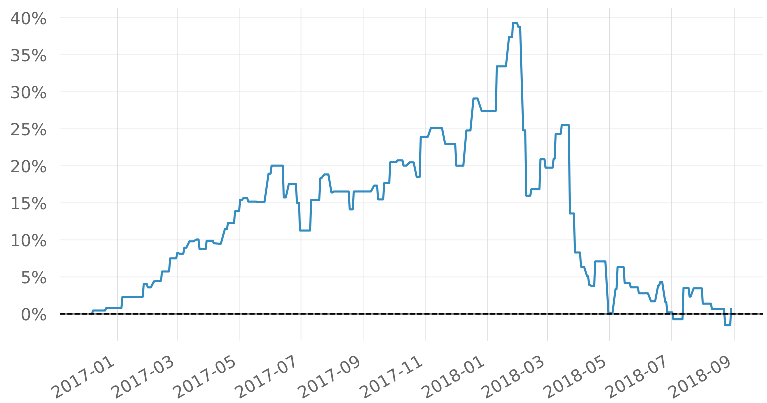
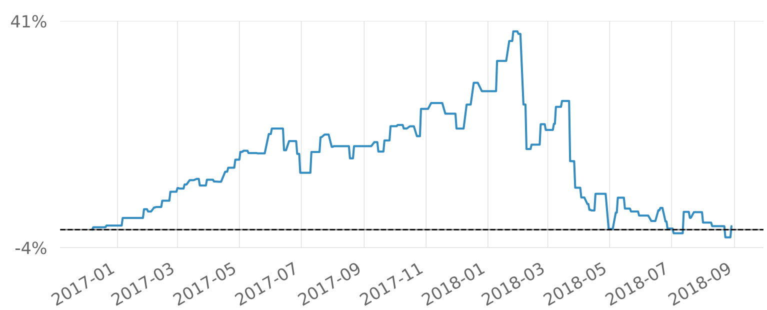
Strategy Tearsheet 7 Dec, 2016 - 29 Aug, 2018

Generated by QuantStats (v. 0.0.47)

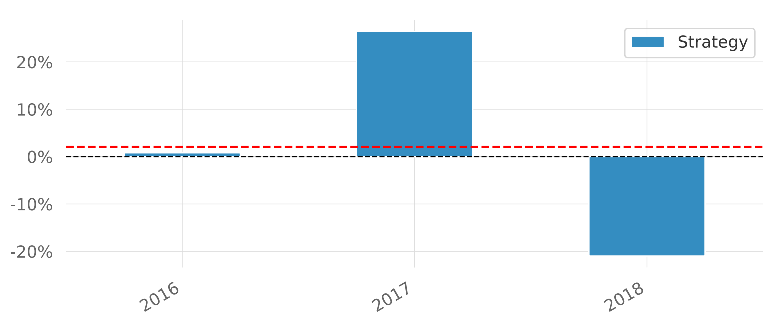
Cumulative Returns



Cumulative Returns (Log Scaled)

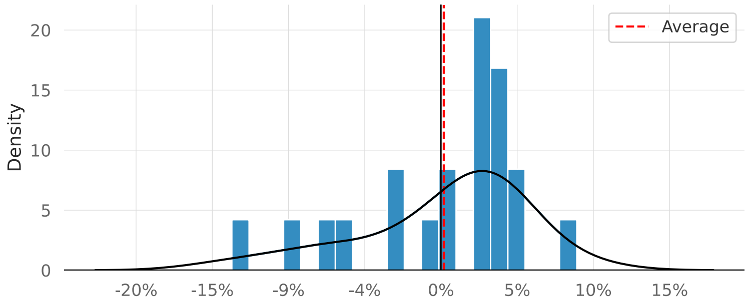


EOY Returns

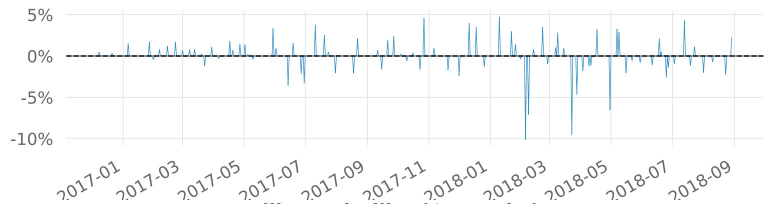


Key Performance Metrics

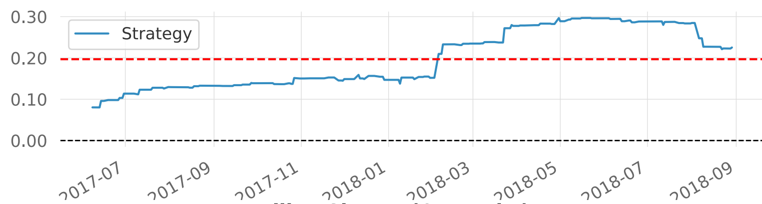
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	22.0%
Cumulative Return	0.69%
CAGR﹪	0.4%
Sharpe	0.12
Smart Sharpe	0.12
Sortino	0.15
Smart Sortino	0.15
Sortino/√2	0.11
Smart Sortino/√2	0.11
Omega	1.05
Max Drawdown	-29.32%
Longest DD Days	210
Volatility (ann.)	19.07%
Calmar	0.01
Skew	-2.77
Kurtosis	26.86
Expected Daily %	0.0%
Expected Monthly %	0.03%
Expected Yearly %	0.23%
Kelly Criterion	2.47%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.97%
Expected Shortfall (cVaR)	-1.97%
Gain/Pain Ratio	0.05
Gain/Pain (1M)	0.09
Payoff Ratio	0.84



Daily Returns

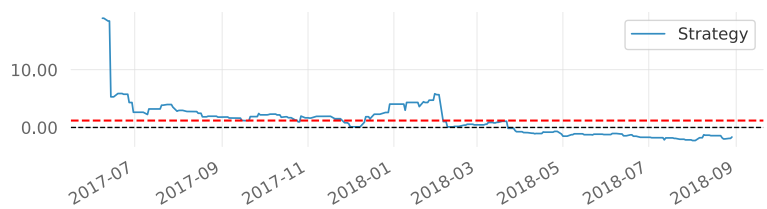


Rolling Volatility (6-Months)

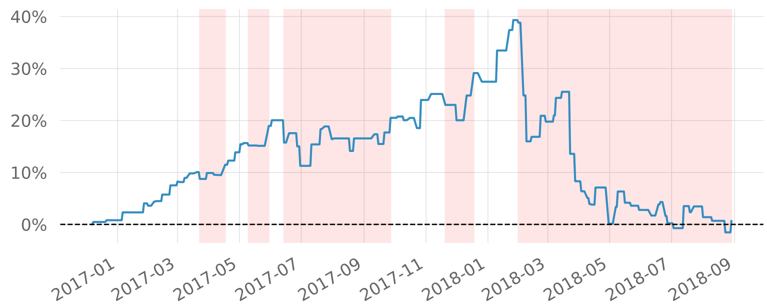


Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)



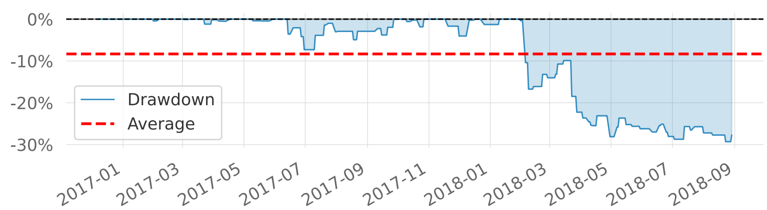
Metric	Strategy
Profit Factor	1.05
Common Sense Ratio	1.39
CPC Index	0.49
Tail Ratio	1.33
Outlier Win Ratio	16.33
Outlier Loss Ratio	2.1
MTD	-2.68%
3M	-2.8%
6M	-16.72%
YTD	-20.99%
1Y	-13.61%
3Y (ann.)	0.4%
5Y (ann.)	0.4%
10Y (ann.)	0.4%
All-time (ann.)	0.4%
Best Day	4.71%
Worst Day	-10.09%
Best Month	8.91%
Worst Month	-13.72%
Best Year	26.43%
Worst Year	-20.99%
Avg. Drawdown	-4.6%
Avg. Drawdown Days	43
Recovery Factor	0.02
Ulcer Index	0.14
Serenity Index	0.0
Avg. Up Month	3.36%
Avg. Down Month	-6.18%
Win Days %	55.43%
Win Month %	66.67%
Win Quarter %	75.0%
Win Year %	66.67%



EOY Returns

Year	Return	Cumulative
2016	0.81%%	0.81%
2017	24.31%%	26.43%
2018	-21.22%%	-20.99%

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-01-31	2018-08-29	-29.32%	210
2017-06-14	2017-09-27	-7.31%	105
2017-11-20	2017-12-18	-4.05%	28
2017-10-10	2017-10-27	-1.85%	17
2017-12-26	2018-01-10	-1.29%	15
2017-03-23	2017-04-17	-1.19%	25
2017-05-10	2017-05-30	-0.45%	20
2017-01-31	2017-02-06	-0.44%	6
2017-03-03	2017-03-08	-0.09%	5
2017-01-04	2017-01-06	-0.00%	2

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.81
2017	2.76	3.78	2.21	3.62	4.46	-6.46	4.62	0.12	3.40	2.85	-0.77	3.63
2018	8.91	-13.72	-9.57	-7.55	2.65	-2.50	3.24	-2.68	0.00	0.00	0.00	0.00

Return Quantiles