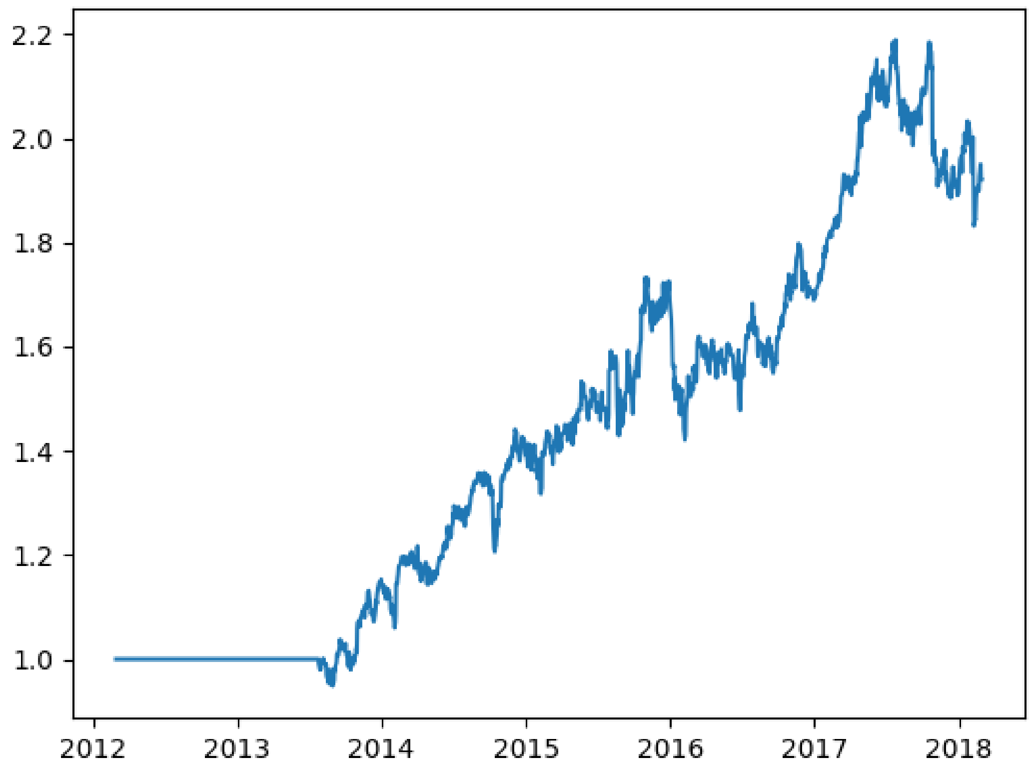


```
                          Strategy
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Start Period               2012-02-28
End Period                 2018-02-28
Risk-Free Rate             0.0%
Time in Market             100.0%

Cumulative Return          92.04%
CAGR%                      11.48%

Sharpe                     0.89
Sortino                    1.28
Sortino/√2                 0.9

Max Drawdown               -17.96%
Longest DD Days            357
Volatility (ann.)          17.74%
Calmar                     0.64
Skew                       -0.22
Kurtosis                   4.15

Expected Daily %           0.06%
Expected Monthly %         1.15%
Expected Yearly %          9.77%
Kelly Criterion            7.95%
Risk of Ruin               0.0%
```

Daily Value-at-Risk	-1.78%
Expected Shortfall (cVaR)	-1.78%
Gain/Pain Ratio	0.17
Gain/Pain (1M)	1.07
Payoff Ratio	0.99
Profit Factor	1.17
Common Sense Ratio	1.12
CPC Index	0.63
Tail Ratio	0.95
Outlier Win Ratio	3.75
Outlier Loss Ratio	3.76
MTD	-3.37%
3M	-2.15%
6M	-6.52%
YTD	0.09%
1Y	5.03%
3Y (ann.)	10.58%
5Y (ann.)	15.25%
10Y (ann.)	11.48%
All-time (ann.)	11.48%
Best Day	5.73%
Worst Day	-6.93%
Best Month	15.12%
Worst Month	-10.71%
Best Year	21.37%
Worst Year	-0.07%
Avg. Drawdown	-2.63%
Avg. Drawdown Days	23
Recovery Factor	5.12
Ulcer Index	inf
Avg. Up Month	4.41%
Avg. Down Month	-2.9%
Win Days %	54.29%
Win Month %	57.14%
Win Quarter %	84.21%
Win Year %	83.33%