

Investment Fund Report

Index
1. Portfolio Performance.
2. Returns analytics.
3. Positions & Transactions Overview.
4. Positions analytics.
5. Risk & Drawdown analytics.
6. Sector analytics.
7. Montecarlo Simulation.
8. Markowitz Optimization.

Este reporte financiero fue generado automaticamente por la libreria de analisis estadistico ICapital.py. A continuation It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

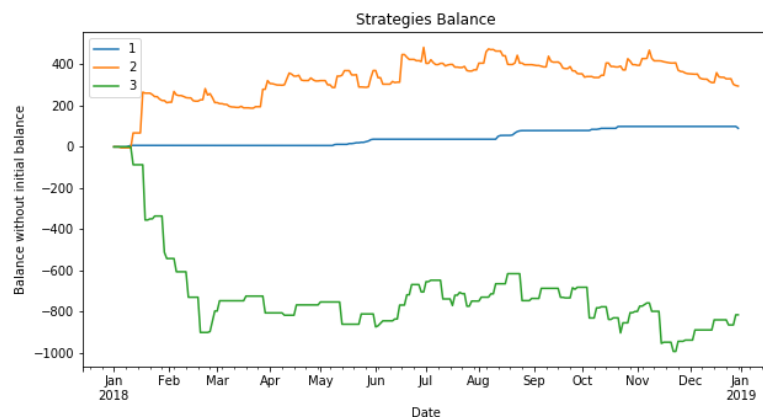
Desarrollador: Juan Esteban Cepeda.

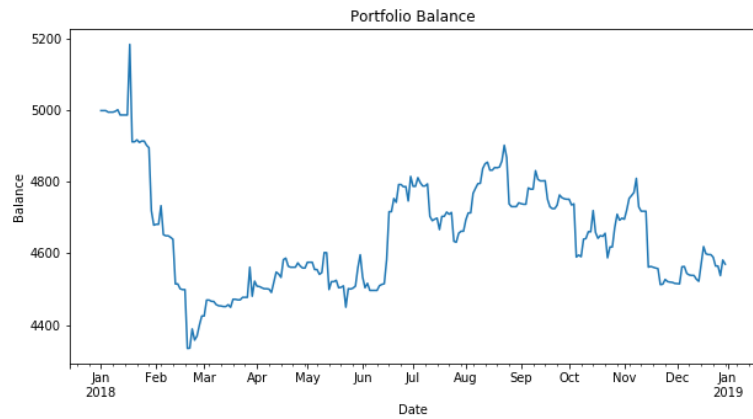
Linkedin: <https://www.linkedin.com/in/juan-e-cepeda-gestion/>

Correo: juancepeda.gestion@gmail.com

1. Portfolio Performance.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.





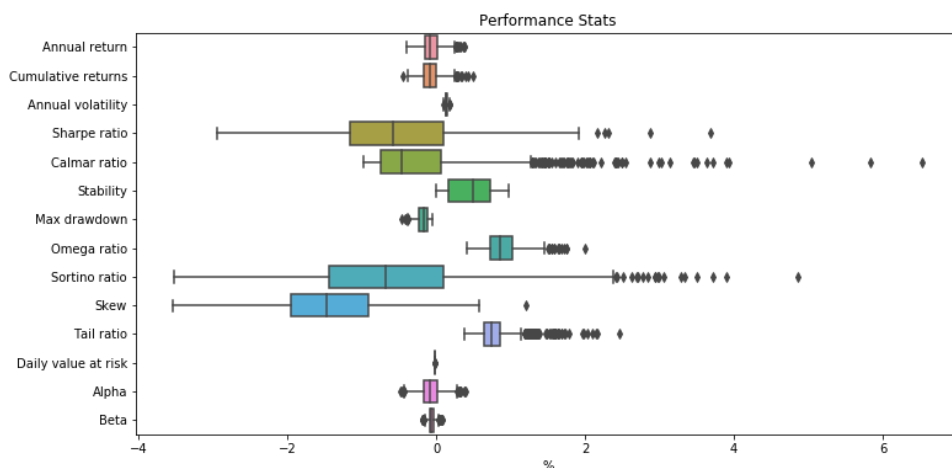
Start date 2018-01-01

End date 2018-12-31

Total months 12

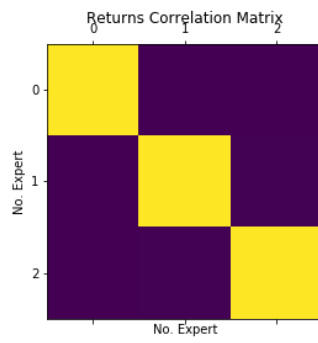
Backtest

Annual return	-8.3%
Cumulative returns	-8.6%
Annual volatility	13.7%
Sharpe ratio	-0.56
Calmar ratio	-0.51
Stability	0.00
Max drawdown	-16.4%
Omega ratio	0.87
Sortino ratio	-0.70
Skew	-1.51
Kurtosis	10.05
Tail ratio	0.75
Daily value at risk	-1.8%
Gross leverage	0.02
Daily turnover	5.7%
Alpha	-0.08
Beta	-0.06

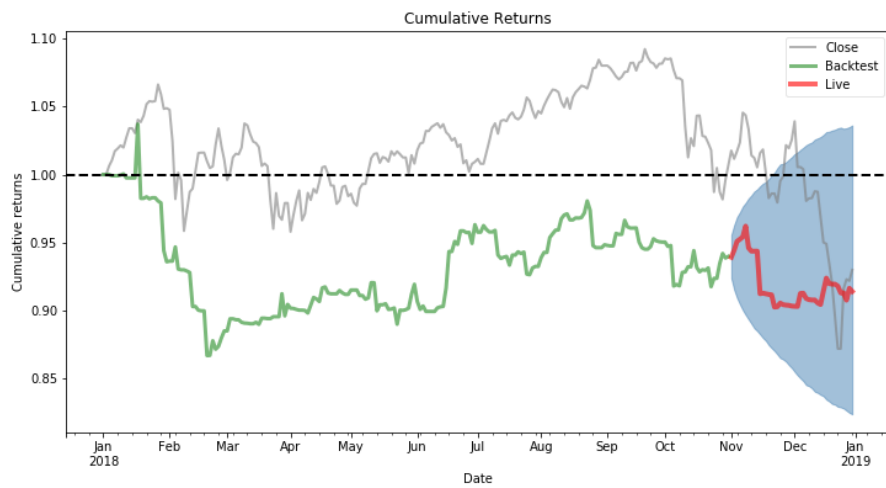
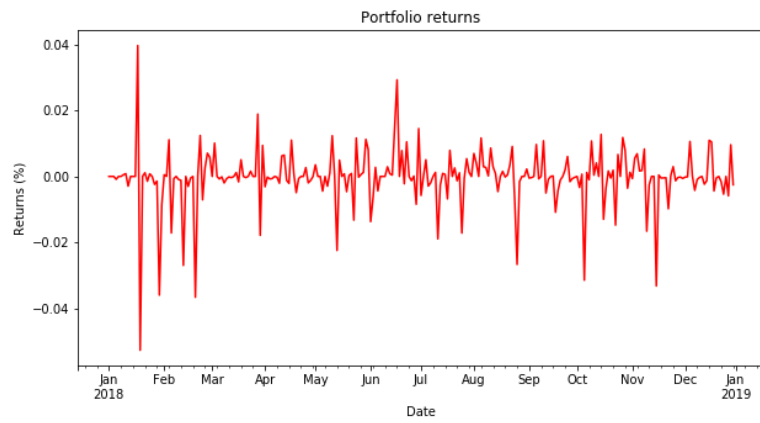


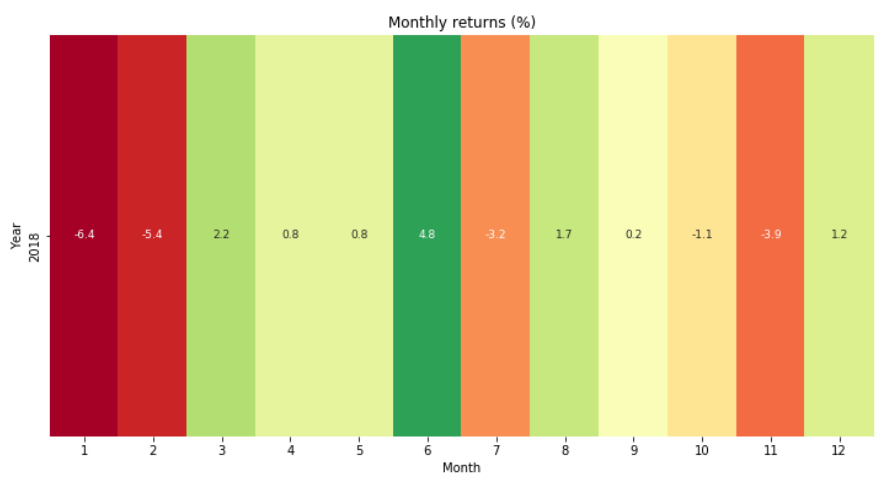
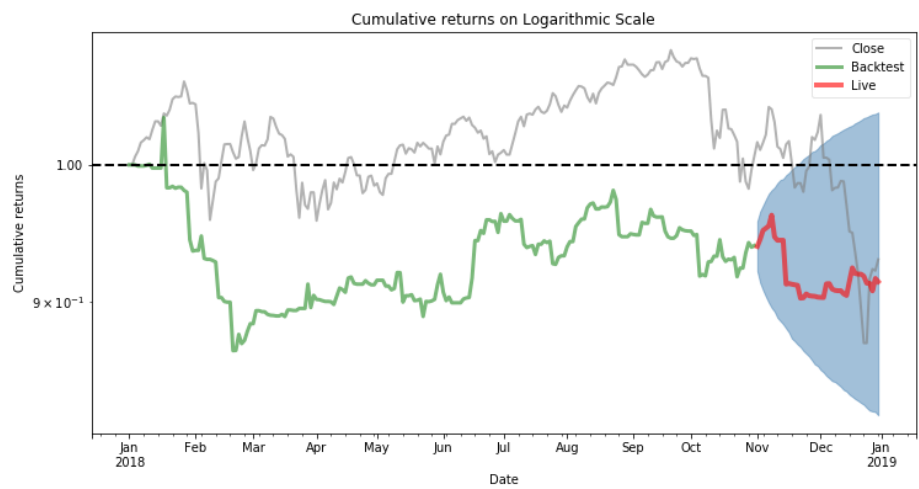
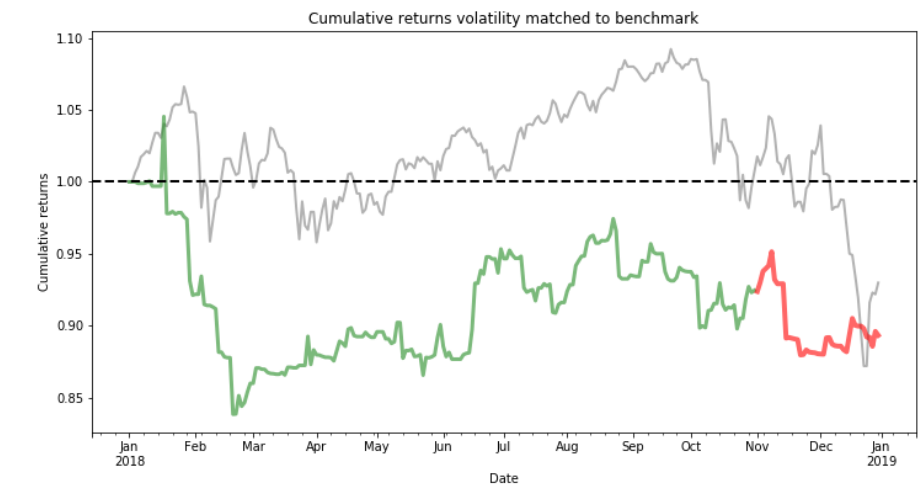
2. Returns analytics.

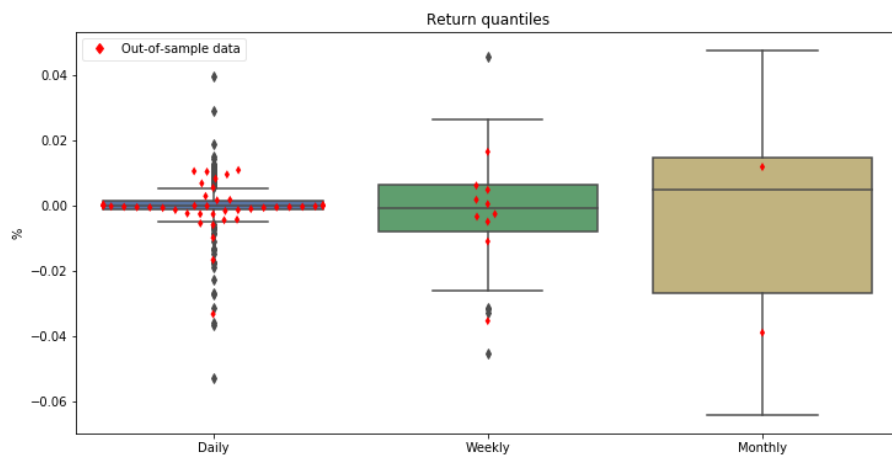
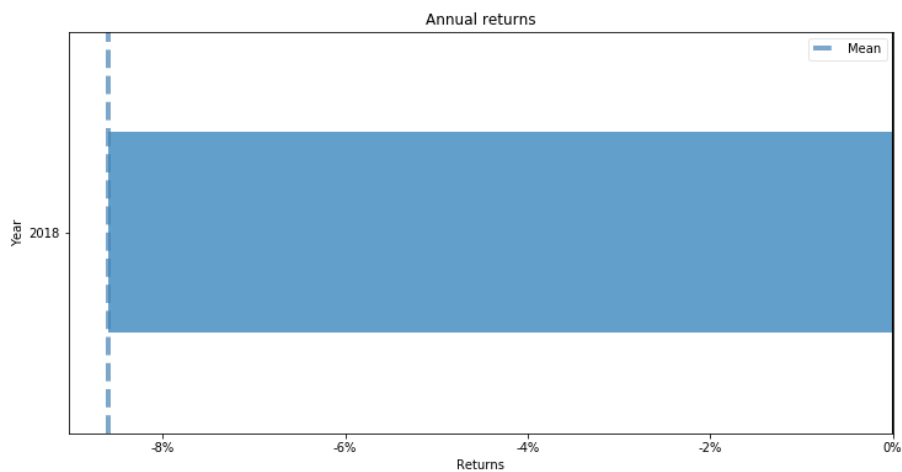
Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



	1	2	3
1	1.000000	0.003249	0.000220
2	0.003249	1.000000	0.005918
3	0.000220	0.005918	1.000000



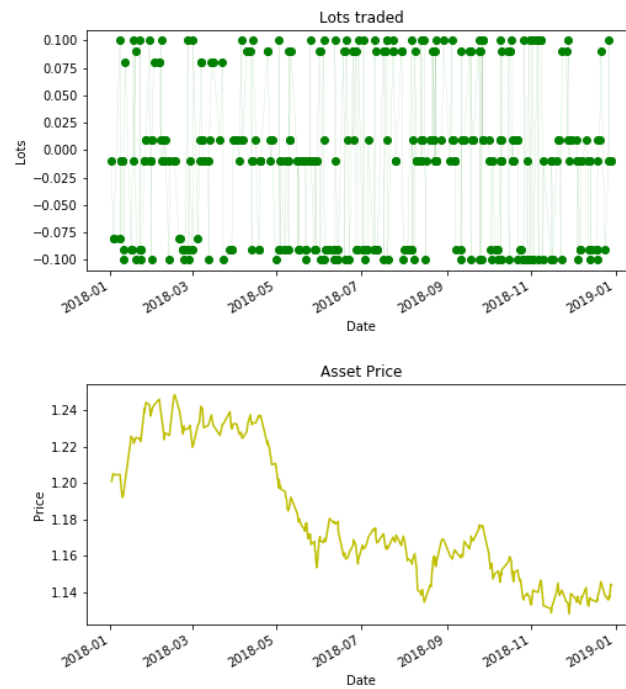




3. Transactions & Positions Overview.

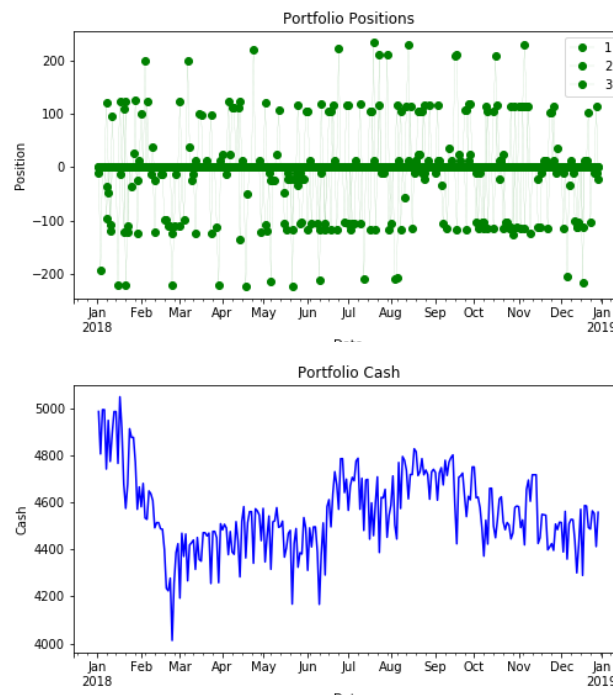
3.1 Transactions

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



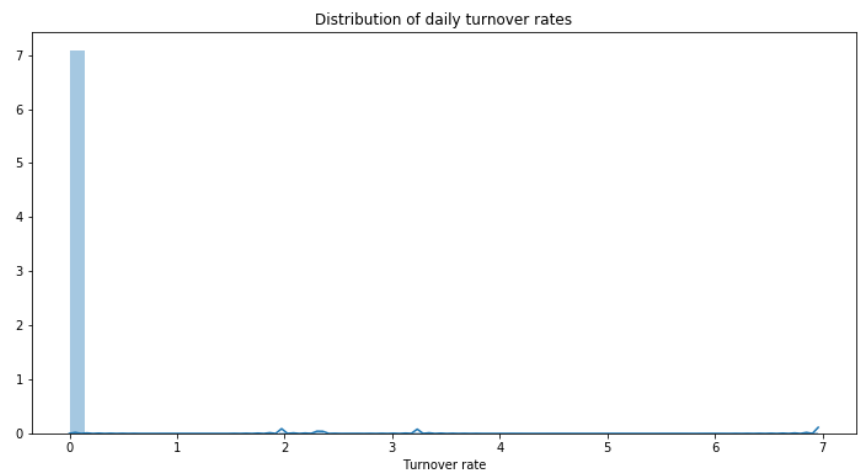
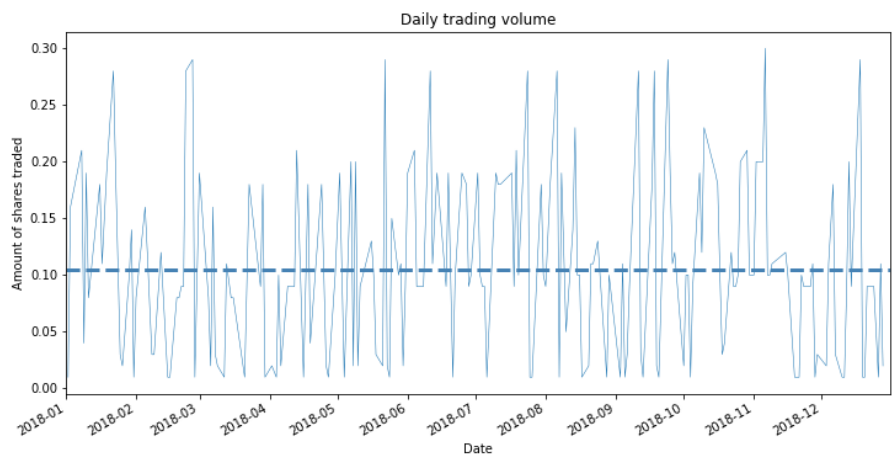
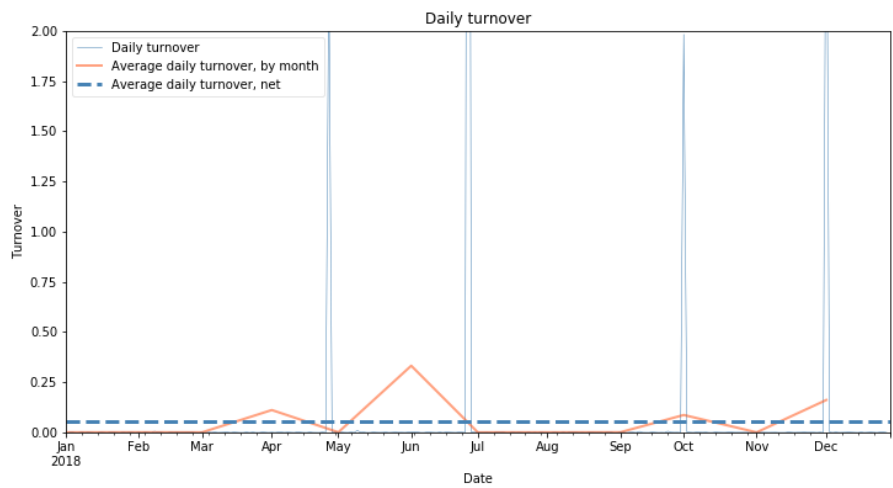
3.2 Positions

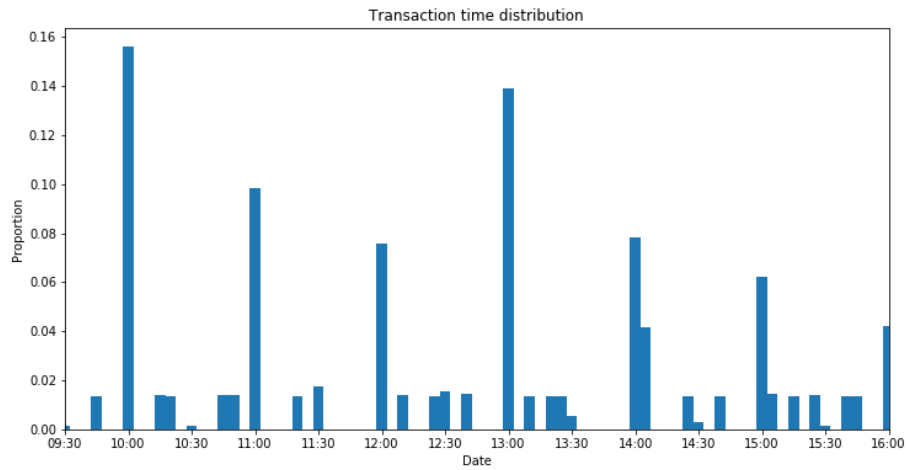
Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



4. Positions analytics.

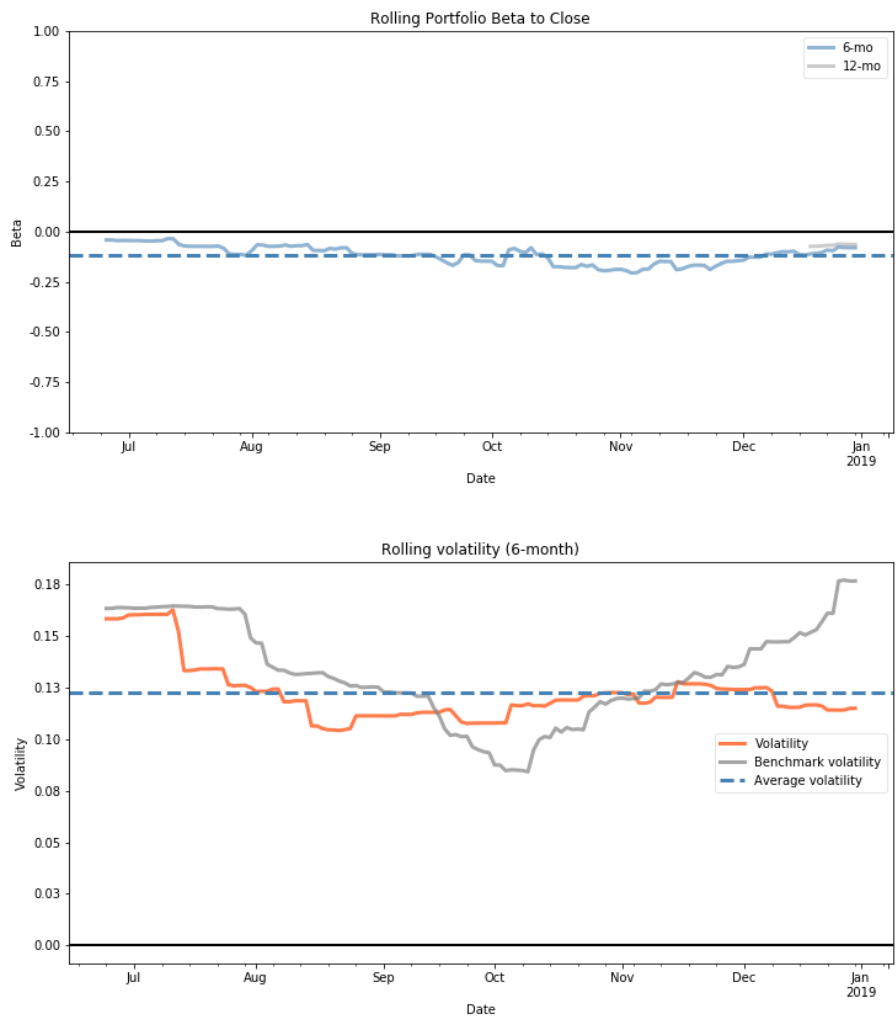
Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



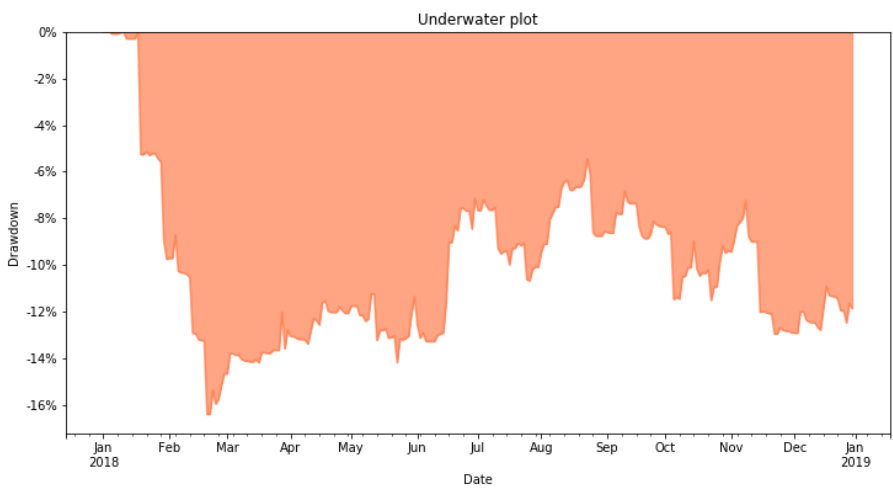
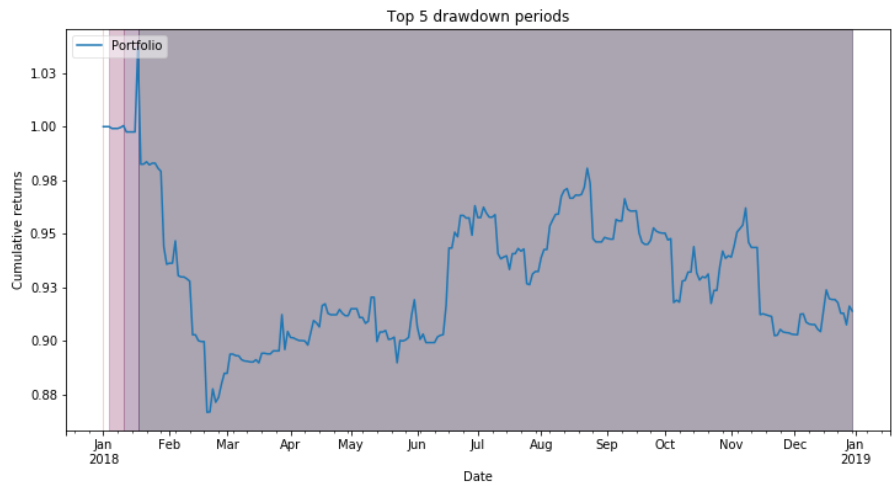


5. Risk & Drawdown analytics.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

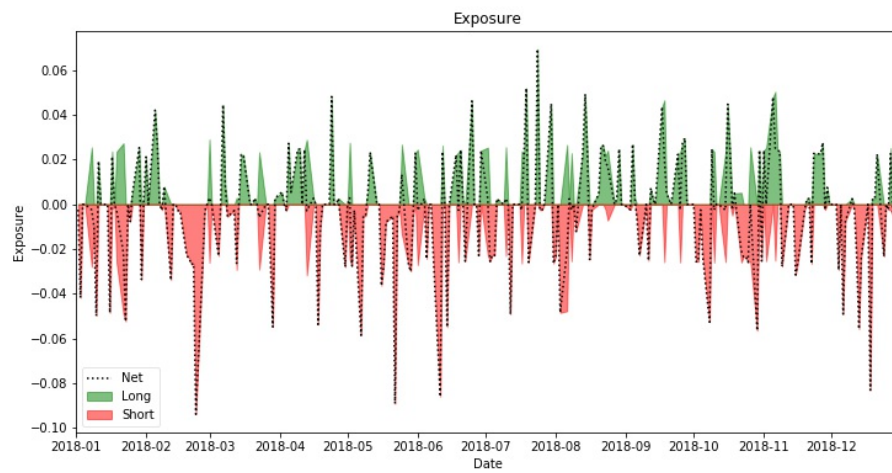


Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	16.42	2018-01-17	2018-02-20	NaT	NaN
1	0.29	2018-01-10	2018-01-11	2018-01-17	6
2	0.09	2018-01-03	2018-01-04	2018-01-10	6
3	0.00	2018-01-01	2018-01-01	2018-01-01	1
4	0.00	2018-01-01	2018-01-01	2018-01-01	1



6. Sector Analytics.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



Top 10 long positions of all time max

2	5.03%
3	4.95%
1	0.52%

Top 10 short positions of all time max

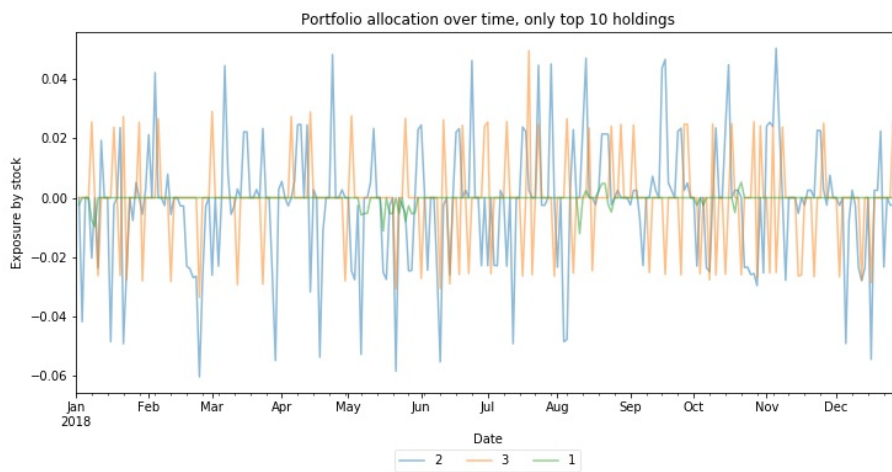
2	-6.04%
3	-3.36%
1	-1.21%

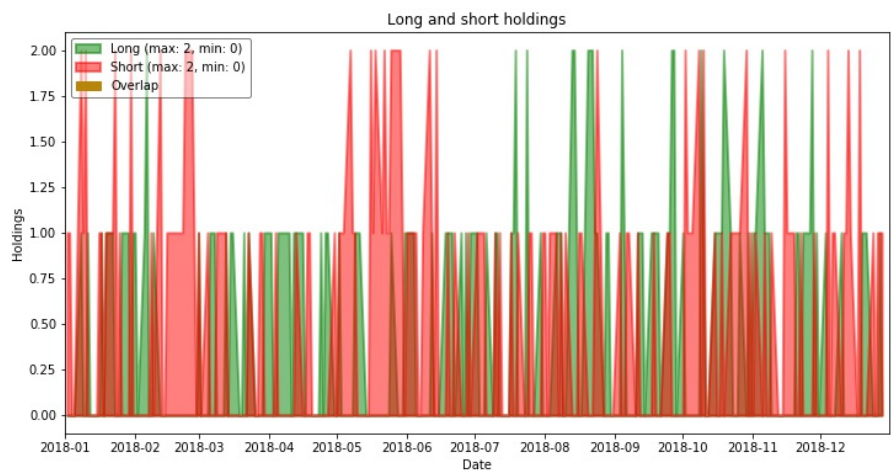
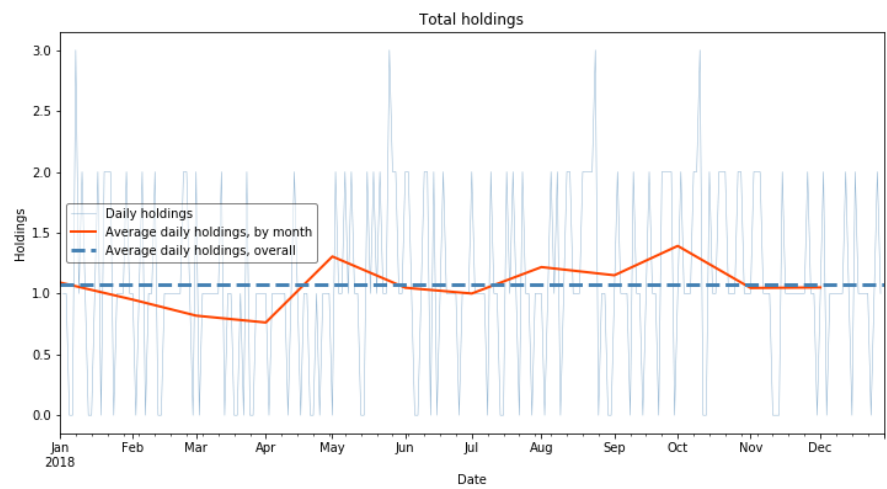
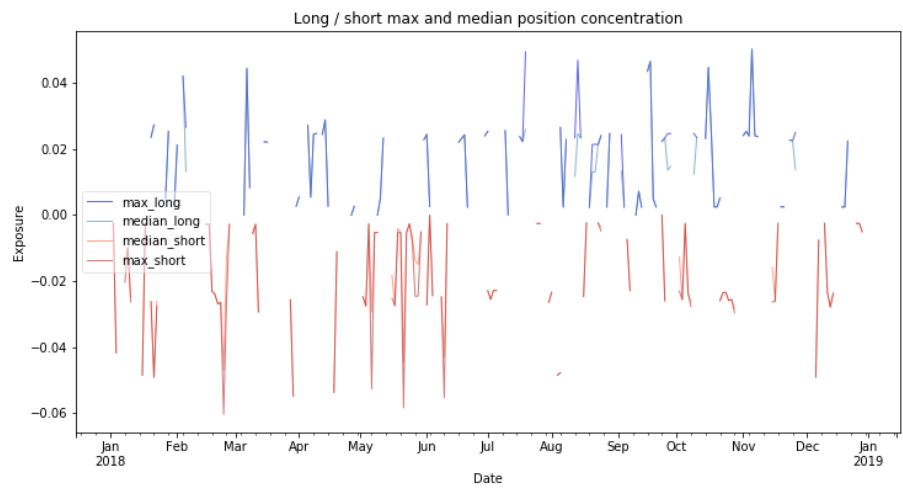
Top 10 positions of all time max

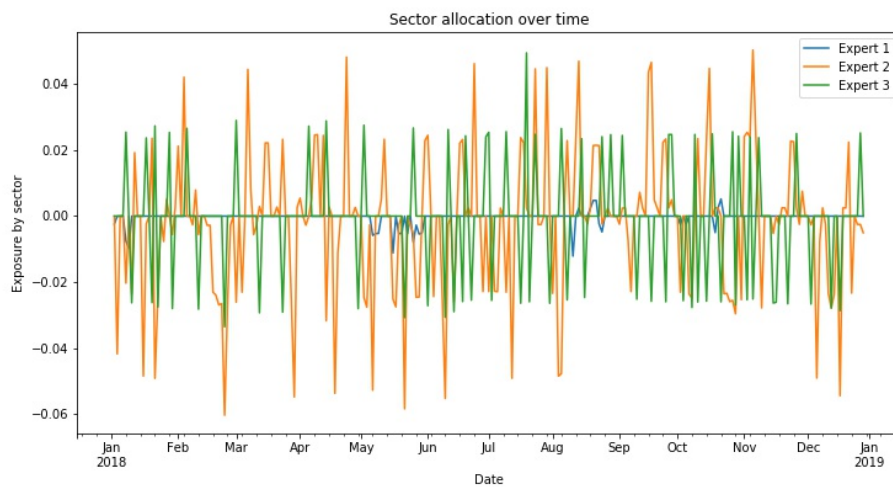
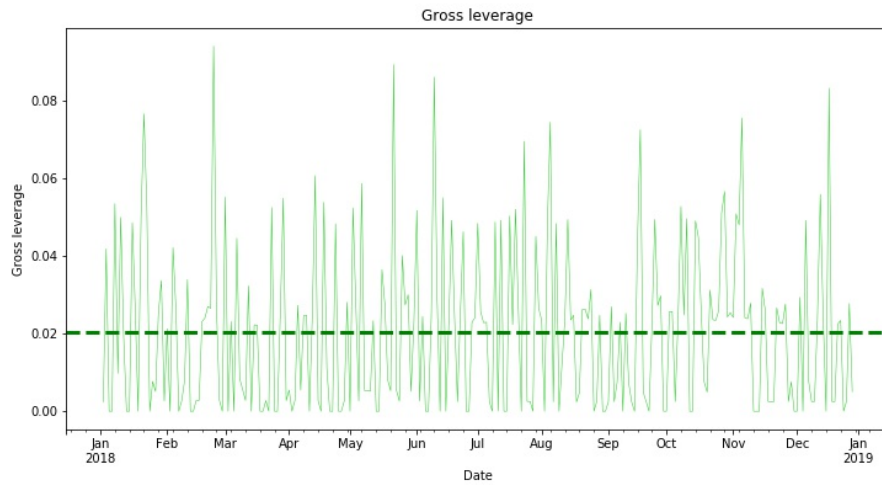
2	6.04%
3	4.95%
1	1.21%

All positions ever held max

2	6.04%
3	4.95%
1	1.21%

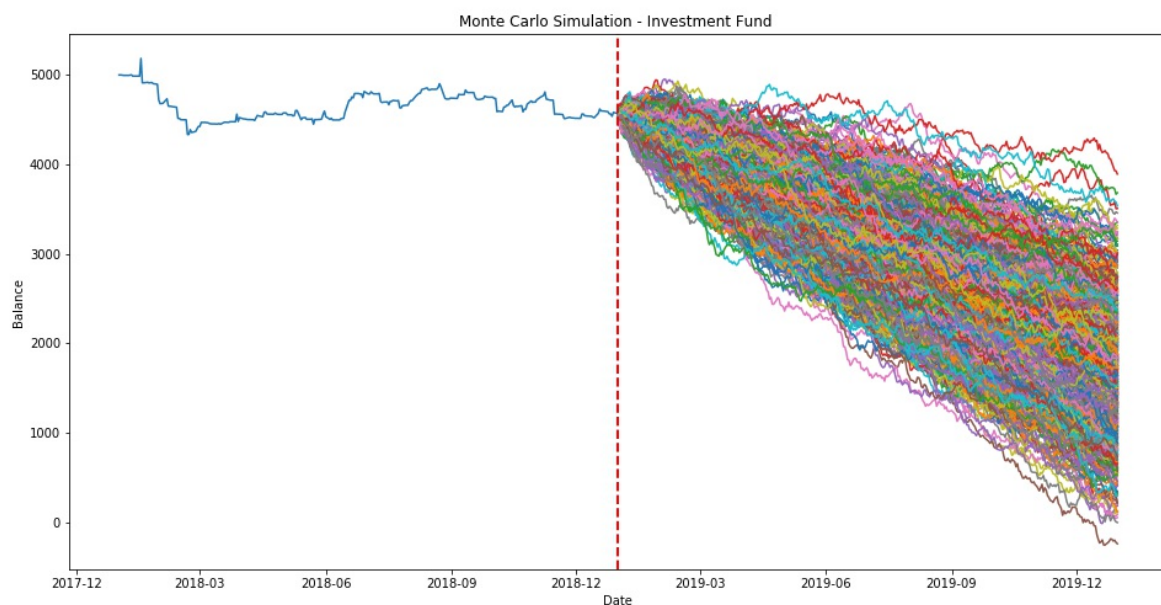






7. Montecarlo Simulation.

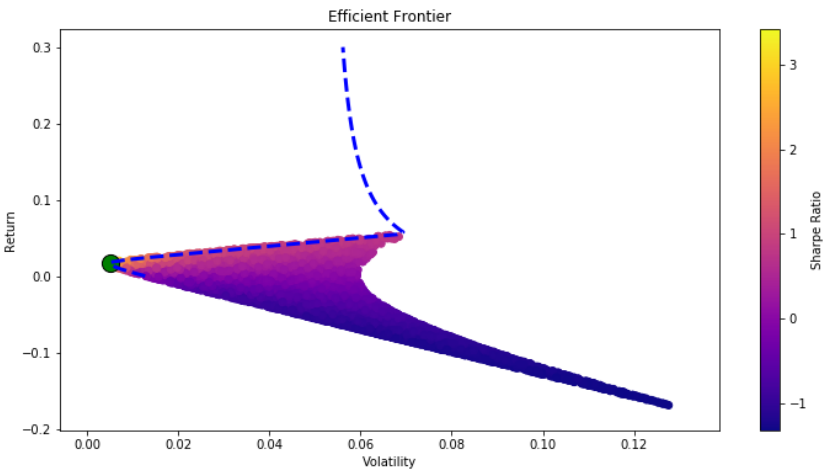
Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



Positive Outcomes (%)	0 (0.0%)
Negatives Outcomes (%)	1000 (100.0%)
Montecarlo Simulated Days	626
Montecarlo Initial Balance	4570.09
Montecarlo Mean Final Balance	1679.95
Montecarlo Mean Net Profit	-2890.14
Montecarlo Profiability	-63.24%

8. Markowitz Optimization.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.



Statistic	Value
Optimal Sharpe Ratio	3.43
Current Investment Fund Value	4570.09

Expert	Optimal Allocation
Expert_4321	4510.67883 (98.7%)
Expert_4376	59.41117 (1.3%)
Expert_5874	0.0 (0.0%)

Expert	Investment in dlls	Risk per Trade (2%)	Lot Size per Trade
Expert_4321	4510.67883	90.2135766	0.451067883
Expert_4376	59.41117	1.1882234	0.003960744666666667
Expert_5874	0.0	0.0	0.0

