Report

Start date: 2017-06-01

End date: 2023-02-10

Annual return: 50.94%

Cumulative return: 939.47%

Annual volatility: 35.38 %

Winning day ratio: 55.97

Sharpe ratio: 1.34

Calmar ratio: 1.43

Information ratio: 0.01

Stability: 0.96

Max drawdown: -35.59 %

Sortino ratio: 2.01

Skew: 0.08

Kurtosis: 4.81

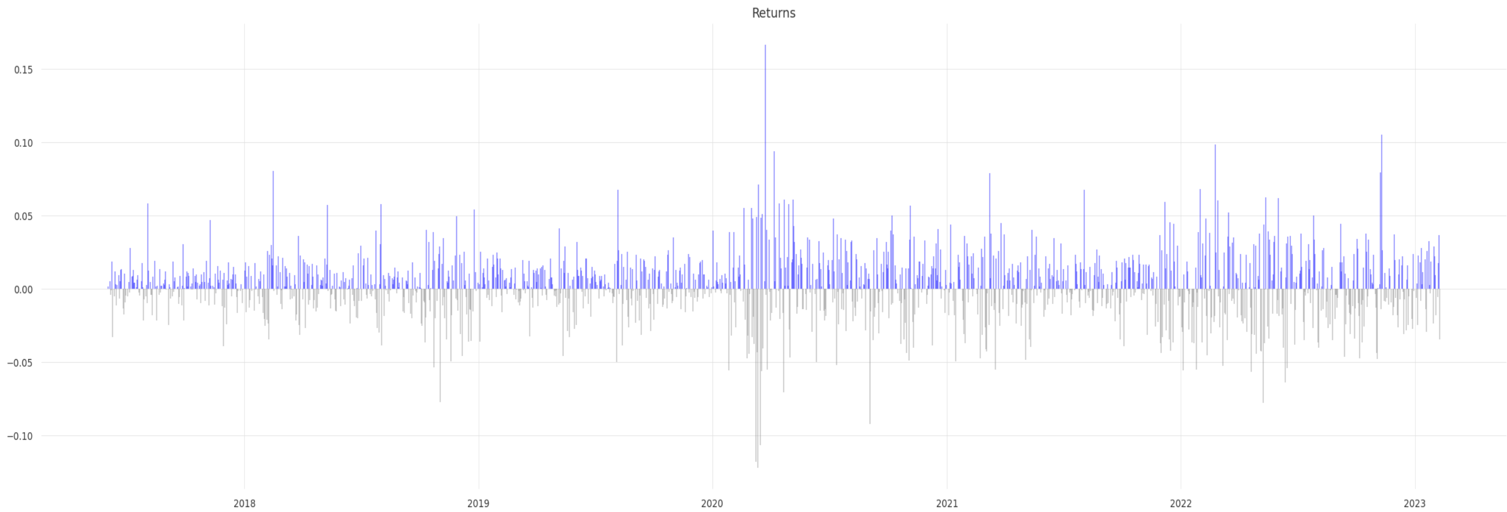
Tail ratio: 1.02

Common sense ratio: 1.3

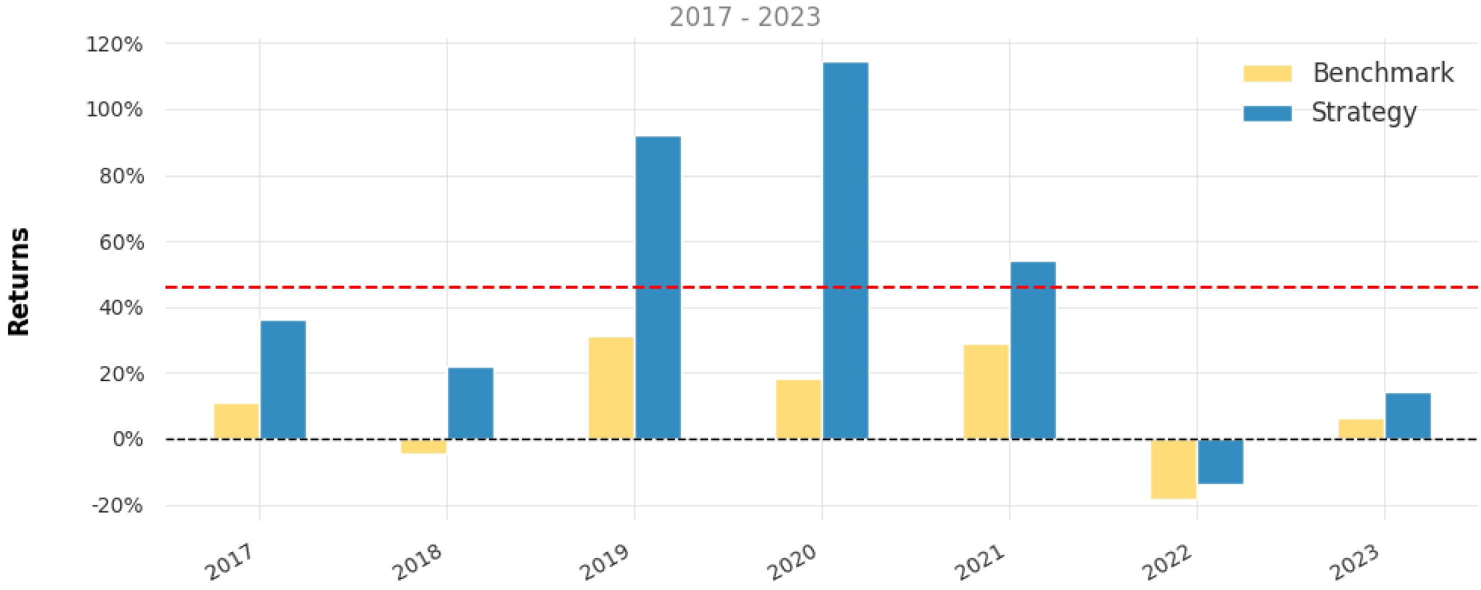
Daily value at risk: -3.0 %

Alpha: 0.36

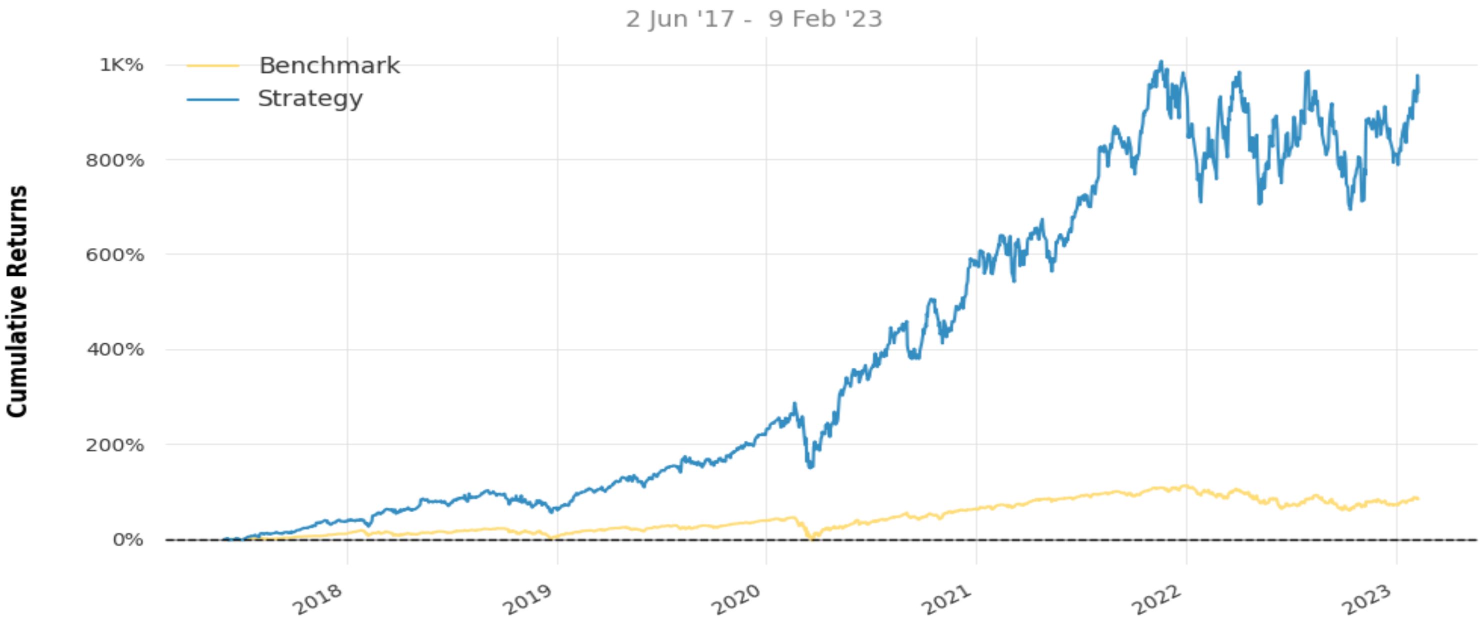
Beta: 1.29



EOY Returns vs Benchmark



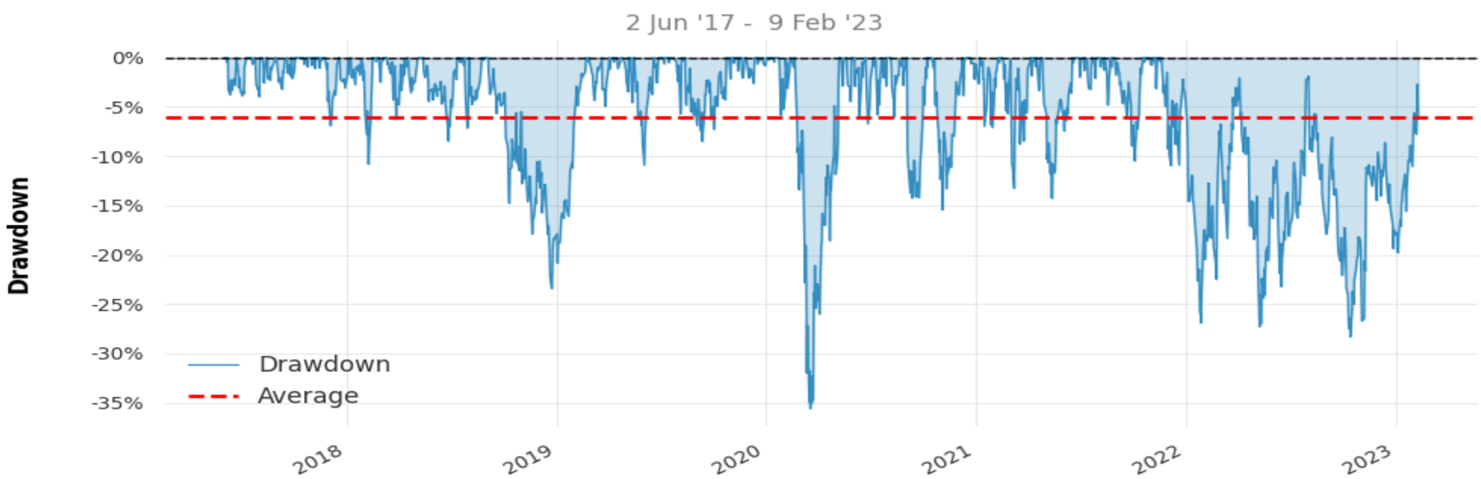
Cumulative Returns vs Benchmark



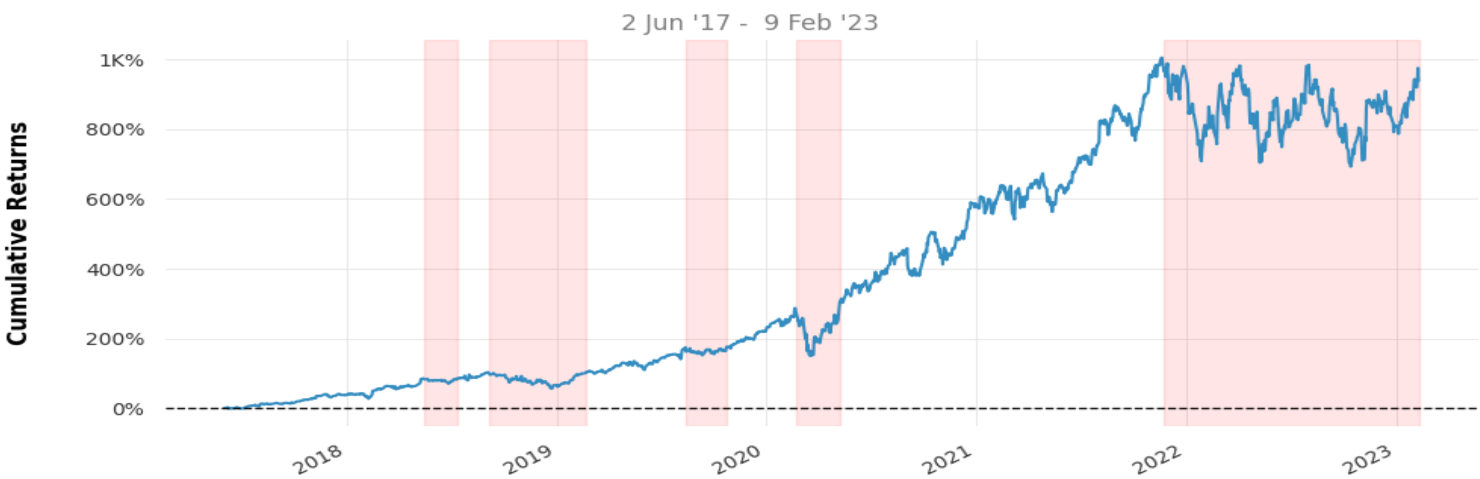
Monthly Returns (%)

Years	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2017	0.00	0.00	0.00	0.00	0.00	-1.06	6.59	8.99	-0.77	11.31	6.53	0.87
2018	2.54	10.47	1.66	3.66	8.98	-2.86	4.24	12.04	-4.00	-3.58	-4.79	-6.38
2019	13.43	9.15	-0.58	12.03	-6.41	11.14	4.94	4.63	-0.27	3.72	11.58	5.79
2020	5.51	-0.58	-11.17	20.24	23.49	1.96	12.84	8.02	-3.71	0.37	10.14	17.38
2021	-4.19	8.34	1.83	1.38	0.75	8.38	6.07	12.43	-7.40	19.22	-0.79	0.89
2022	-15.24	14.10	3.48	-14.81	3.39	-2.48	18.93	-14.45	-6.89	4.66	8.77	-7.08
2023	11.04	2.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

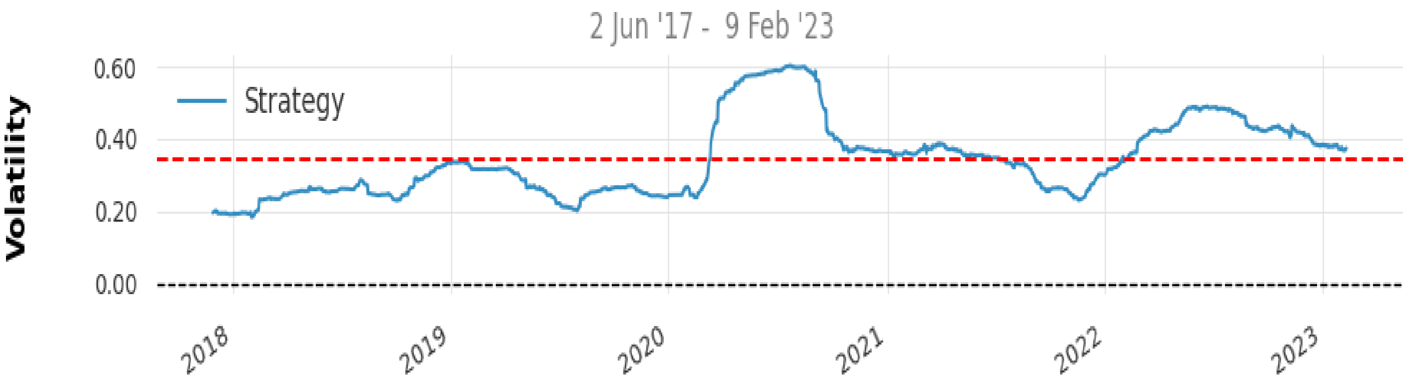
Underwater Plot



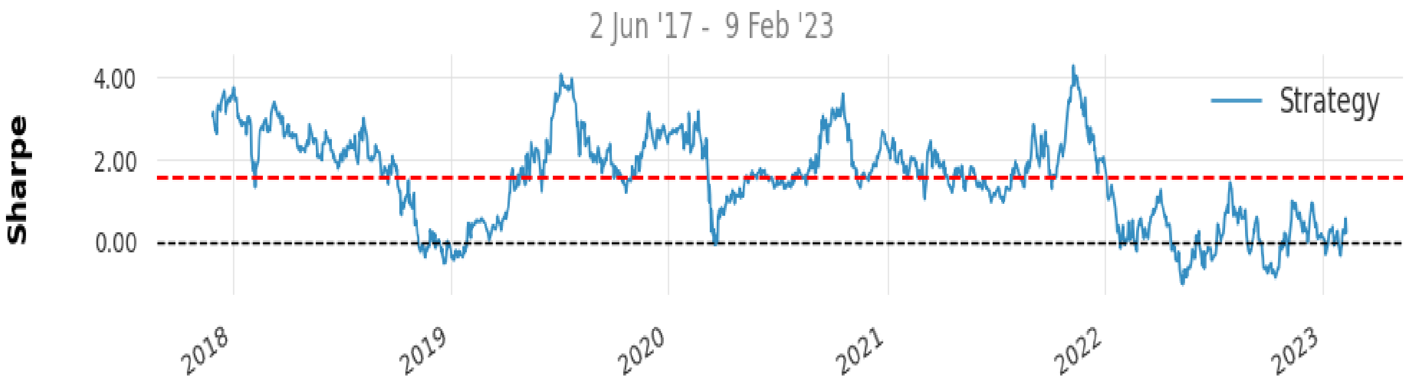
Worst 5 Drawdown Periods



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark