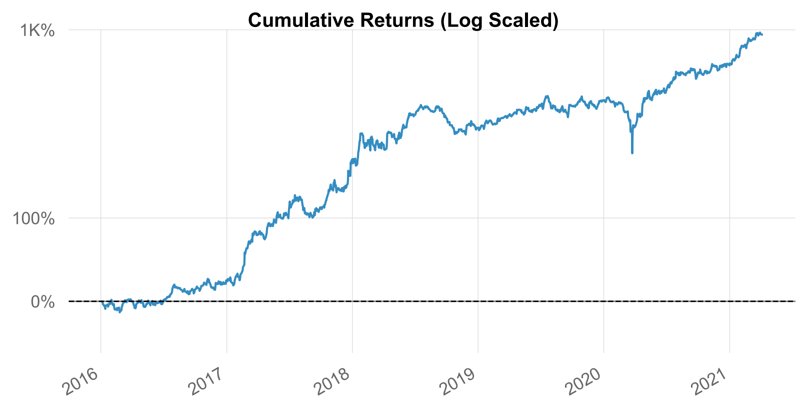
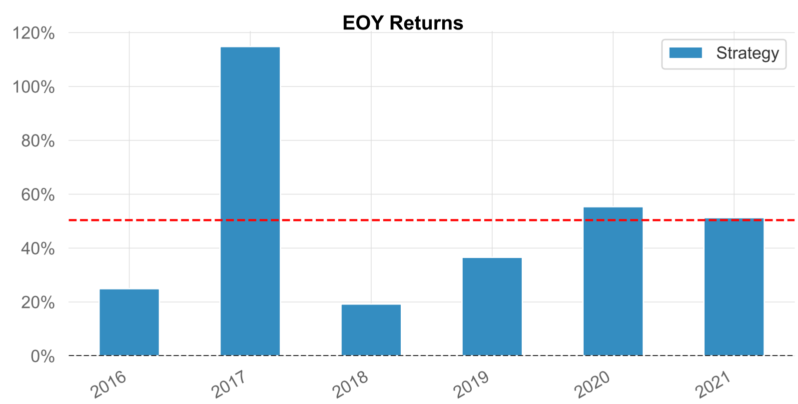
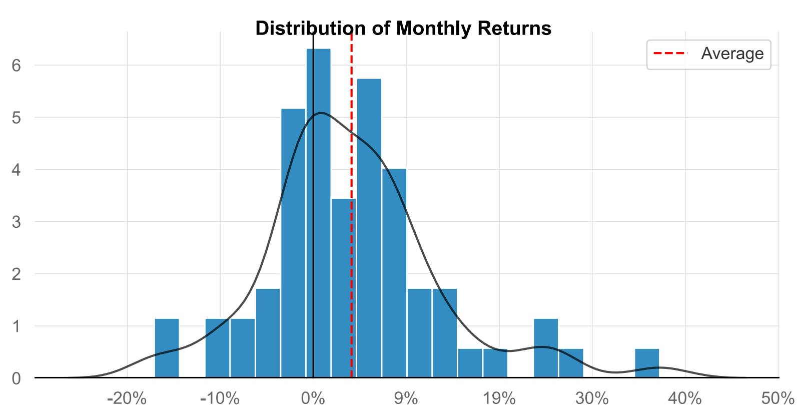
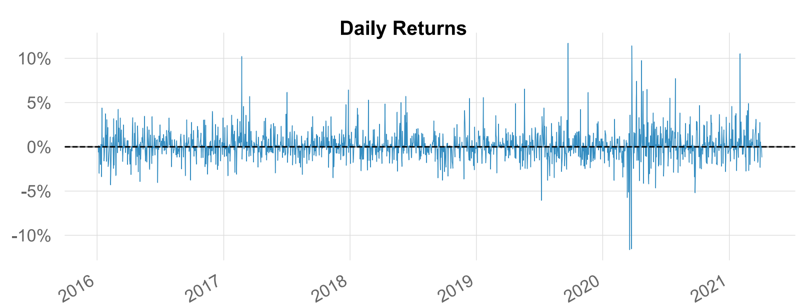
ApexRL-Algo Report

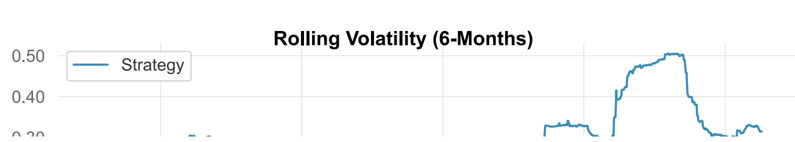
4 Jan, 2016 - 5 Apr, 2021





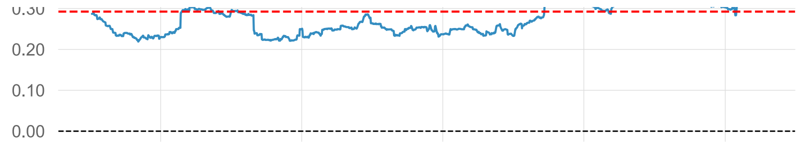


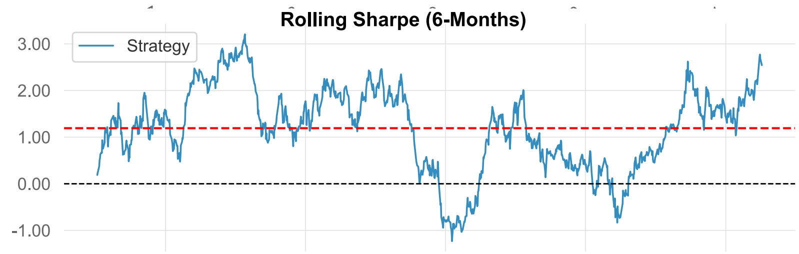


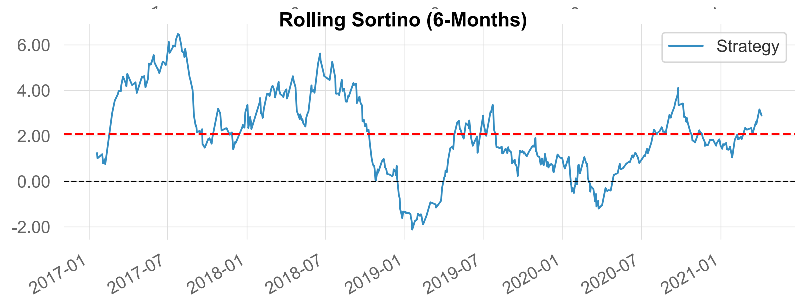


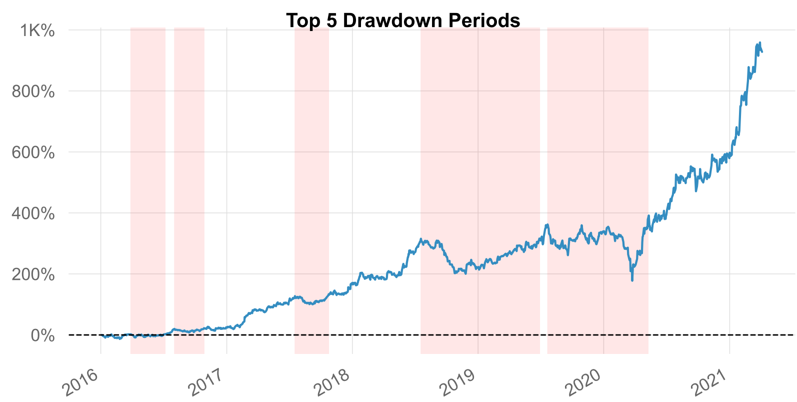
Key Performance Metrics

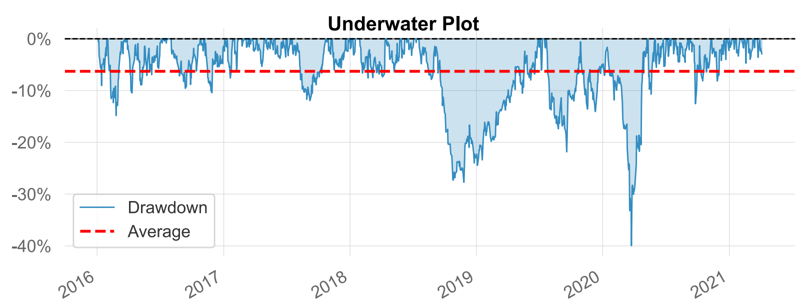
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	927.96%
CAGR%	55.81%
Sharpe	1.65
Sortino	2.73
Sortino/√2	1.93
Max Drawdown	-39.96%
Longest DD Days	343
Volatility (ann.)	30.28%
Calmar	1.4
Skew	0.62
Kurtosis	6.0
Expected Daily %	0.18%
Expected Monthly %	3.71%
Expected Yearly %	47.46%
Kelly Criterion	13.62%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.94%
Expected Shortfall (cVaR)	-2.94%
Gain/Pain Ratio	0.35
Gain/Pain (1M)	2.61
Payoff Ratio	1.19
Profit Factor	1.35
Common Sense Ratio	1.8
CPC Index	0.85
Tail Ratio	1.34
Outlier Win Ratio	4.23
Outlier Loss Ratio	3.1
MTD	-0.62%
3M	47.34%
6M	65.9%
YTD	51.31%
1Y	210.18%
3Y (ann.)	53.6%
5Y (ann.)	59.79%
10Y (ann.)	55.81%
All-time (ann.)	55.81%



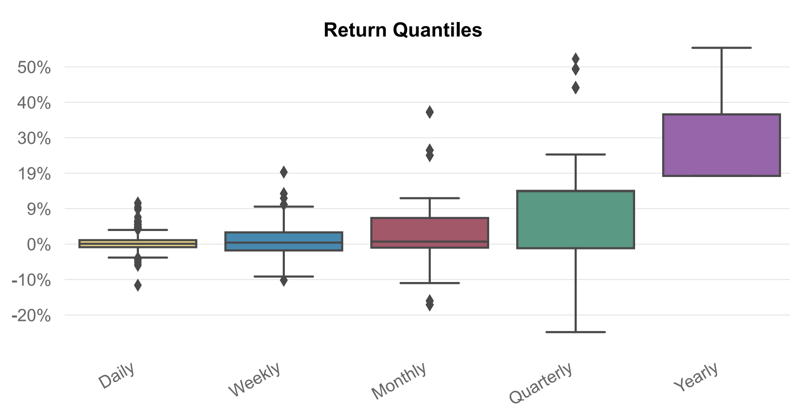








	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2016	-0.32	-10.98	12.96	-1.64	-0.21	0.71	18.81	-2.44	-0.76	6.41	0.70	2.30
2017	4.79	25.04	10.01	4.06	7.34	2.89	7.78	-9.16	4.97	10.24	-0.99	15.60
2018	11.55	-1.43	-1.93	3.19	7.38	15.21	10.66	-1.58	-8.88	-17.09	9.16	-3.56
2019	6.51	4.71	2.93	7.06	-1.42	7.32	-0.63	-4.23	3.57	7.77	-5.93	5.13
2020	-1.89	-8.77	-16.01	37.25	8.30	0.52	26.50	-0.88	-0.07	1.26	1.88	7.01
2021	13.21	23.76	8.67	-0.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Metric	Strategy
Best Day	11.7%
Worst Day	-11.63%
Best Month	37.25%
Worst Month	-17.09%
Best Year	114.82%
Worst Year	19.25%
Avg. Drawdown	-4.32%
Avg. Drawdown Days	23
Recovery Factor	23.22
Ulcer Index	inf
Avg. Up Month	9.13%
Avg. Down Month	-4.23%
Win Days %	53.05%
Win Month %	62.5%
Win Quarter %	72.73%
Win Year %	100.0%

EOY Returns

Year	Return	Cumulative
2016	25.61%%	24.95%
2017	79.96%%	114.82%
2018	20.71%%	19.25%
2019	35.13%%	36.59%
2020	52.15%%	55.39%
2021	43.01%%	51.31%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2019-07-23	2020-05-08	-39.96%	290
2018-07-20	2019-06-28	-27.71%	343
2016-02-02	2016-03-21	-14.83%	48
2020-09-11	2020-11-09	-12.53%	59
2017-07-19	2017-10-23	-11.92%	96
2020-05-12	2020-06-01	-10.70%	20
2016-03-29	2016-07-05	-10.45%	98
2016-11-08	2017-01-11	-10.42%	64
2016-08-03	2016-10-26	-9.57%	84
2016-01-05	2016-02-01	-9.03%	27