Strategy Tearsheet 7 Dec, 2016 - 29 Aug, 2018

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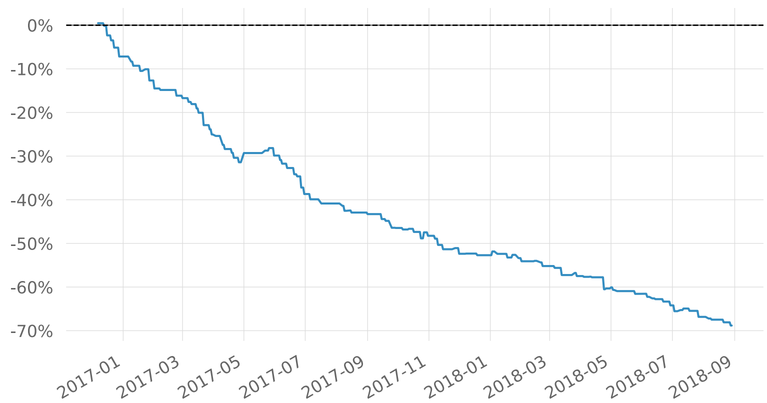
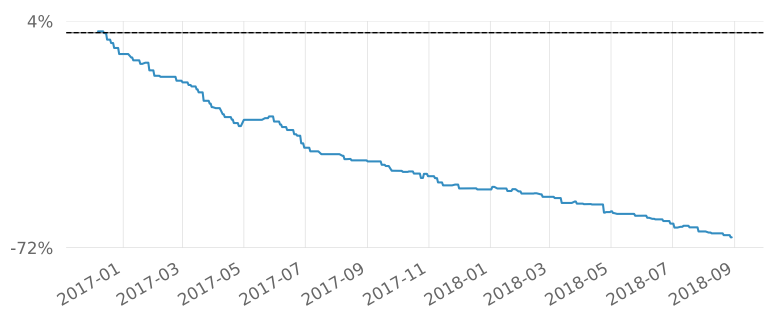
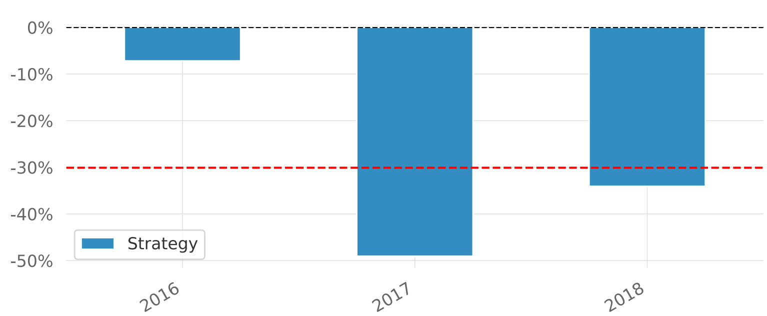
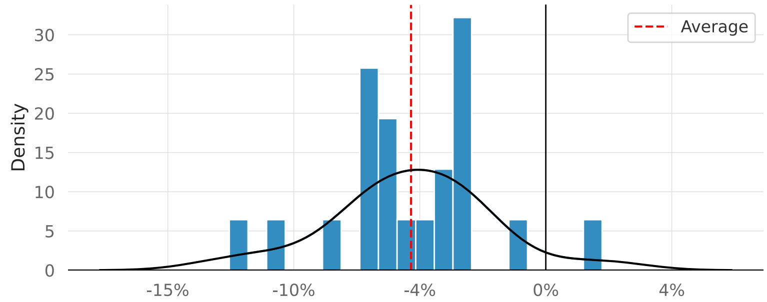




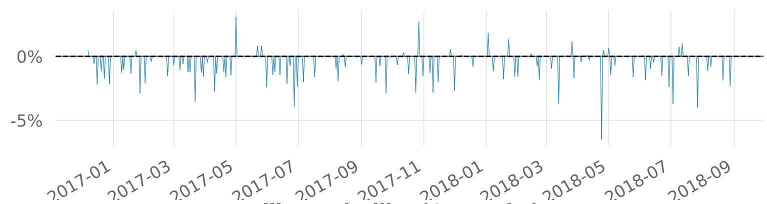


Key Performance Metrics

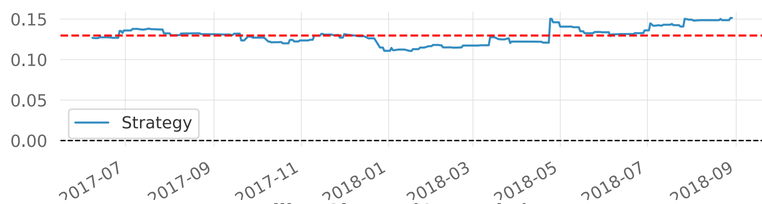
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	23.0%
Cumulative Return	-68.82%
CAGR﹪	-49.09%
Sharpe	-5.06
Smart Sharpe	-4.57
Sortino	-5.05
Smart Sortino	-4.55
Sortino/√2	-3.57
Smart Sortino/√2	-3.22
Omega	0.13
Max Drawdown	-68.96%
Longest DD Days	624
Volatility (ann.)	13.14%
Calmar	-0.71
Skew	-2.5
Kurtosis	11.97
Expected Daily %	-0.27%
Expected Monthly %	-5.4%
Expected Yearly %	-32.19%
Kelly Criterion	-136.36%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.63%
Expected Shortfall (cVaR)	-1.63%
Gain/Pain Ratio	-0.87
Gain/Pain (1M)	-0.98
Payoff Ratio	0.51



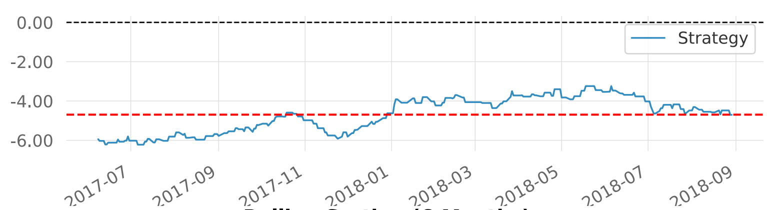
Daily Returns



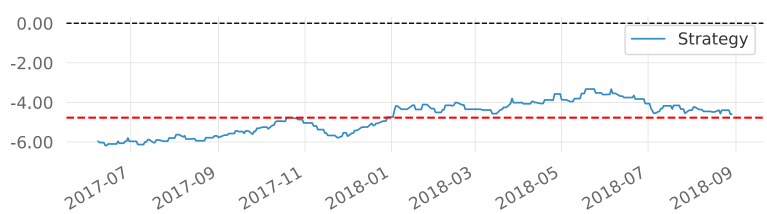
Rolling Volatility (6-Months)



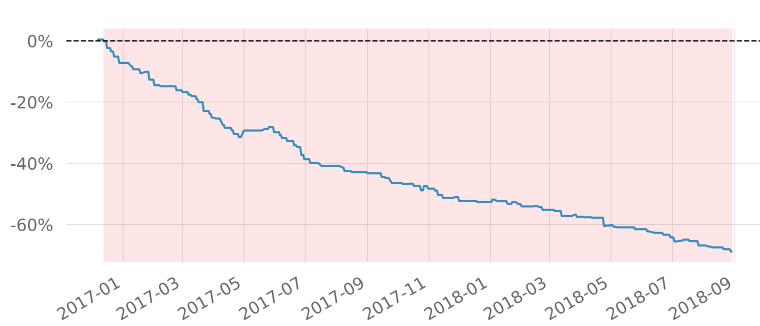
Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)



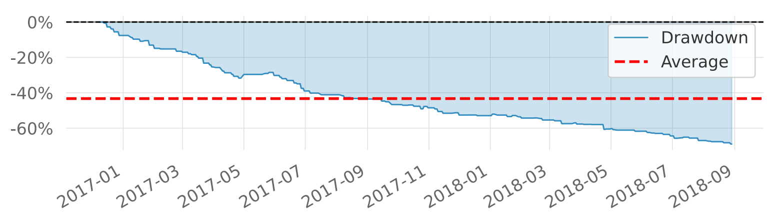
Metric	Strategy
Profit Factor	0.13
Common Sense Ratio	0.0
CPC Index	0.01
Tail Ratio	0.0
Outlier Win Ratio	23.2
Outlier Loss Ratio	2.21
MTD	-5.98%
3M	-18.88%
6M	-30.41%
YTD	-34.07%
1Y	-45.36%
3Y (ann.)	-49.09%
5Y (ann.)	-49.09%
10Y (ann.)	-49.09%
All-time (ann.)	-49.09%
Best Day	3.08%
Worst Day	-6.49%
Best Month	2.23%
Worst Month	-12.56%
Best Year	-7.18%
Worst Year	-49.05%
Avg. Drawdown	-68.96%
Avg. Drawdown Days	624
Recovery Factor	-1.0
Ulcer Index	0.47
Serenity Index	-0.02
Avg. Up Month	2.23%
Avg. Down Month	-5.73%
Win Days %	20.0%
Win Month %	4.76%
Win Quarter %	0.0%
Win Year %	0.0%



EOY Returns

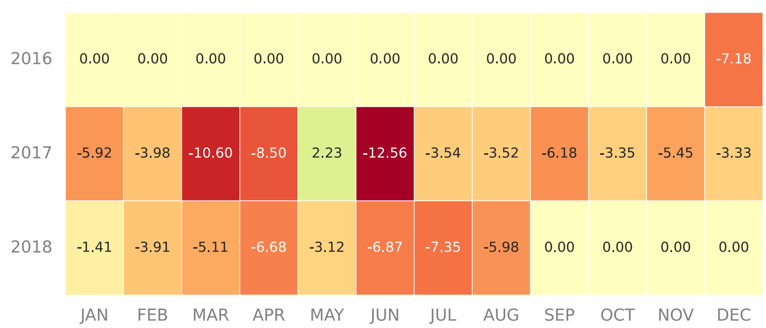
Year	Return	Cumulative
2016	-7.38%%	-7.18%
2017	-66.56%%	-49.05%
2018	-40.93%%	-34.07%

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2016-12-13	2018-08-29	-68.96%	624



Return Quantiles