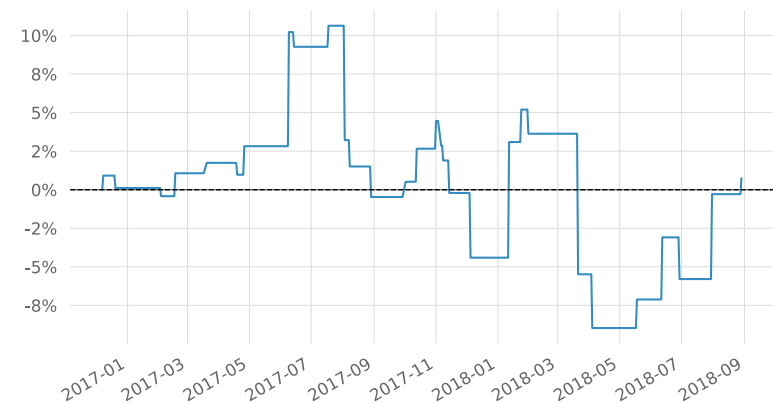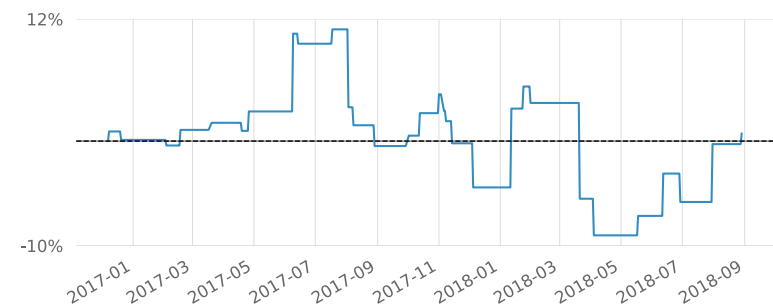# Strategy Tearsheet 7 Dec, 2016 - 29 Aug, 2018

Generated by QuantStats (v. 0.0.47)

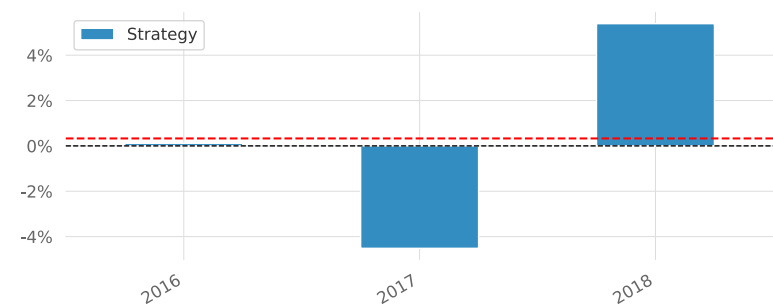### Cumulative Returns

Cumulative Returns (Log Scaled)

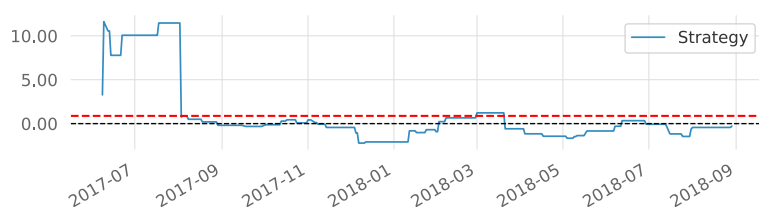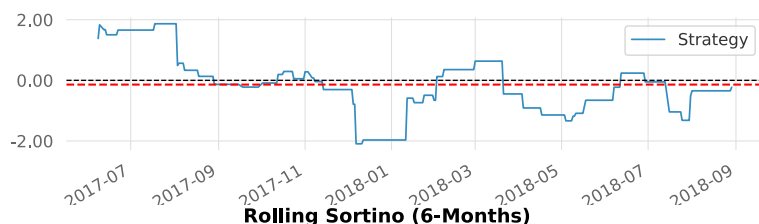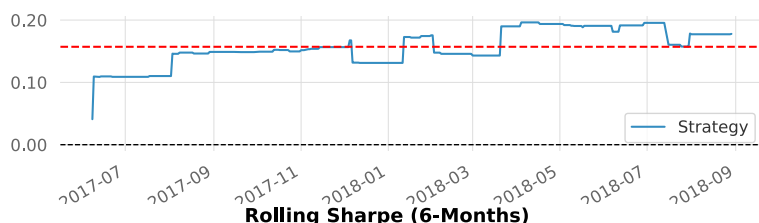
EOY Returns

Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	7.0%
Cumulative Return	0.74%
CAGR %	0.43%
Sharpe	0.1
Smart Sharpe	0.1
Sortino	0.15
Smart Sortino	0.15
Sortino/√2	0.1
Smart Sortino/√2	0.1
Omega	1.07
Max Drawdown	-17.72%
Longest DD Days	391
Volatility (ann.)	14.71%
Calmar	0.02
Skew	0.06
Kurtosis	49.9
Expected Daily %	0.0%
Expected Monthly %	0.04%
Expected Yearly %	0.25%
Kelly Criterion	3.15%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.52%
Expected Shortfall (cVaR)	-1.52%
Gain/Pain Ratio	0.07
Gain/Pain (1M)	0.09
Payoff Ratio	1.07

Daily Returns

Rolling Volatility (6-Months)

Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)
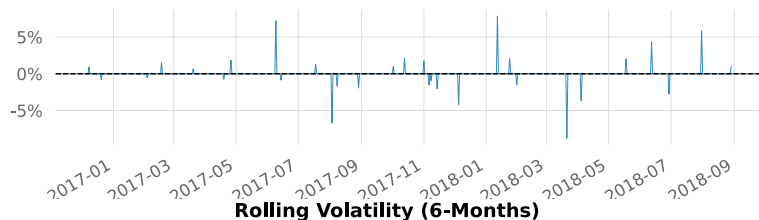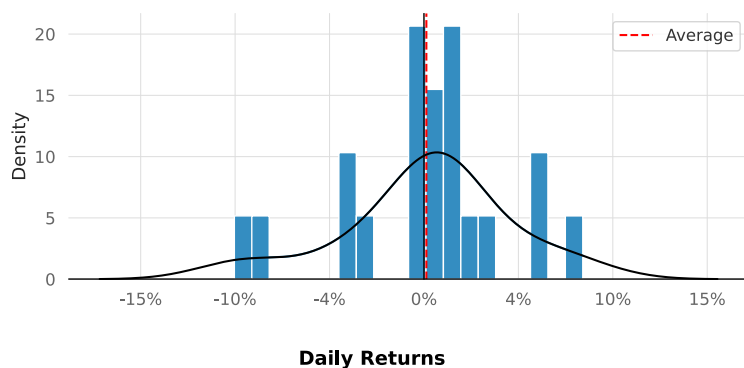
Metric	Strategy
Profit Factor	1.07
Common Sense Ratio	nan
CPC Index	0.57
Tail Ratio	nan
Outlier Win Ratio	21.33
Outlier Loss Ratio	0.98
MTD	1.03%
3M	8.47%
6M	-2.79%
YTD	5.39%
1Y	-0.75%
3Y (ann.)	0.43%
5Y (ann.)	0.43%
10Y (ann.)	0.43%
All-time (ann.)	0.43%
Best Day	7.85%
Worst Day	-8.8%
Best Month	8.41%
Worst Month	-10.04%
Best Year	5.39%
Worst Year	-4.52%
Avg. Drawdown	-5.17%
Avg. Drawdown Days	123
Recovery Factor	0.04
Ulcer Index	0.09
Serenity Index	0.0
Avg. Up Month	2.68%
Avg. Down Month	-5.91%
Win Days %	50.0%
Win Month %	70.59%
Win Quarter %	50.0%
Win Year %	66.67%
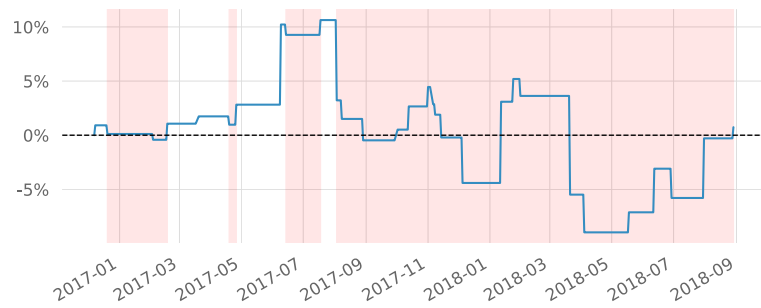
EOY Returns

Year	Return	Cumulative
2016	0.12%%	0.11%
2017	-3.89%%	-4.52%
2018	6.38%%	5.39%

Underwater Plot
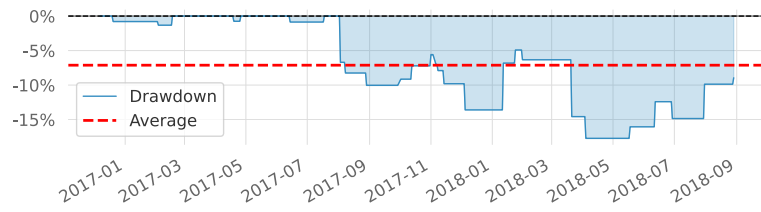
Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2017-08-03	2018-08-29	-17.72%	391
2016-12-20	2017-02-17	-1.32%	59
2017-06-14	2017-07-18	-0.87%	34
2017-04-19	2017-04-26	-0.76%	7

	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	0.11
2017	0.00	0.95	0.67	1.06	0.00	6.27	1.25	-10.04	0.00	3.15	-2.79	-4.21
2018	8.41	0.00	-8.80	-3.69	2.03	1.43	5.85	1.03	0.00	0.00	0.00	0.00

Return Quantiles