Report

Start date: 2017-06-01 End date: 2023-01-04

Annual return: 16.4%

Cumulative return: 133.43% Annual volatility: 19.57 % Winning day ratio: 54.8

Sharpe ratio: 0.87 Calmar ratio: 0.58 Information ratio: 0.0

Stability: 0.96

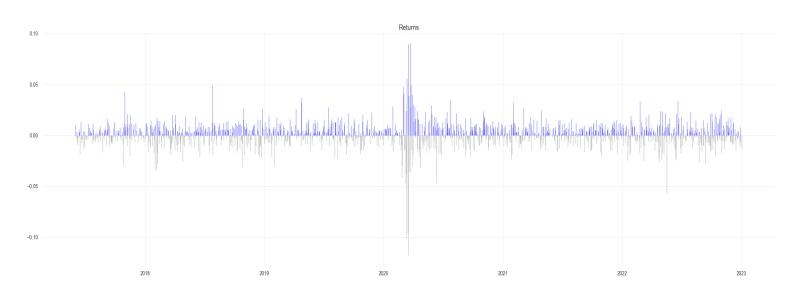
Max drawdown: -28.34 %

Sortino ratio: 1.23

Skew: -0.84 Kurtosis: 16.68 Tail ratio: 1.0

Common sense ratio: 1.17 Daily value at risk: -2.0 %

Alpha: 0.1 Beta: 0.65



EOY Returns vs Benchmark



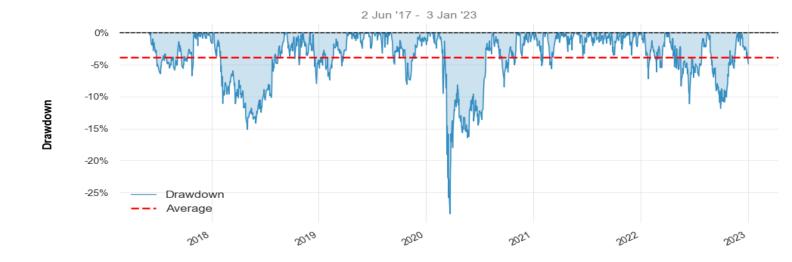
Cumulative Returns vs Benchmark



Monthly Returns (%)

Years	2017	0.00	0.00	0.00	0.00	0.00	-3.92	0.80	-0.67	1.13	2.91	5.92	0.58	- 10%
	2018	0.11	-5.75	-0.42	-5.68	-0.17	5.05	5.49	3.48	2.87	0.84	0.52	-3.26	- 8%
	2019	0.43	2.02	-0.78	11.05	2.31	3.89	11.54	3.56	-0.22	-2.45	2.47	1.53	- 5%
	2020	4.96	-7.80	-7.60	2.75	2.31	-0.88	11.58	2.26	-2.81	-0.29	9.47	4.82	- 2%
	2021	-4.66	3.76	5.96	1.15	3.89	-0.25	3.41	0.15	-1.46	3.53	2.60	7.67	- 0%
	2022	-2.04	-0.08	4.79	-1.81	-1.23	-2.75	5.73	-2.62	-7.20	7.67	5.70	-3.23	2%
	2023	-1.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5% 8%
		JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	- 4076

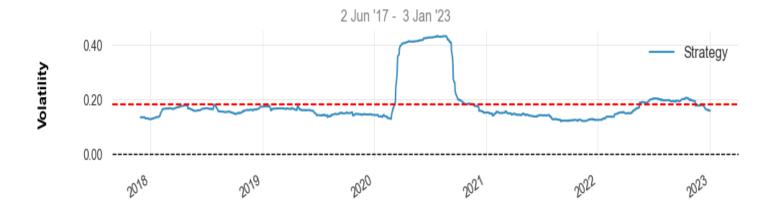
Underwater Plot



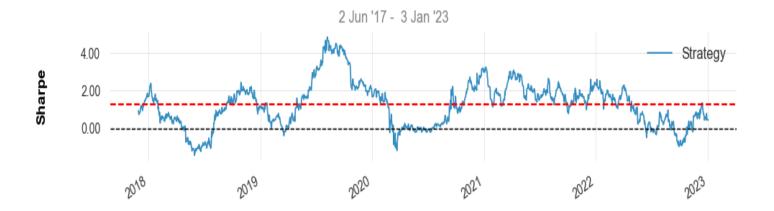
Worst 5 Drawdown Periods



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark

