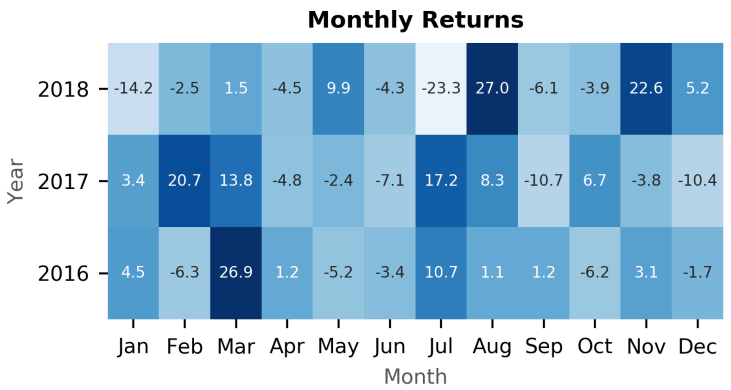
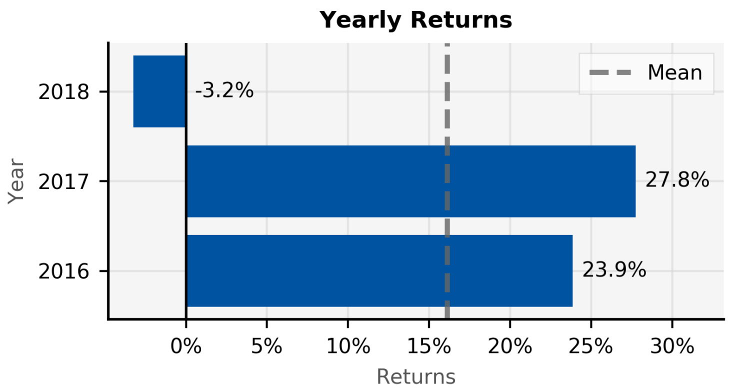
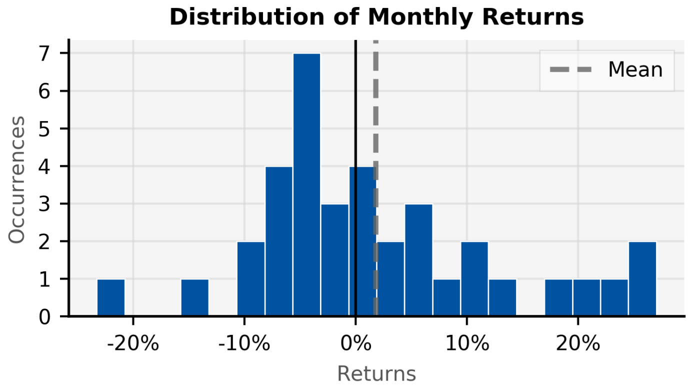
QF-Lib

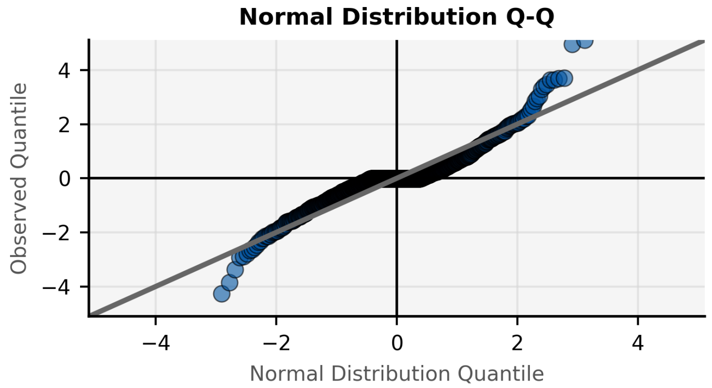
MovingAverageAlphaModel Backtest

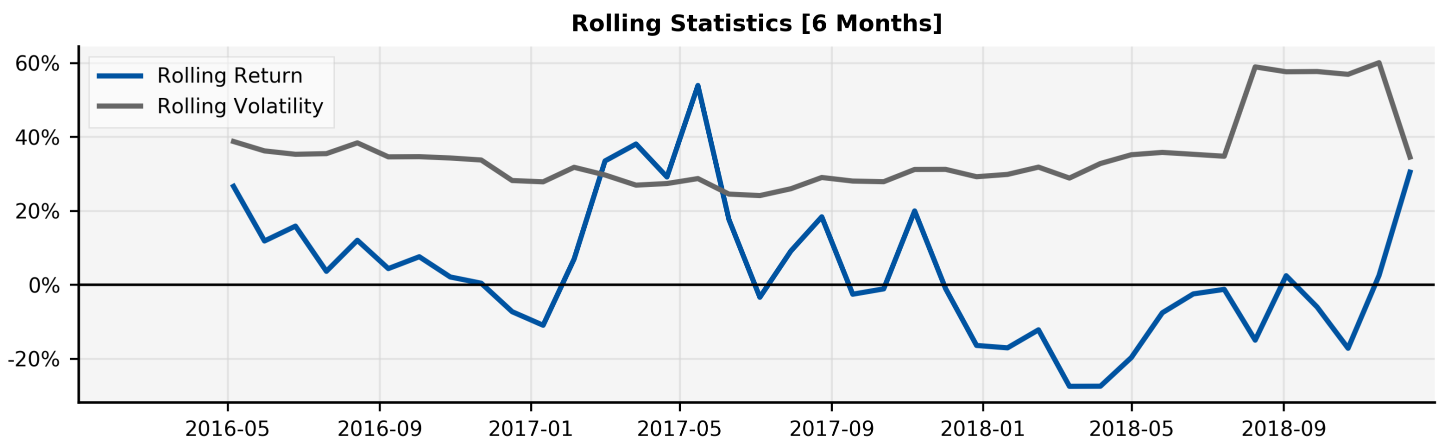
20 May 2019



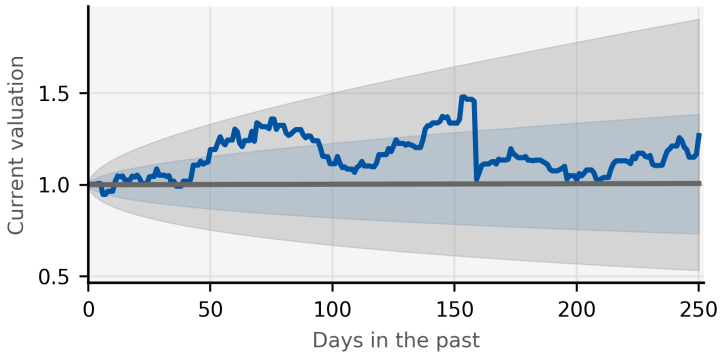




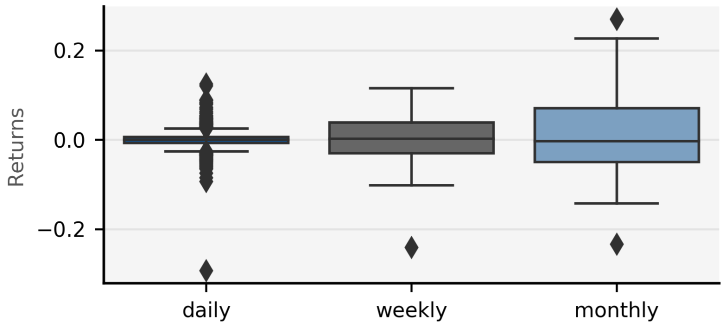




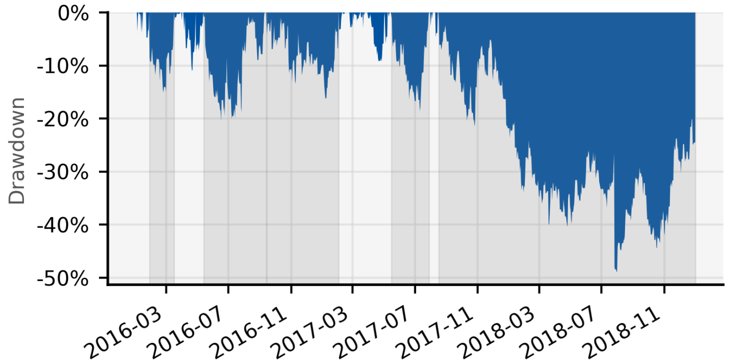
Performance vs. Expectation



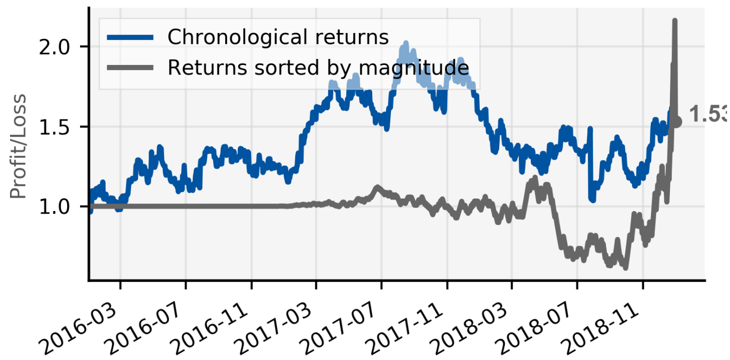
Return Quantiles



Drawdown



Skewness



Statistic	MovingAverageAlphaModel Backtest
Start Date	2016-01-02
End Date	2018-12-31
Total Return [%]	53.11
Annualised Return [%]	15.27
Annualised Volatility [%]	36.41
Annualised Upside Vol. [%]	28.93
Annualised Downside Vol. [%]	36.43
Sharpe Ratio	0.39
Omega Ratio	1.11
Calmar Ratio	0.31
Gain to Pain Ratio	0.53
Sorino Ratio	0.42
5% CVaR [%]	-4.93
Annualised 5% CVaR [%]	-55.20
Max Drawdown [%]	48.86
Avg Drawdown [%]	16.31
Avg Drawdown Duration [days]	38.41
Best Return [%]	12.48
Worst Return [%]	-29.27
Avg Positive Return [%]	1.88
Avg Negative Return [%]	-1.79
Skewness	-1.49
Kurtosis	29.92
Kelly Value	1.29
No. of daily samples	1095