

Strategy	Return	Sharpe	Trades	Inv	% Win	Max Loss	Max Win
FARO							
Naive	-0.879	-0.808	413	0.47	0.07	-7.109	5.715
Naive+	0.101	0.107	213	2.45	0.74	-8.797	5.336
Naive++	0.002	0.021	7	0.17	0.50	-0.842	0.320
Cont	-0.059	-0.551	201	0.09	0.18	-0.912	0.071
Dscr	-0.064	-0.695	210	-0.02	0.08	-0.914	0.440
Cont w nFPC	-0.063	-0.571	204	0.08	0.14	-1.161	0.077
Dscr w nFPC	-0.060	-0.662	209	-0.03	0.09	-0.716	0.539
NTAP							
Naive	-0.188	-0.316	842	-9.81	0.23	-3.238	3.524
Naive+	0.388	0.169	3562	-9.73	0.74	-19.367	10.201
Naive++	-0.005	-0.012	157	-0.90	0.54	-2.888	2.558
Cont	-0.006	-0.062	2265	0.40	0.56	-0.441	0.215
Dscr	0.099	0.767	1872	4.74	0.86	-0.126	1.042
Cont w nFPC	-0.141	-0.951	2897	0.65	0.14	-0.935	0.244
Dscr w nFPC	0.121	0.881	1738	2.82	0.89	-0.139	0.962
ORCL							
Naive	-0.105	-0.253	484	1.40	0.28	-1.837	2.180
Naive+	-0.034	-0.011	4086	-55.18	0.61	-17.501	18.400
Naive++	0.002	0.006	132	0.61	0.52	-0.798	2.636
Cont	0.115	1.348	1874	1.94	0.92	-0.217	0.521
Dscr	0.135	1.620	1898	3.93	0.98	-0.063	0.515
Cont w nFPC	-0.010	-0.100	2455	1.32	0.48	-0.478	0.503
Dscr w nFPC	0.144	1.501	1759	2.85	0.97	-0.032	0.573
INTC							
Naive	-0.082	-0.228	258	-5.21	0.33	-1.465	1.425
Naive+	0.365	0.134	3962	-32.50	0.63	-11.202	11.669
Naive++	-0.001	-0.003	74	-0.84	0.48	-1.314	1.264
Cont	0.214	2.159	1577	5.17	0.97	-0.213	0.487
Dscr	0.232	2.528	1642	4.48	0.98	-0.217	0.611
Cont w nFPC	0.114	1.218	1894	2.01	0.90	-0.244	0.416
Dscr w nFPC	0.226	2.202	1569	4.28	0.98	-0.220	0.650