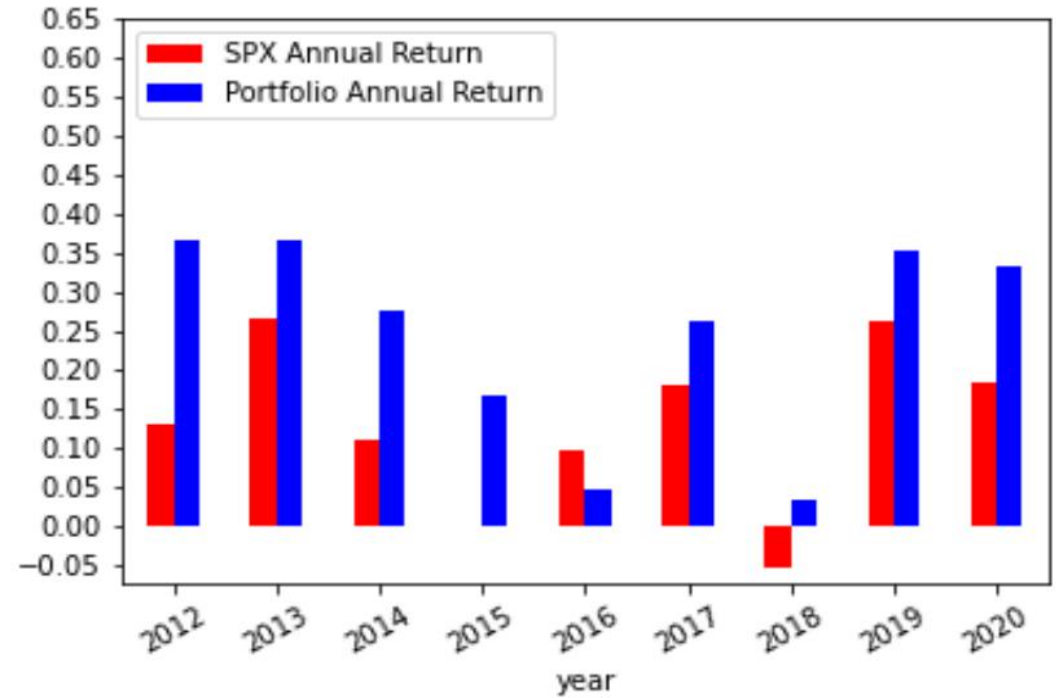


# Portfolio Performance (2012-2020)

80% Momentum score & Fscore > 6



**CAGR(Strategy):** 0.26  
**SharpRatio(Strategy):** 1.57  
**Max-Drawdown(Strategy):** 0.11  
**Volatility(Strategy):** 0.15

**CAGR(SPY):** 0.13  
**SharpRatio(SPY):** 0.78  
**Max-Drawdown(SPY):** 0.2  
**Volatility(Strategy):** 0.13

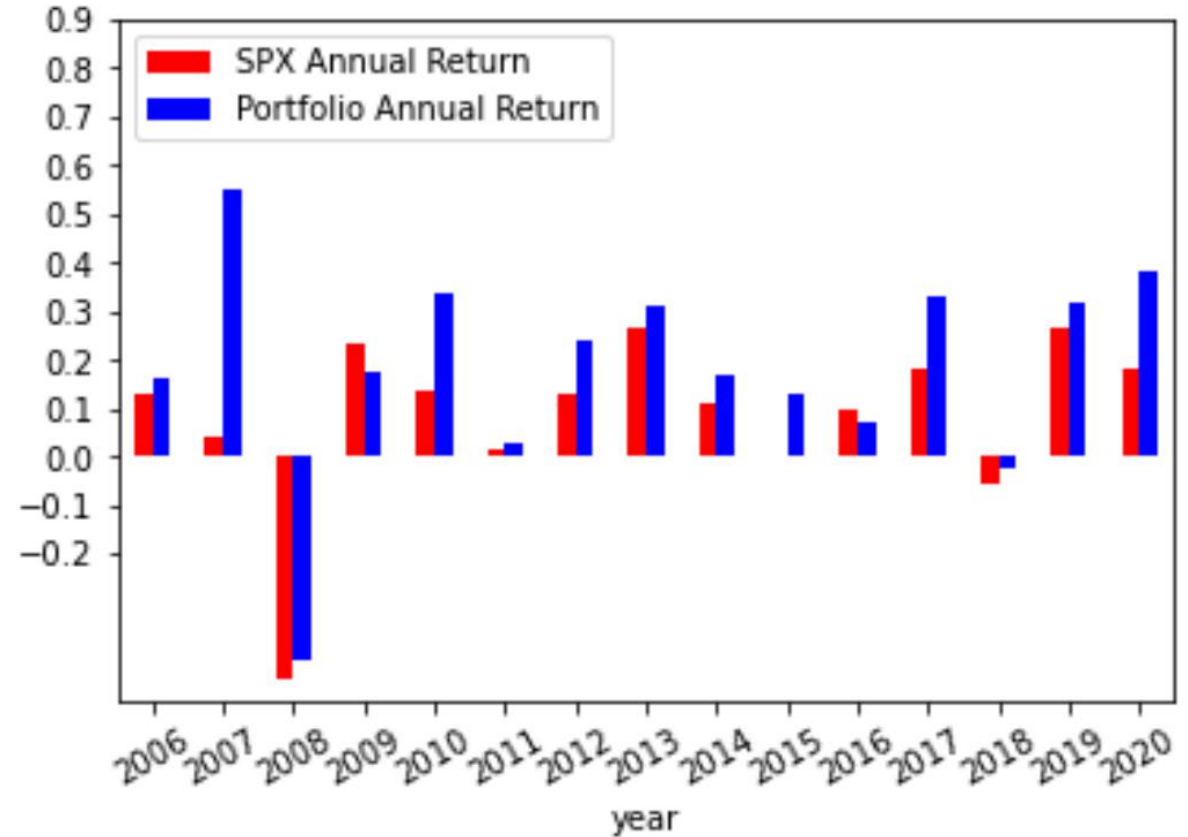
## Portfolio Link

[Click to the Portfolio](#)

[https://docs.google.com/spreadsheets/d/1aO\\_91jp6CCWifIBTKGe5ASzKmSHf4v67mxBCrtoEXGs/edit?usp=sharing](https://docs.google.com/spreadsheets/d/1aO_91jp6CCWifIBTKGe5ASzKmSHf4v67mxBCrtoEXGs/edit?usp=sharing)

# Portfolio Performance (2006-2020)

SPX Return vs Strategy Return(Annual-FS)



**CAGR(Strategy):** 0.18  
**SharpRatio(Strategy):** 0.89  
**Max-Drawdown(Strategy):** 0.39  
**Volatility(Strategy):** 0.17

**CAGR(SPY):** 0.07  
**SharpRatio(SPY):** 0.34  
**Max-Drawdown(SPY):** 0.52  
**Volatility(Strategy):** 0.15

# Portfolio Performance (2012-2020)

Momentum score >0 & Fscore >=6 (2012-2020)

