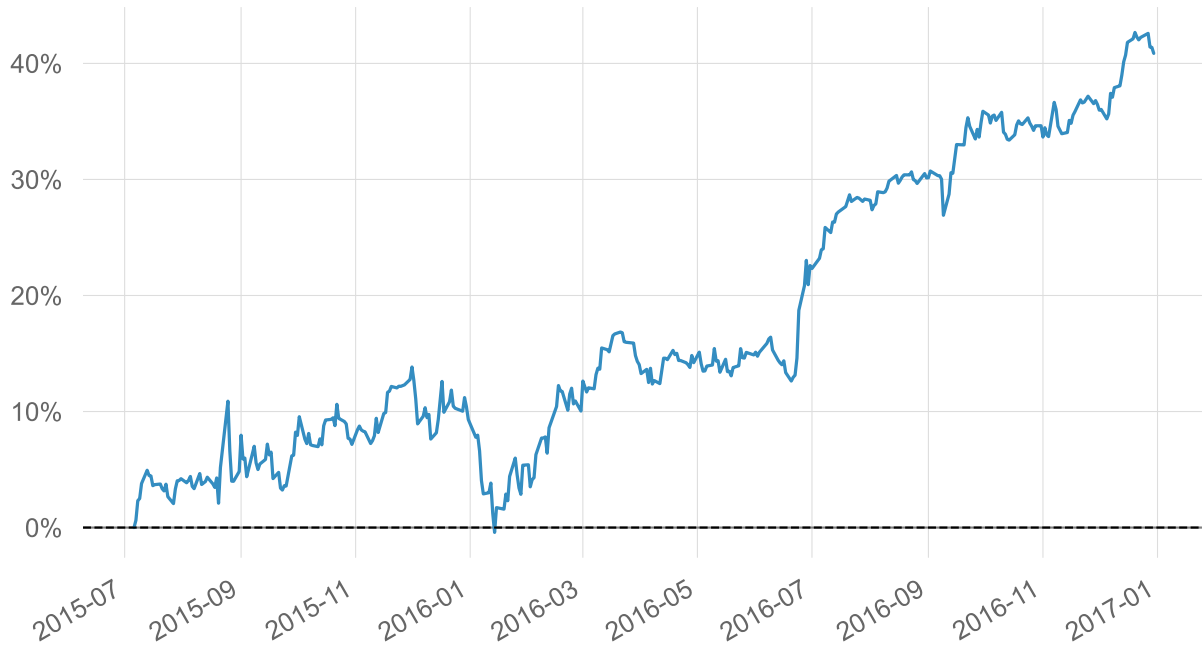


SP&500 Strategy Performance

6 Jul, 2015 - 30 Dec, 2016

Generated by [QuantStats](#) (v. 0.0.45)

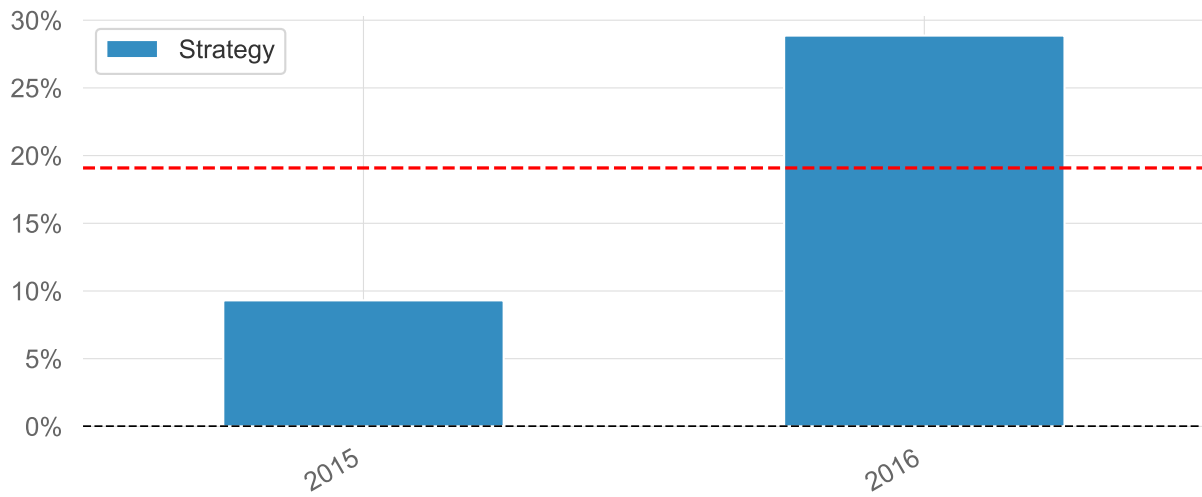
Cumulative Returns



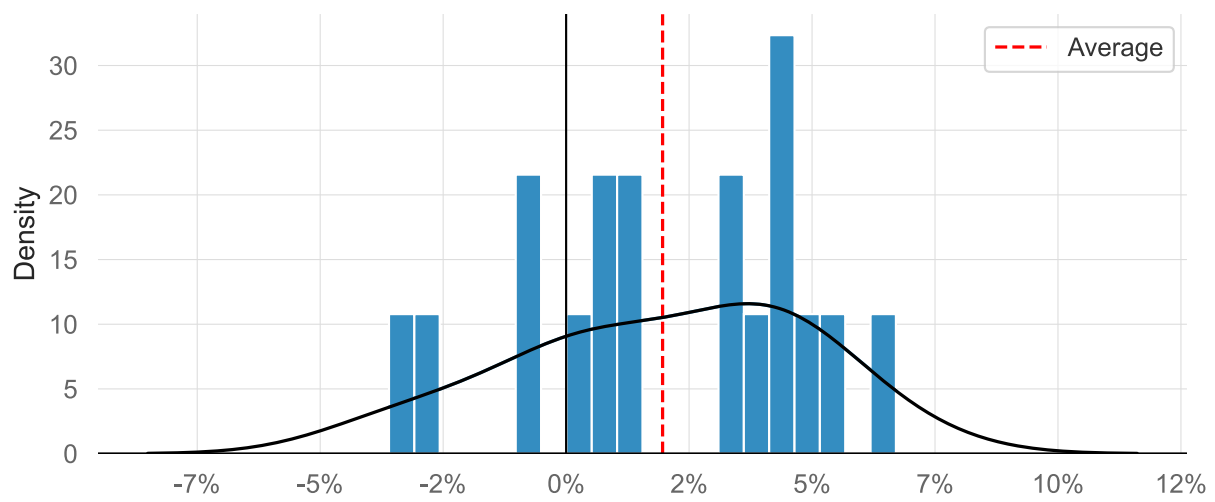
Cumulative Returns (Log Scaled)



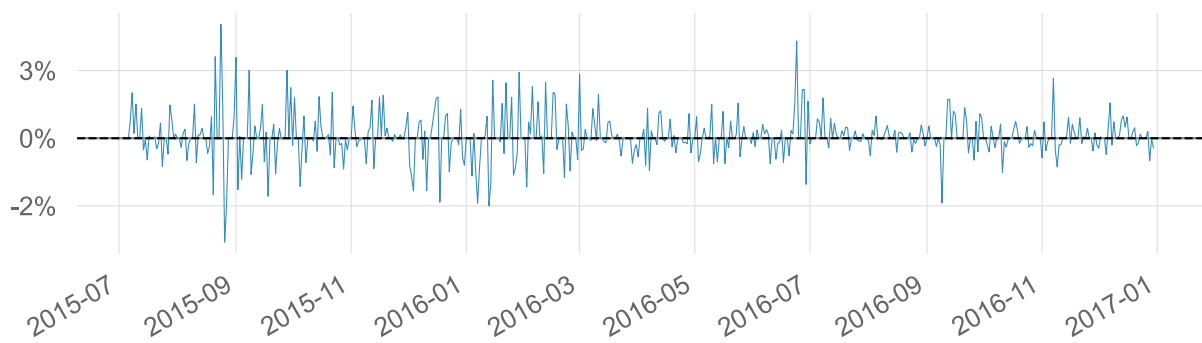
EOY Returns



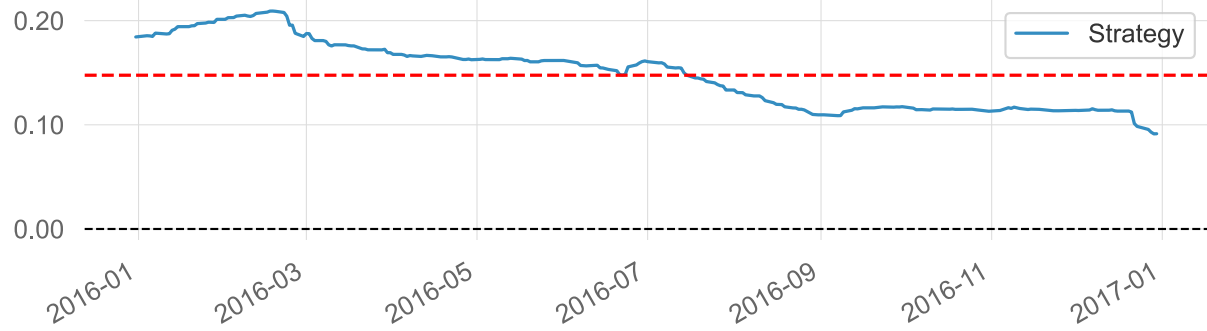
Distribution of Monthly Returns



Daily Returns



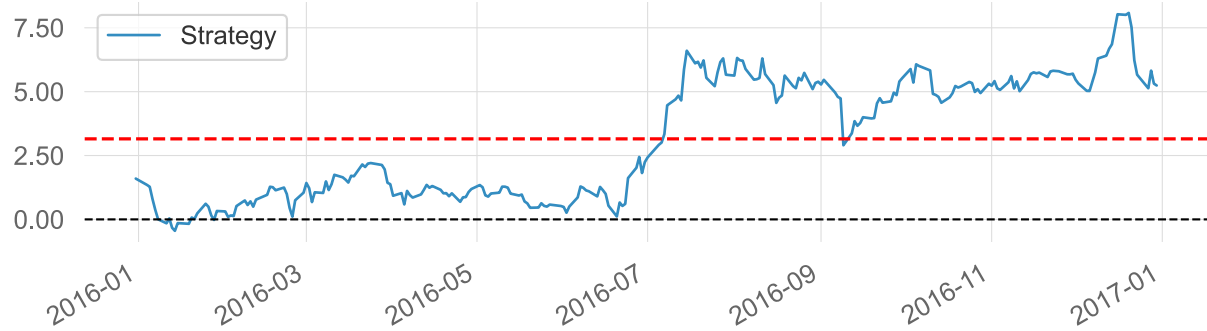
Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



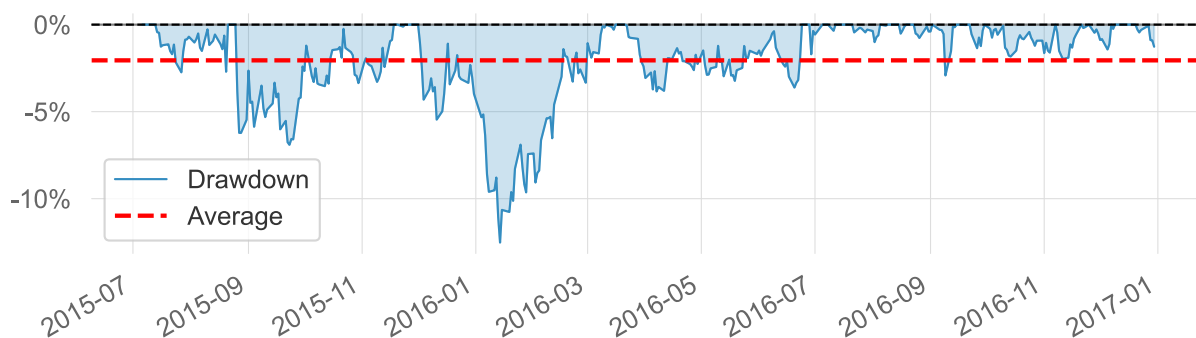
Rolling Sortino (6-Months)



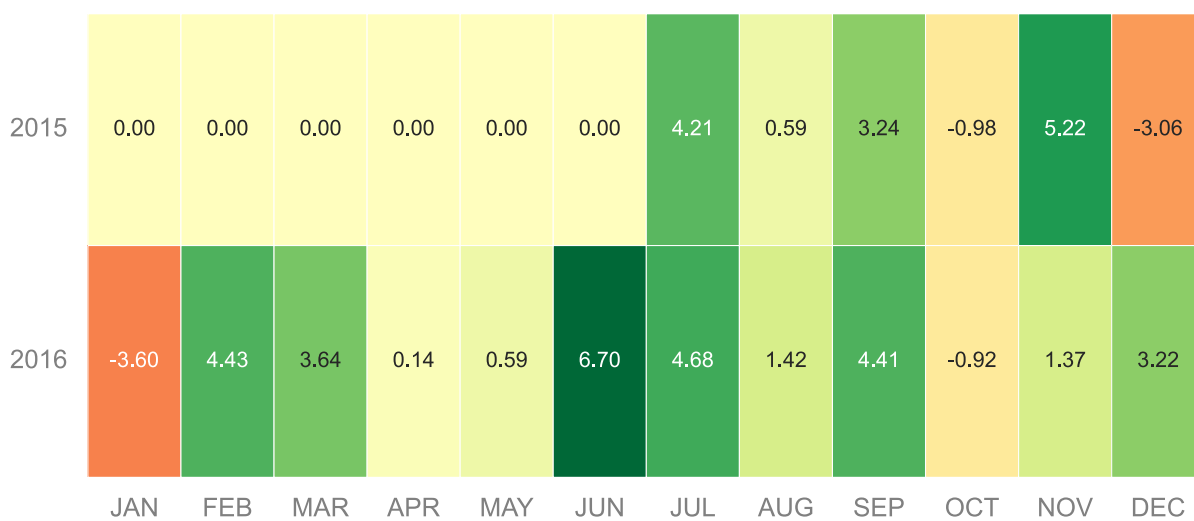
Worst 5 Drawdown Periods



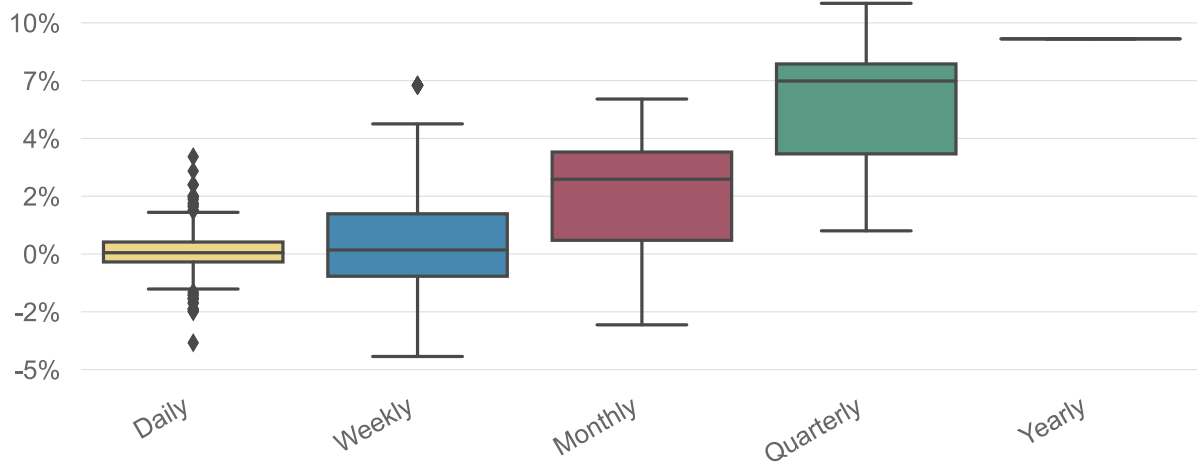
Underwater Plot



Monthly Returns (%)



Return Quantiles



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	40.86%
CAGR %	25.9%
Sharpe	1.59
Smart Sharpe	1.57
Sortino	2.51
Smart Sortino	2.47
Sortino/ $\sqrt{2}$	1.77
Smart Sortino/ $\sqrt{2}$	1.74
Omega	1.33
Max Drawdown	-12.52%
Longest DD Days	100
Volatility (ann.)	15.03%
Calmar	2.07
Skew	0.21
Kurtosis	2.34
Expected Daily %	0.09%
Expected Monthly %	1.92%
Expected Yearly %	18.69%
Kelly Criterion	13.32%
Risk of Ruin	0.0%

Daily Value-at-Risk	-1.46%
Expected Shortfall (cVaR)	-1.46%
<hr/>	
Gain/Pain Ratio	0.33
Gain/Pain (1M)	4.38
<hr/>	
Payoff Ratio	1.16
Profit Factor	1.33
Common Sense Ratio	1.6
CPC Index	0.83
Tail Ratio	1.2
Outlier Win Ratio	3.69
Outlier Loss Ratio	3.87
<hr/>	
MTD	3.22%
3M	5.4%
6M	16.48%
YTD	28.87%
1Y	27.58%
3Y (ann.)	25.9%
5Y (ann.)	25.9%
10Y (ann.)	25.9%
All-time (ann.)	25.9%
<hr/>	
Best Day	4.21%
Worst Day	-3.84%
Best Month	6.7%
Worst Month	-3.6%
Best Year	28.87%
Worst Year	9.31%
<hr/>	
Avg. Drawdown	-1.75%
Avg. Drawdown Days	19
Recovery Factor	3.26
Ulcer Index	0.03
Serenity Index	2.11
<hr/>	
Avg. Up Month	3.13%
Avg. Down Month	-2.14%
Win Days %	53.46%
Win Month %	77.78%
Win Quarter %	100.0%

Win Year %

100.0%

EOY Returns

Year	Return	Cumulative
2015	9.75%%	9.31%
2016	26.22%%	28.87%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2015-12-02	2016-03-11	-12.52%	100
2015-08-26	2015-11-18	-6.91%	84
2016-03-22	2016-06-24	-3.84%	94
2016-09-06	2016-09-15	-2.92%	9
2015-07-14	2015-08-21	-2.74%	38
2016-11-08	2016-11-21	-1.98%	13
2016-10-03	2016-11-07	-1.83%	35
2016-06-29	2016-07-05	-1.70%	6
2016-11-28	2016-12-07	-1.43%	9
2016-09-23	2016-09-30	-1.35%	7