# 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

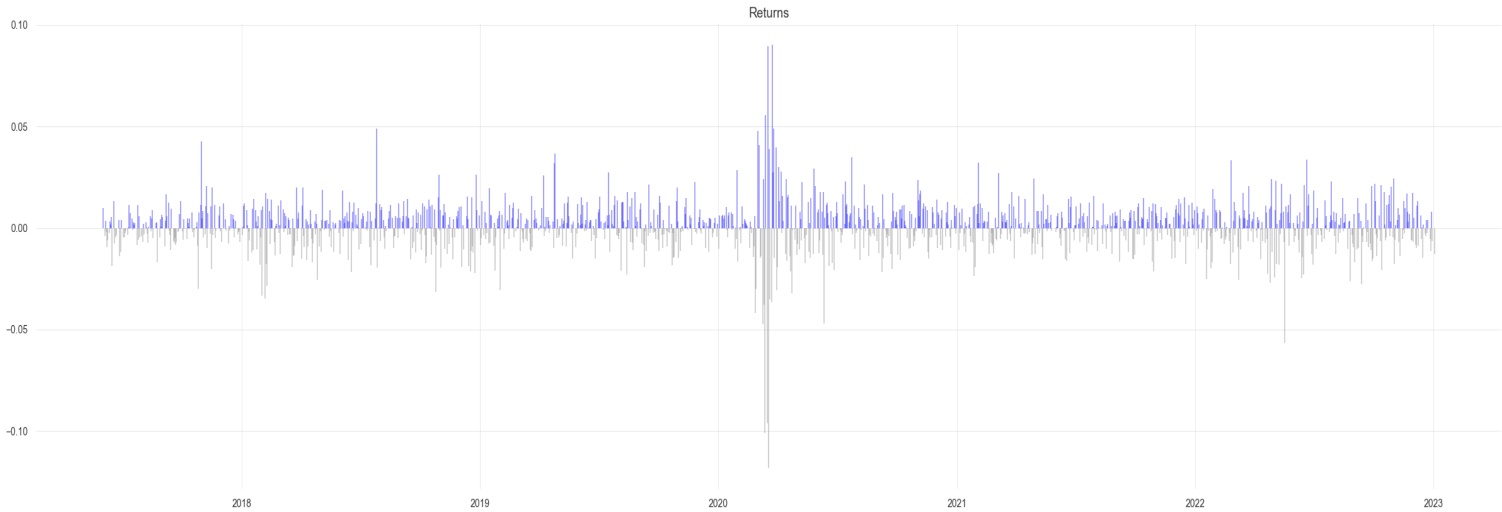
Tail ratio: 1.0

Common sense ratio: 1.17

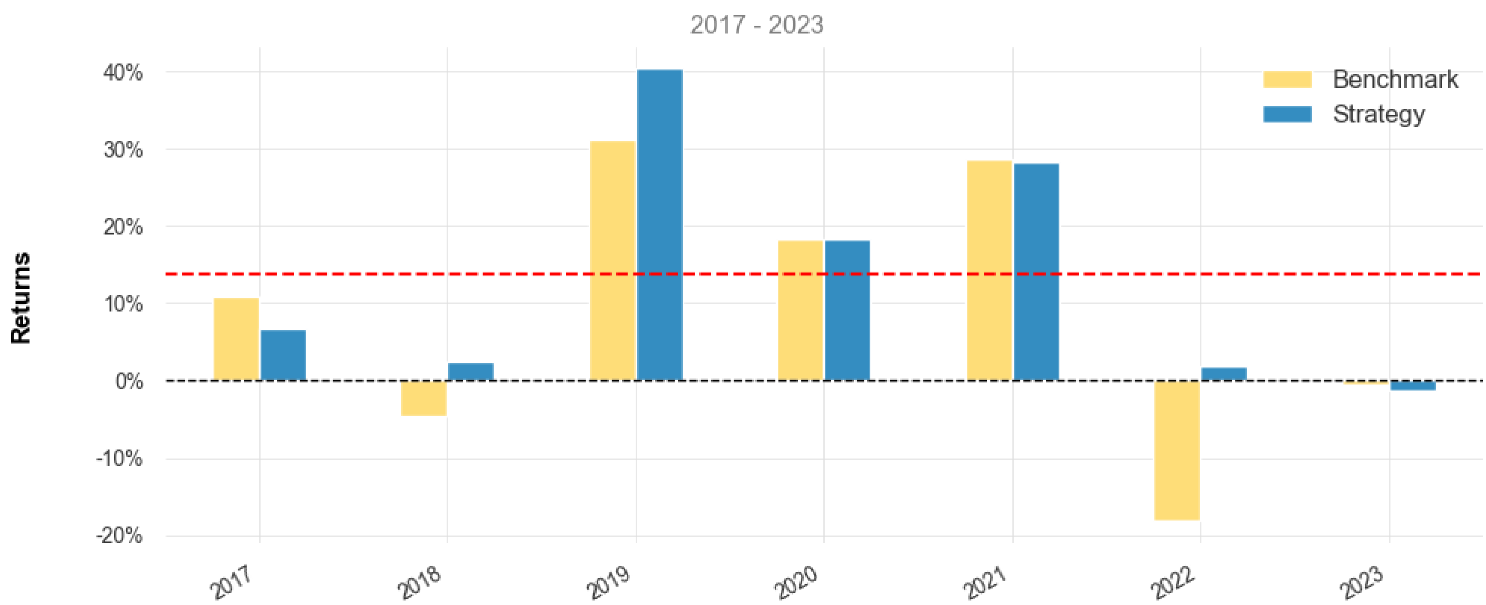
Daily value at risk: -2.0 %

Alpha: 0.1

Beta: 0.65

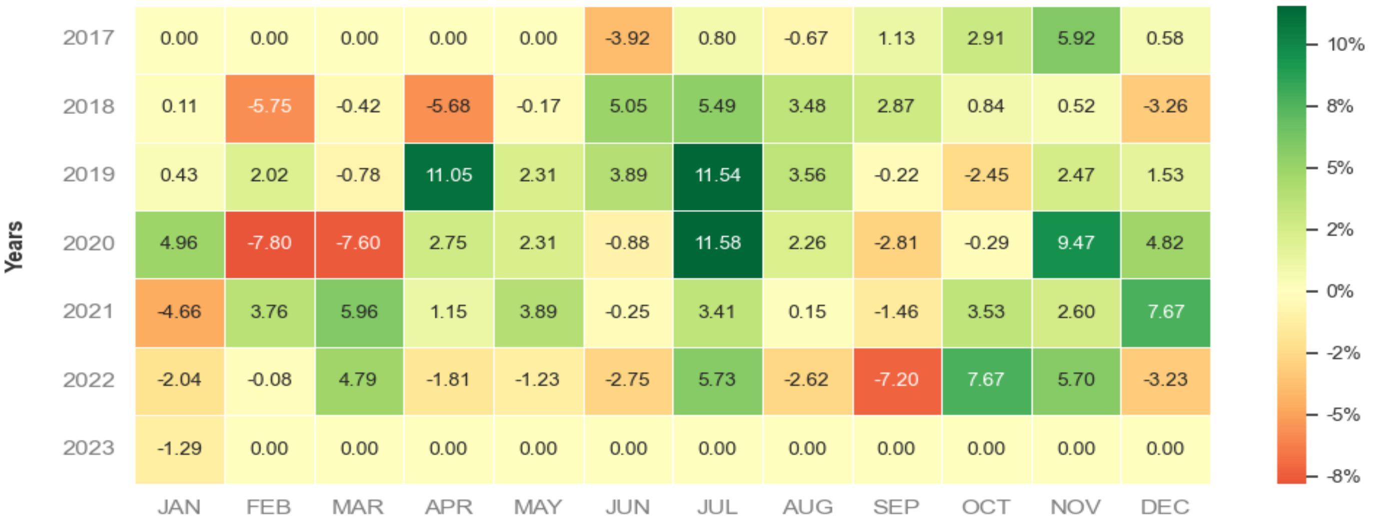


## EOY Returns vs Benchmark

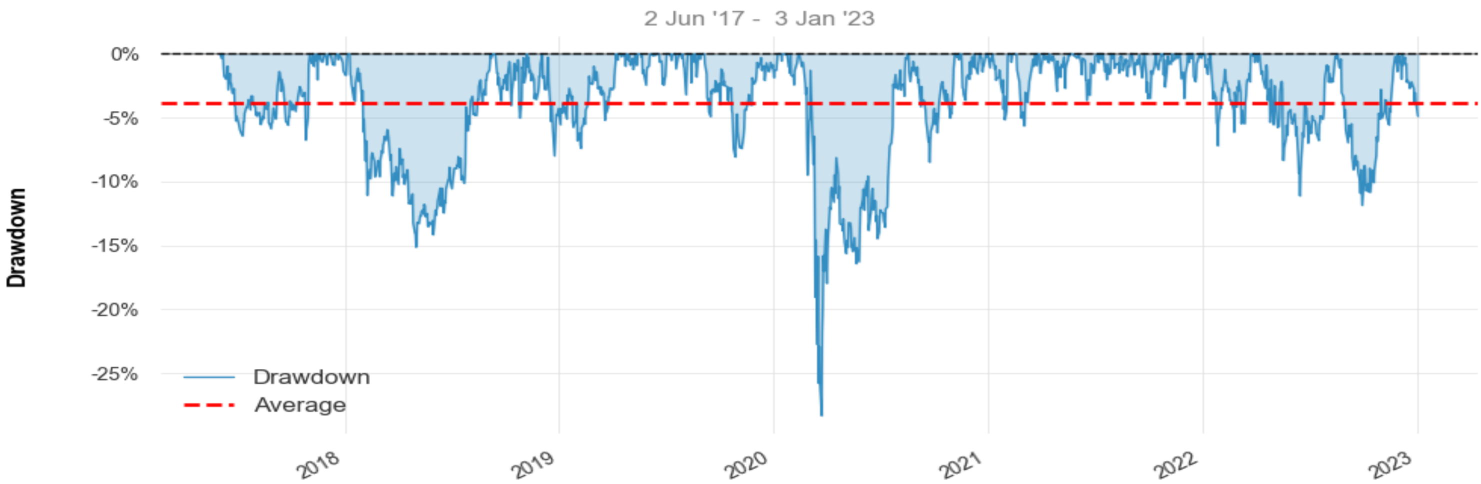



## Cumulative Returns vs Benchmark

**Monthly Returns (%)**

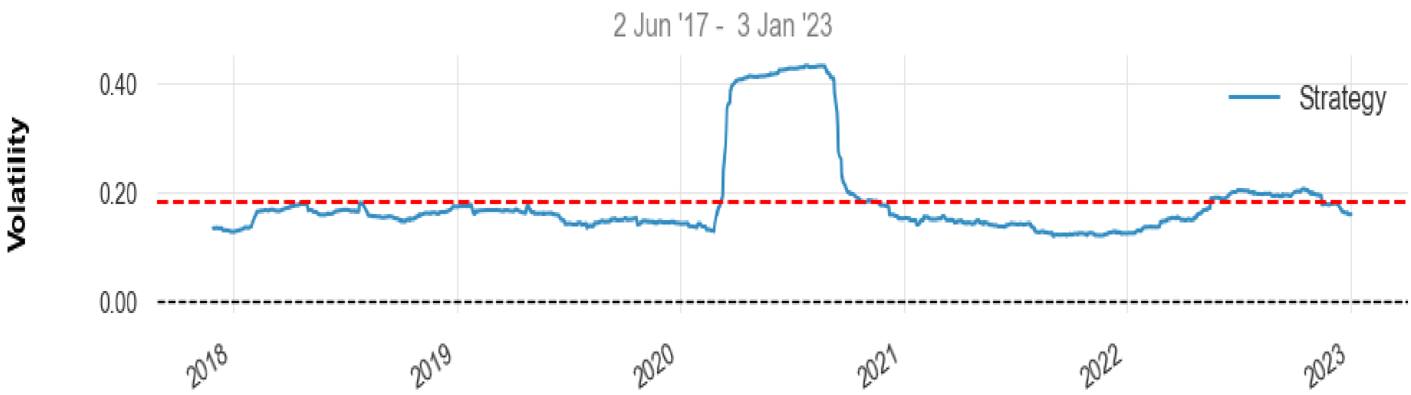



**Underwater Plot**




**Worst 5 Drawdown Periods**

## Rolling Volatility (6-Months)




## Rolling Sharpe (6-Months)


## Rolling Beta to Benchmark