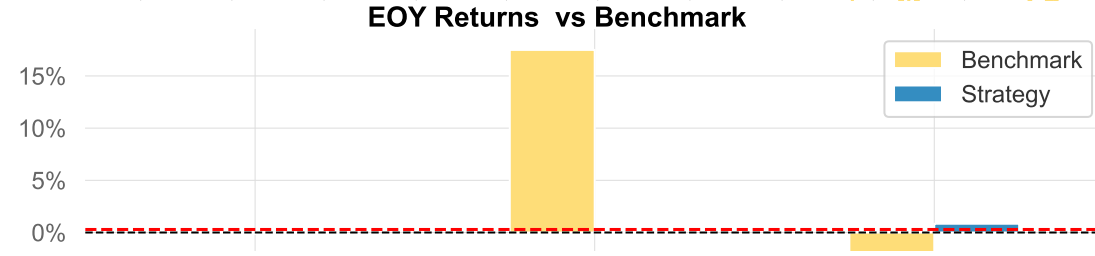
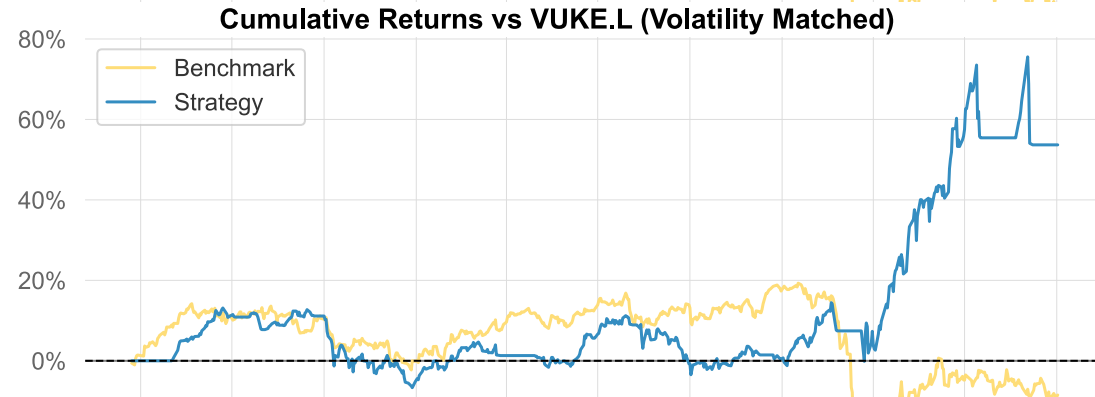
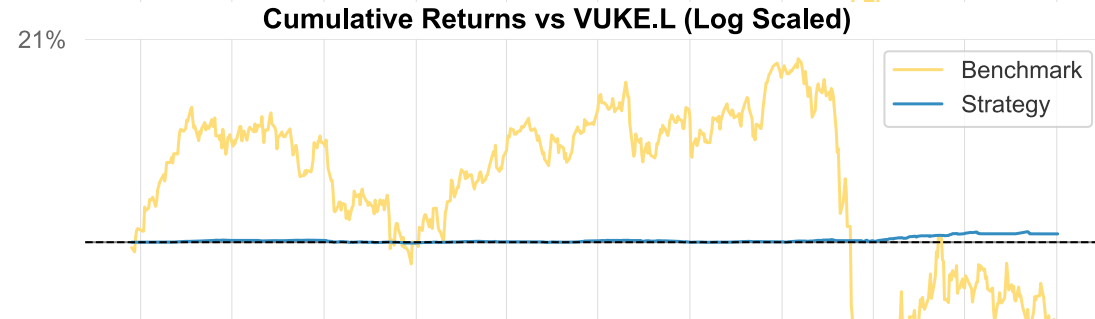


Strategy Tearsheet

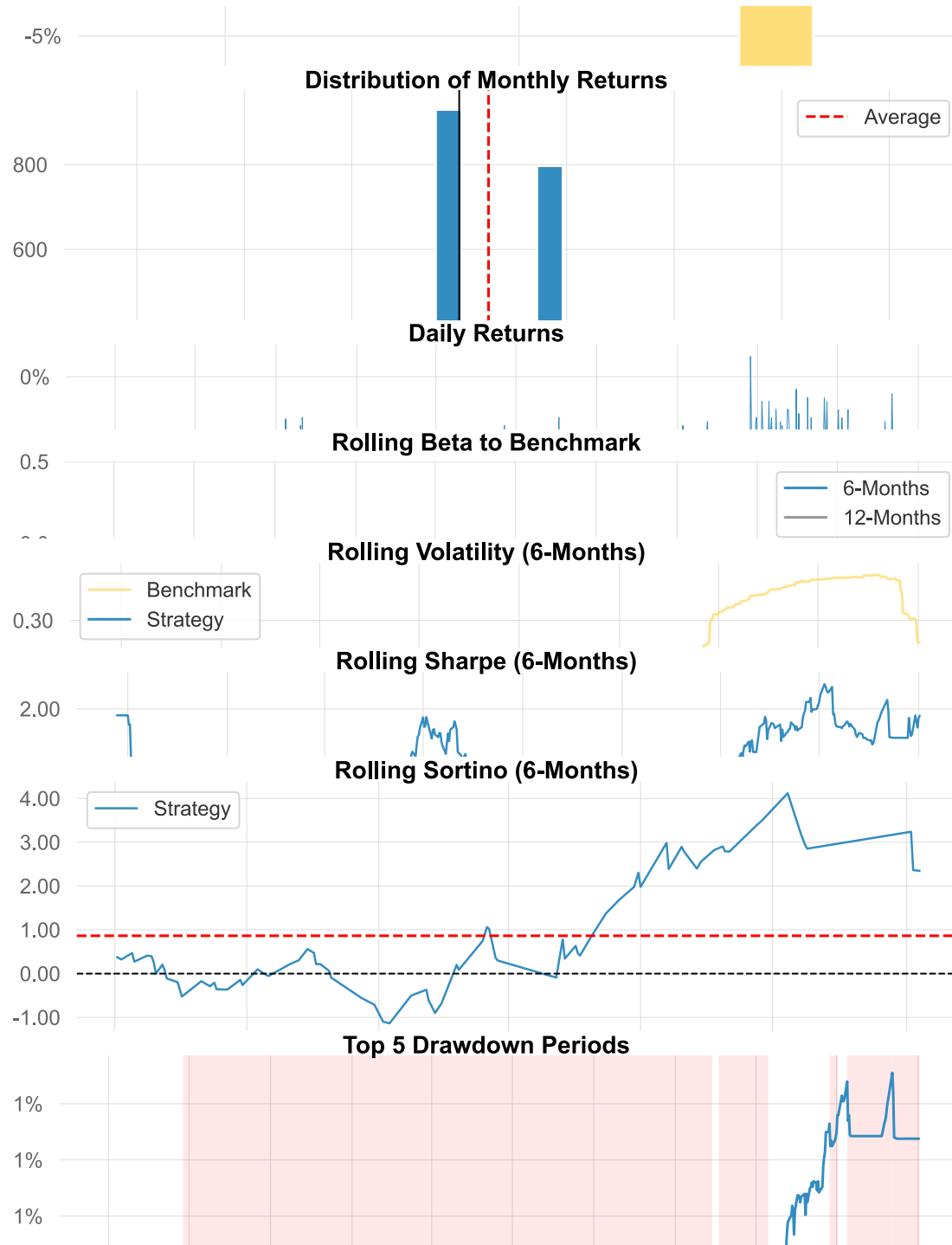
Cumulative Returns vs VUKE.L 23 Mar, 2018 - 2 Oct, 2020

Generated by QuantStats (v. 0.0.25)

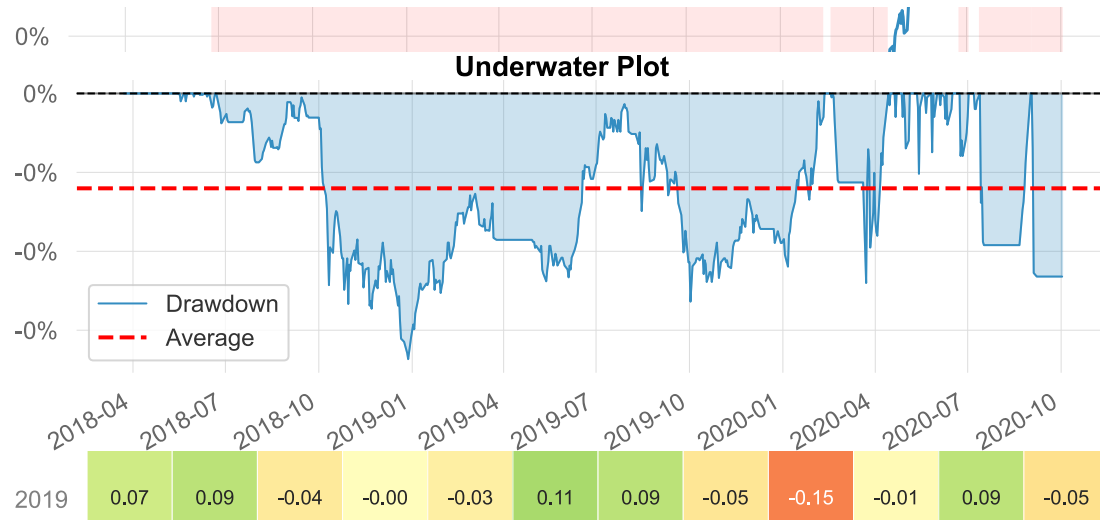


Key Performance Metrics

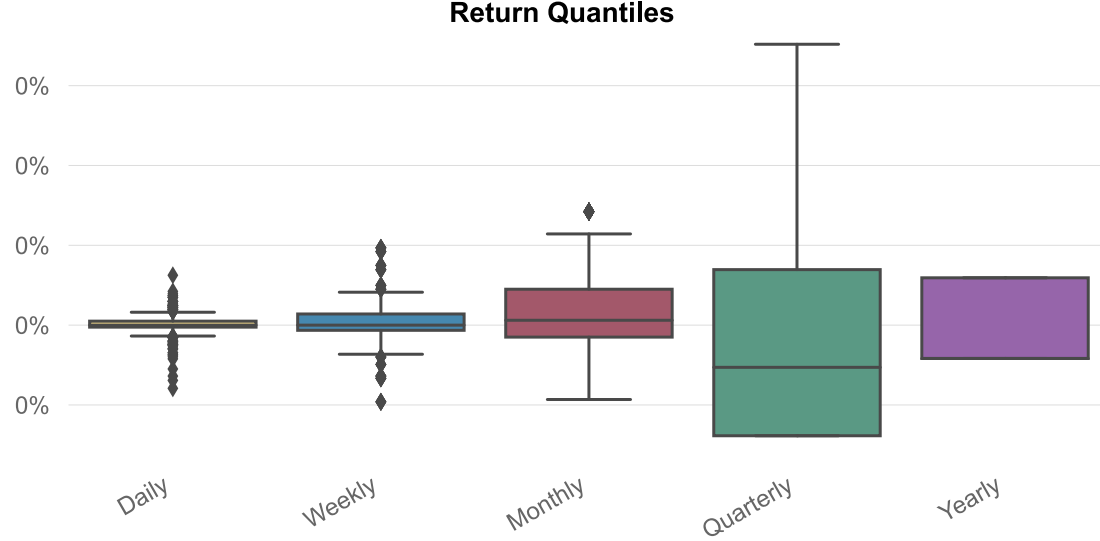
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	73.0%	97.0%
Cumulative Return	0.88%	-8.51%
CAGR%	0.34%	-3.45%
Sharpe	0.94	-0.07
Sortino	1.29	-0.09
Max Drawdown	-0.34%	-34.27%
Longest DD Days	596	405
Volatility (ann.)	0.37%	20.25%
R ²	0.22	0.22
Calmar	1.02	-0.1
Skew	-0.96	-1.01
Kurtosis	10.13	13.84
Expected Daily %	0.0%	-0.01%
Expected Monthly %	0.03%	-0.28%
Expected Yearly %	0.29%	-2.92%
Kelly Criterion	10.25%	1.31%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.04%	-2.1%
Expected Shortfall (cVaR)	-0.04%	-2.1%



Metric	Strategy	Benchmark
Payoff Ratio	0.96	0.94
Profit Factor	1.23	0.99
Common Sense Ratio	1.43	1.0
CPC Index	0.66	0.48
Tail Ratio	1.17	1.01
Outlier Win Ratio	132.44	1.87
Outlier Loss Ratio	104.1	2.19
MTD	0.0%	0.58%
3M	-0.02%	-3.88%
6M	0.76%	8.46%
YTD	0.84%	-22.02%
1Y	0.92%	-16.41%
3Y (ann.)	0.34%	-3.45%
5Y (ann.)	0.34%	-3.45%
10Y (ann.)	0.34%	-3.45%
All-time (ann.)	0.34%	-3.45%
Best Day	0.12%	9.05%
Worst Day	-0.16%	-10.37%
Best Month	0.28%	6.83%
Worst Month	-0.19%	-14.5%
Best Year	0.84%	17.49%
Worst Year	-0.08%	-22.02%
Avg. Drawdown	-0.06%	-3.9%
Avg. Drawdown Days	30	54



Metric	Strategy	Benchmark
Recovery Factor	2.6	-0.25
Ulcer Index	1.03	1.08
Avg. Up Month	0.14%	2.63%
Avg. Down Month	-0.07%	-3.07%
Win Days %	55.97%	52.18%
Win Month %	55.17%	59.38%
Win Quarter %	70.0%	66.67%
Win Year %	66.67%	33.33%



Beta	0.01	-
Alpha	0.0	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2018	-0.14%	-0.08%	0.59	+
2019	17.49%	0.12%	0.01	-
2020	-22.02%	0.84%	-0.04	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-06-25	2020-02-11	-0.34%	596
2020-02-20	2020-04-14	-0.24%	54
2020-09-03	2020-10-02	-0.23%	29
2020-07-14	2020-09-01	-0.19%	49
2020-05-13	2020-05-18	-0.10%	5

Started	Recovered	Drawdown	Days
2020-06-24	2020-07-02	-0.08%	8
2020-05-27	2020-05-28	-0.07%	1
2020-04-30	2020-05-05	-0.07%	5
2020-06-11	2020-06-16	-0.04%	5
2020-06-08	2020-06-10	-0.03%	2