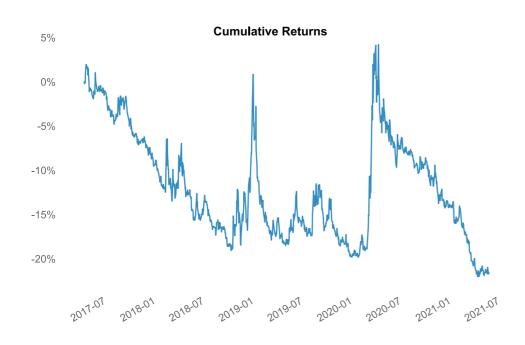
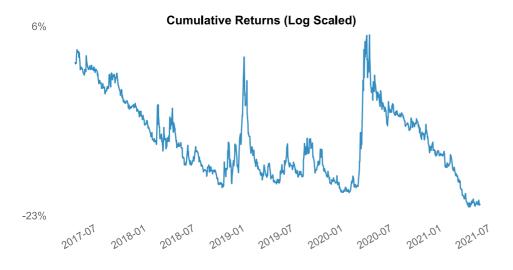
Generated by QuantStats (v. 0.0.26)

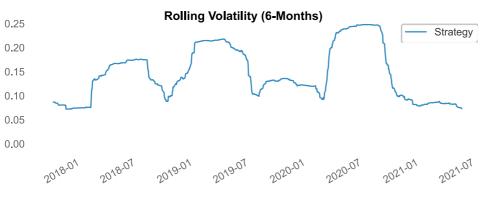


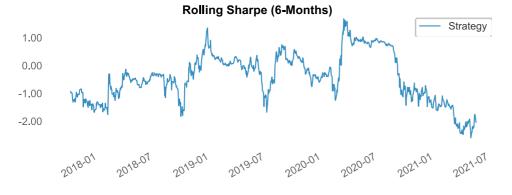




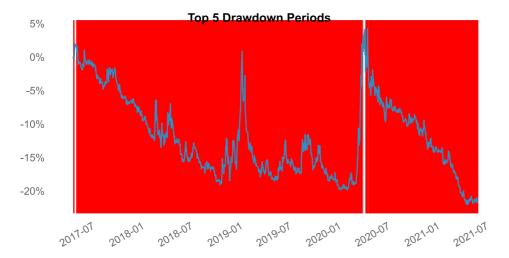


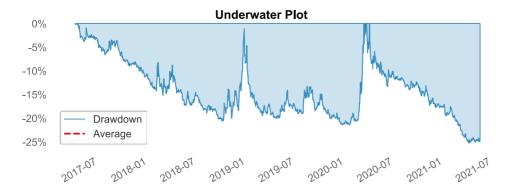






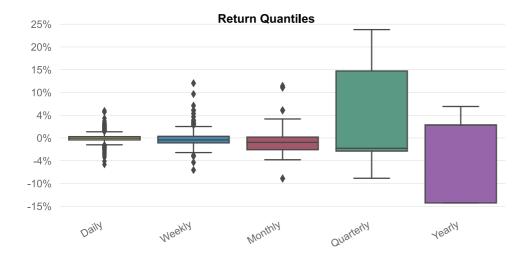






## Monthly Returns (%)

2017	0.00	0.00	0.00	-0.68	0.20	-1.79	-2.14	2.06	-2.95	-1.63	-1.58	-0.62
2018	-3.41	0.16	2.63	-3.51	-0.97	-0.11	-3.27	0.05	-2.25	4.17	-0.86	11.08
2019	-8.91	-2.94	1.28	-2.26	6.07	-2.94	-1.86	5.03	-2.95	-1.27	-2.14	-1.57
2020	2.90	8.00	11.40	-4.61	-1.80	-0.39	-0.72	-2.58	0.41	-0.49	-3.47	-0.80
2021	-0.19	-4.09	-4.78	0.05	0.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	ОСТ	NOV	DEC



## **Key Performance Metrics**

Time in Market       98.0%         Cumulative Return       -21.6%         CAGR%       -5.74%         Sharpe       -0.32         Sortino       -0.49         Max Drawdown       -25.17%         Longest DD Days       1060         Volatility (ann.)       14.87%         Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54% <th>Metric</th> <th>Strategy</th>	Metric	Strategy
Cumulative Return -21.6% CAGR% -5.74% Sharpe -0.32 Sortino -0.49 Max Drawdown -25.17% Longest DD Days 1060 Volatility (ann.) 14.87% Calmar -0.23 Skew 0.71 Kurtosis 8.85  Expected Daily % -0.02% Expected Monthly % -0.49% Expected Yearly % -4.75% Kelly Criterion -3.02% Risk of Ruin 0.0% Daily Value-at-Risk -1.56% Expected Shortfall (cVaR) -1.56% Payoff Ratio 1.13 Profit Factor 0.94 Common Sense Ratio 1.17 CPC Index 0.48 Tail Ratio 1.25 Outlier Win Ratio 4.8 Outlier Loss Ratio 4.21  MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76%	Risk-Free Rate	0.0%
CAGR% -5.74% Sharpe -0.32 Sortino -0.48 Max Drawdown -25.17% Longest DD Days 1060 Volatility (ann.) 14.87% Calmar -0.23 Skew 0.71 Kurtosis 8.85  Expected Daily % -0.02% Expected Monthly % -0.49% Expected Yearly % -4.75% Kelly Criterion -3.02% Risk of Ruin 0.0% Daily Value-at-Risk -1.56% Expected Shortfall (cVaR) -1.56% Payoff Ratio 1.13 Profit Factor 0.94 Common Sense Ratio 1.17 CPC Index 0.48 Tail Ratio 1.25 Outlier Win Ratio 4.8 Outlier Loss Ratio 4.21  MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76% TY	Time in Market	98.0%
Sharpe       -0.32         Sortino       -0.49         Max Drawdown       -25.17%         Longest DD Days       1060         Volatility (ann.)       14.87%         Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Cumulative Return	-21.6%
Sortino -0.49  Max Drawdown -25.17%  Longest DD Days 1060  Volatility (ann.) 14.87%  Calmar -0.23  Skew 0.71  Kurtosis 8.85  Expected Daily % -0.02%  Expected Monthly % -0.49%  Expected Yearly % -4.75%  Kelly Criterion -3.02%  Risk of Ruin 0.0%  Daily Value-at-Risk -1.56%  Expected Shortfall (cVaR) -1.56%  Payoff Ratio 1.13  Profit Factor 0.94  Common Sense Ratio 1.17  CPC Index 1.48  Tail Ratio 1.25  Outlier Win Ratio 4.8  Outlier Loss Ratio 4.21  MTD 0.05%  3M -6.11%  6M -9.7%  YTD -8.76%  17.54%	CAGR%	-5.74%
Max Drawdown       -25.17%         Longest DD Days       1060         Volatility (ann.)       14.87%         Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Sharpe	-0.32
Longest DD Days       1060         Volatility (ann.)       14.87%         Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Sortino	-0.49
Volatility (ann.)       14.87%         Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Max Drawdown	-25.17%
Calmar       -0.23         Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Longest DD Days	1060
Skew       0.71         Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Volatility (ann.)	14.87%
Kurtosis       8.85         Expected Daily %       -0.02%         Expected Monthly %       -0.49%         Expected Yearly %       -4.75%         Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Calmar	-0.23
Expected Daily % -0.02% Expected Monthly % -0.49% Expected Yearly % -4.75% Kelly Criterion -3.02% Risk of Ruin 0.0% Daily Value-at-Risk -1.56% Expected Shortfall (cVaR) -1.56%  Payoff Ratio 1.13 Profit Factor 0.94 Common Sense Ratio 1.17 CPC Index 0.48 Tail Ratio 1.25 Outlier Win Ratio 4.8 Outlier Loss Ratio 4.21  MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76%	Skew	0.71
Expected Monthly % -0.49% Expected Yearly % -4.75% Kelly Criterion -3.02% Risk of Ruin 0.0% Daily Value-at-Risk -1.56% Expected Shortfall (cVaR) -1.56% Payoff Ratio 1.13 Profit Factor 0.94 Common Sense Ratio 1.17 CPC Index 0.48 Tail Ratio 1.25 Outlier Win Ratio 4.8 Outlier Loss Ratio 4.21  MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76%	Kurtosis	8.85
Expected Yearly % -4.75%  Kelly Criterion -3.02%  Risk of Ruin 0.0%  Daily Value-at-Risk -1.56%  Expected Shortfall (cVaR) -1.56%  Payoff Ratio 1.13  Profit Factor 0.94  Common Sense Ratio 1.17  CPC Index 0.48  Tail Ratio 1.25  Outlier Win Ratio 4.8  Outlier Loss Ratio 4.21  MTD 0.05%  3M -6.11%  6M -9.7%  YTD -8.76%  1Y -17.54%	Expected Daily %	-0.02%
Kelly Criterion       -3.02%         Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Expected Monthly %	-0.49%
Risk of Ruin       0.0%         Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Expected Yearly %	-4.75%
Daily Value-at-Risk       -1.56%         Expected Shortfall (cVaR)       -1.56%         Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Kelly Criterion	-3.02%
Expected Shortfall (cVaR)  -1.56%  Payoff Ratio  1.13  Profit Factor  Common Sense Ratio  1.17  CPC Index  Tail Ratio  Outlier Win Ratio  4.8  Outlier Loss Ratio  4.21  MTD  0.05%  3M  -6.11%  6M  -9.7%  YTD  -8.76%  1Y  -17.54%	Risk of Ruin	0.0%
Payoff Ratio       1.13         Profit Factor       0.94         Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Daily Value-at-Risk	-1.56%
Profit Factor 0.94 Common Sense Ratio 1.17 CPC Index 0.48 Tail Ratio 1.25 Outlier Win Ratio 4.8 Outlier Loss Ratio 4.21  MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76% 1Y -17.54%	Expected Shortfall (cVaR)	-1.56%
Common Sense Ratio       1.17         CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Payoff Ratio	1.13
CPC Index       0.48         Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Profit Factor	0.94
Tail Ratio       1.25         Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Common Sense Ratio	1.17
Outlier Win Ratio       4.8         Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	CPC Index	0.48
Outlier Loss Ratio       4.21         MTD       0.05%         3M       -6.11%         6M       -9.7%         YTD       -8.76%         1Y       -17.54%	Tail Ratio	1.25
MTD 0.05% 3M -6.11% 6M -9.7% YTD -8.76% 1Y -17.54%	Outlier Win Ratio	4.8
3M -6.11% 6M -9.7% YTD -8.76% 1Y -17.54%	Outlier Loss Ratio	4.21
6M -9.7% YTD -8.76% 1Y -17.54%	MTD	0.05%
YTD -8.76% 1Y -17.54%	3M	-6.11%
1Y -17.54%	6M	-9.7%
	YTD	-8.76%
3Y (ann.) -2.42%	1Y	-17.54%
	3Y (ann.)	-2.42%

Metric	Strategy
5Y (ann.)	-5.74%
10Y (ann.)	-5.74%
All-time (ann.)	-5.74%
Best Day	5.98%
Worst Day	-5.82%
Best Month	11.4%
Worst Month	-8.91%
Best Year	6.92%
Worst Year	-14.27%
Avg. Drawdown	-9.91%
Avg. Drawdown Days	248
Recovery Factor	-0.86
Ulcer Index	inf
Avg. Up Month	3.47%
Avg. Down Month	-2.25%
Win Days %	45.34%
Win Month %	32.0%
Win Quarter %	29.41%
Win Year %	40.0%

## **EOY Returns**

Year	Return	Cumulative
2017	-9.03%%	-8.85%
2018	4.46%%	2.85%
2019	-14.55%%	-14.27%
2020	8.36%%	6.92%
2021	-9.06%%	-8.76%

## **Worst 10 Drawdowns**

Started	Recovered	Drawdown	Days
2020-04-03	2021-05-17	-25.17%	409
2017-04-17	2020-03-12	-21.39%	1060
2020-03-24	2020-04-02	-6.17%	9
2020-03-13	2020-03-16	-4.24%	3
2020-03-17	2020-03-20	-2.28%	3
2017-04-07	2017-04-11	-0.20%	4