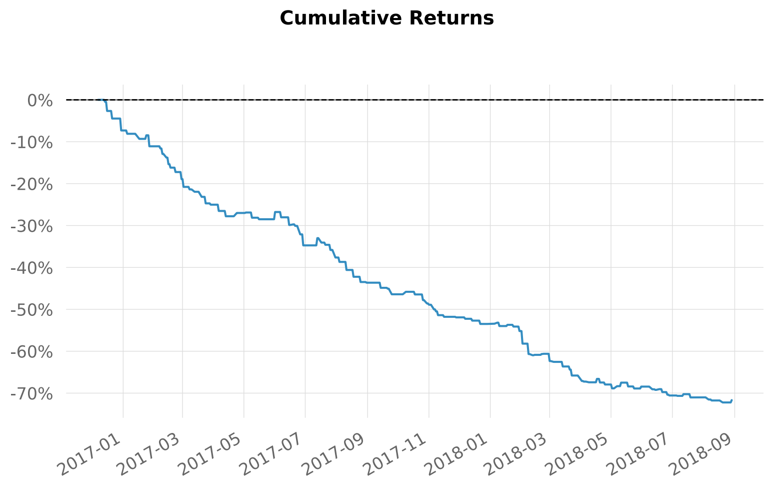
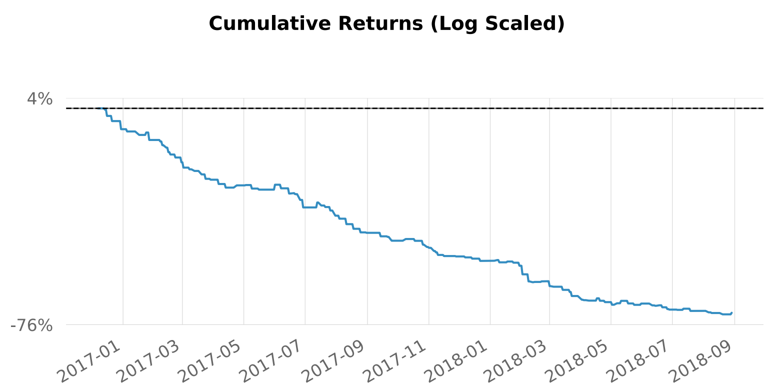
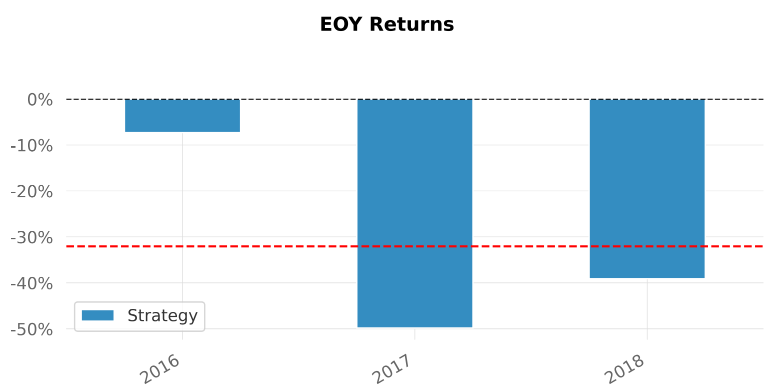
Strategy Tearsheet 7 Dec, 2016 - 29 Aug, 2018

Generated by QuantStats (v. 0.0.47)

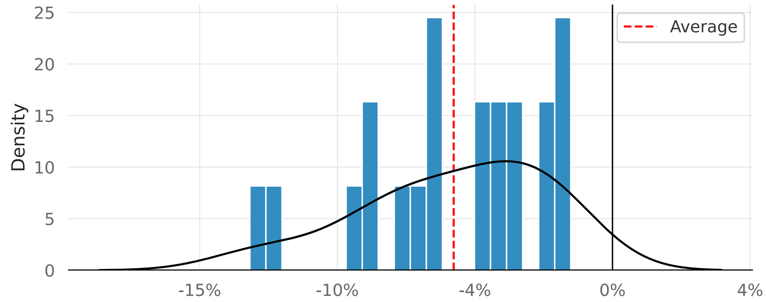




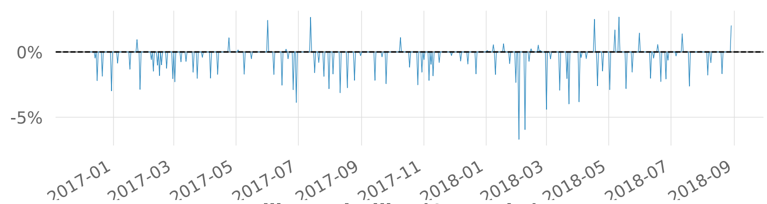


Key Performance Metrics

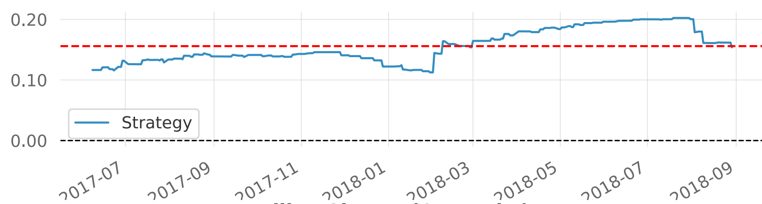
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	24.0%
Cumulative Return	-71.67%
CAGR﹪	-51.84%
Sharpe	-4.79
Smart Sharpe	-4.36
Sortino	-4.84
Smart Sortino	-4.4
Sortino/√2	-3.42
Smart Sortino/√2	-3.11
Omega	0.16
Max Drawdown	-72.23%
Longest DD Days	623
Volatility (ann.)	15.0%
Calmar	-0.72
Skew	-2.39
Kurtosis	10.57
Expected Daily %	-0.29%
Expected Monthly %	-5.83%
Expected Yearly %	-34.32%
Kelly Criterion	-109.49%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.84%
Expected Shortfall (cVaR)	-1.84%
Gain/Pain Ratio	-0.84
Gain/Pain (1M)	-1.0
Payoff Ratio	0.61



Daily Returns

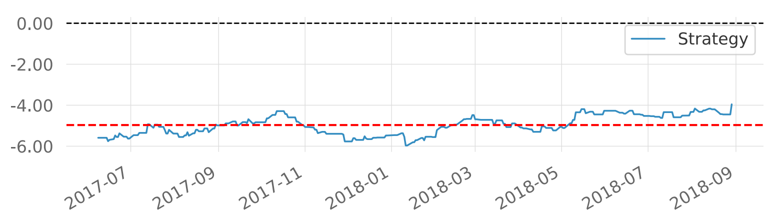


Rolling Volatility (6-Months)

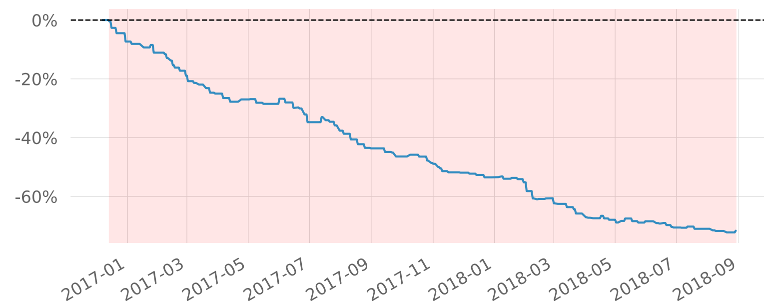


Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)



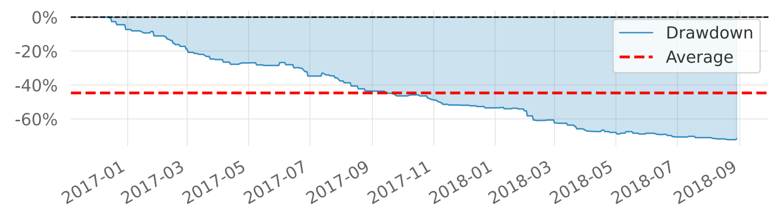
Metric	Strategy
Profit Factor	0.16
Common Sense Ratio	0.0
CPC Index	0.02
Tail Ratio	0.0
Outlier Win Ratio	29.09
Outlier Loss Ratio	2.15
MTD	-2.27%
3M	-8.91%
6M	-28.07%
YTD	-39.08%
1Y	-49.87%
3Y (ann.)	-51.84%
5Y (ann.)	-51.84%
10Y (ann.)	-51.84%
All-time (ann.)	-51.84%
Best Day	2.67%
Worst Day	-6.7%
Best Month	-1.52%
Worst Month	-13.18%
Best Year	-7.31%
Worst Year	-49.82%
Avg. Drawdown	-72.23%
Avg. Drawdown Days	623
Recovery Factor	-0.99
Ulcer Index	0.49
Serenity Index	-0.02
Avg. Up Month	nan%
Avg. Down Month	-5.77%
Win Days %	20.39%
Win Month %	0.0%
Win Quarter %	0.0%
Win Year %	0.0%



EOY Returns

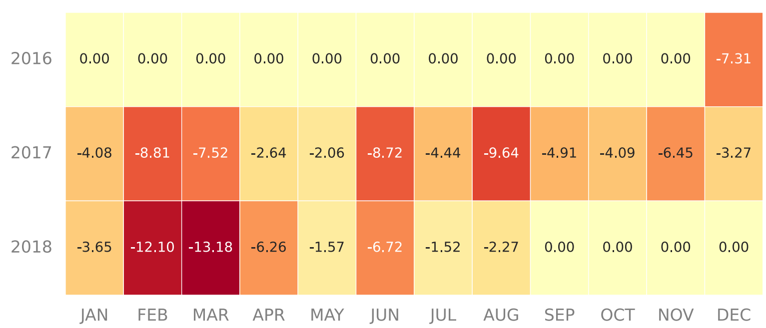
Year	Return	Cumulative
2016	-7.5%%	-7.31%
2017	-68.1%%	-49.82%
2018	-48.37%%	-39.08%

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2016-12-14	2018-08-29	-72.23%	623



Return Quantiles