Report

Start date: 2018-01-01

End date: 2022-10-02

Annual return: 64.17%

Cumulative return: 941.13%

Annual volatility: 39.61 %

Winning day ratio: 56.51

Sharpe ratio: 1.45

Calmar ratio: 1.41

Information ratio: 0.01

Stability: 0.93

Max drawdown: -45.35 %

Sortino ratio: 2.13

Skew: -0.33

Kurtosis: 5.06

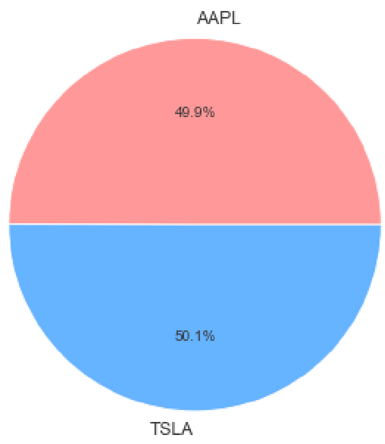
Tail ratio: 1.12

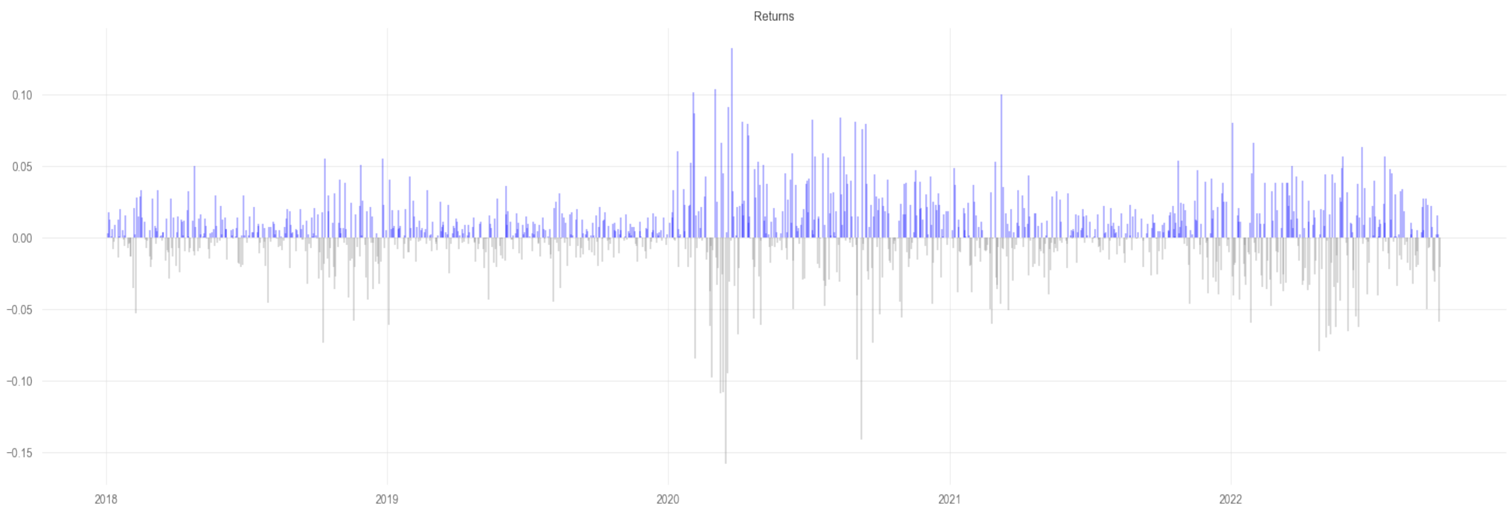
Common sense ratio: 1.46

Daily value at risk: -4.0 %

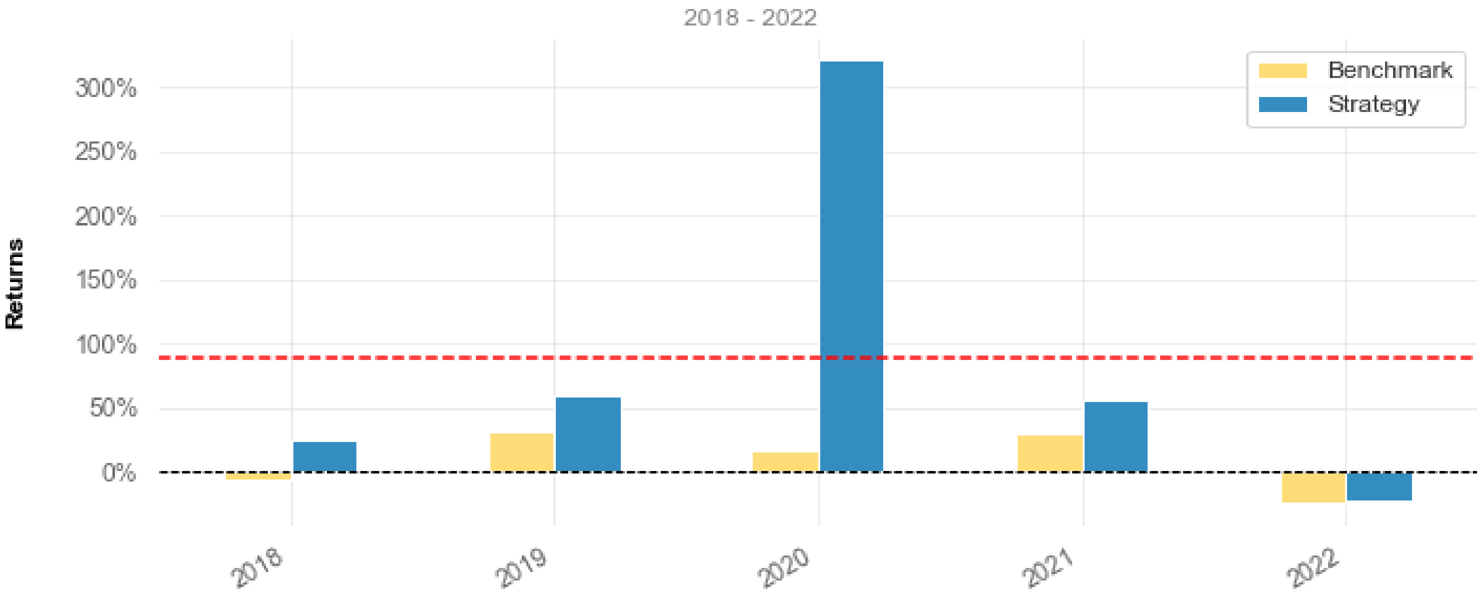
Alpha: 0.56

Beta: 1.34



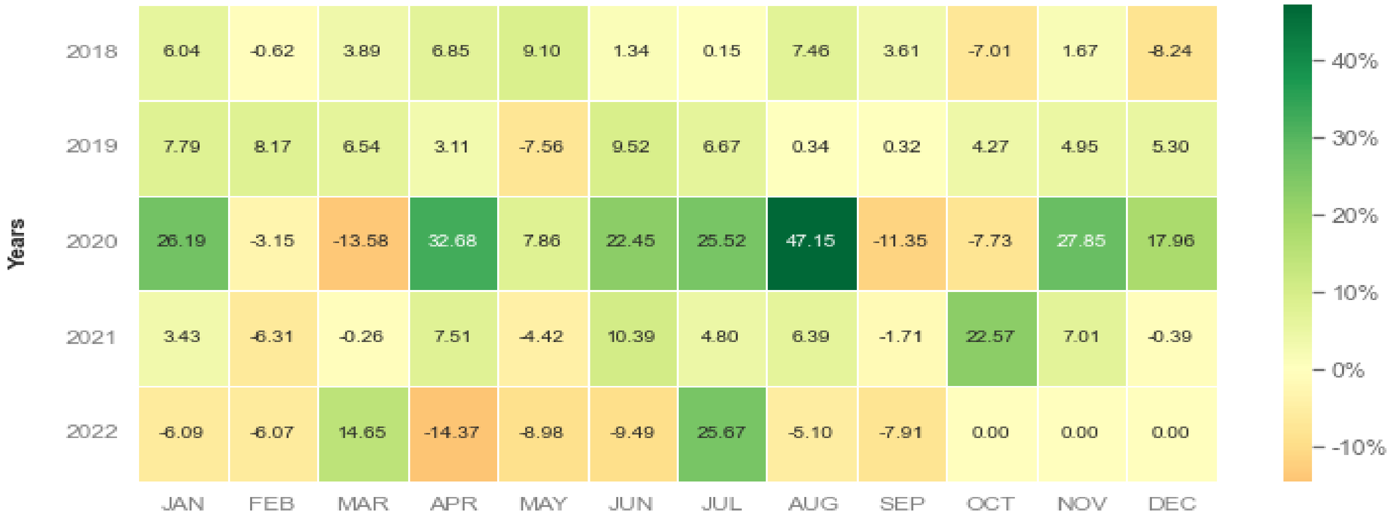


EOY Returns vs Benchmark

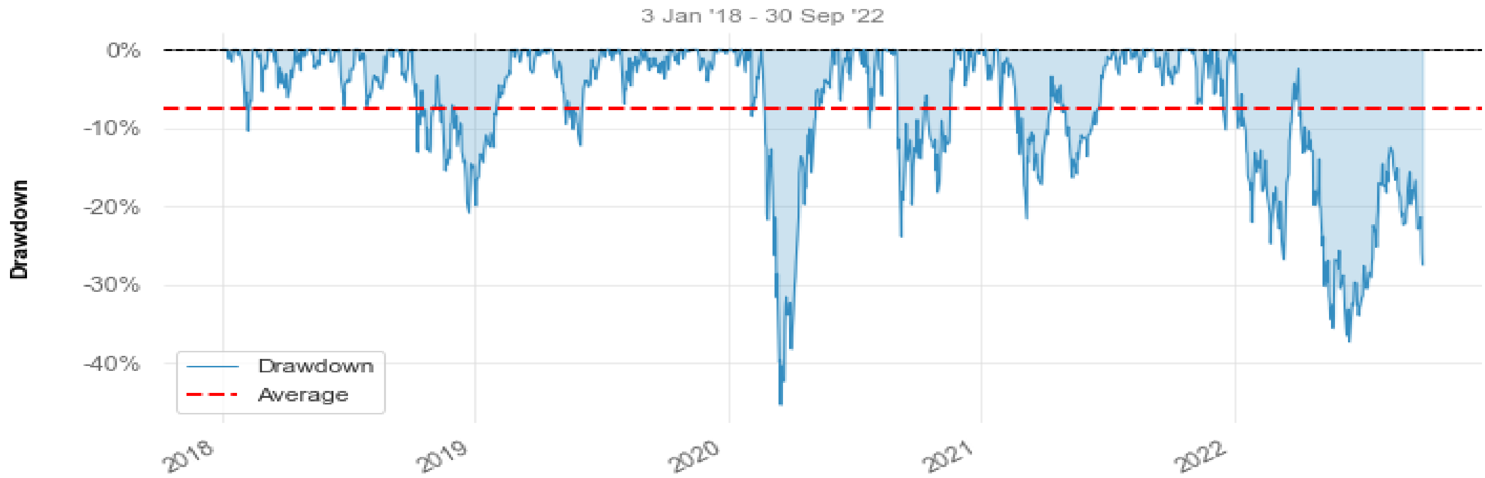


Cumulative Returns vs Benchmark

Monthly Returns (%)

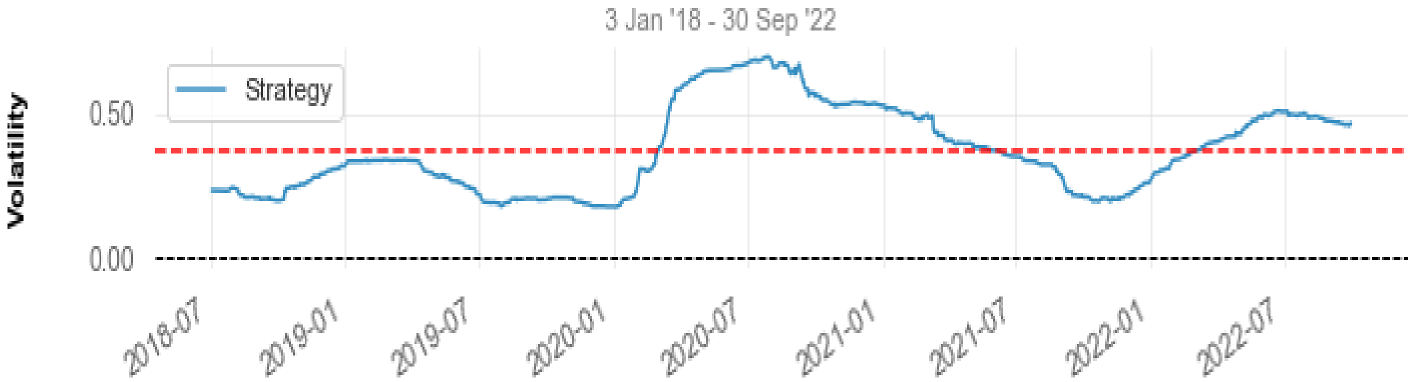


Underwater Plot



Worst 5 Drawdown Periods

Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

Rolling Beta to Benchmark