



Key Performance Metrics		
Metric	Close	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	71.51%	97.63%
CAGR %	6.52%	8.3%
Sharpe	0.76	0.84
Prob. Sharpe Ratio	96.6%	97.81%
Smart Sharpe	0.76	0.84
Sortino	1.05	1.17
Smart Sortino	1.05	1.17
Sortino/√2	0.75	0.83
Smart Sortino/√2	0.74	0.82
Omega	1.16	1.16
Max Drawdown	-19.78%	-25.84%
Longest DD Days	414	435
Volatility (ann.)	13.17%	15.08%
R²	0.82	0.82
Information Ratio	0.03	0.03
Calmar	0.33	0.32
Skew	-0.45	-0.46
Kurtosis	3.64	2.27
Expected Daily	0.04%	0.05%
Expected Monthly	0.76%	0.96%
Expected Yearly	9.41%	12.02%
Kelly Criterion	4.92%	6.5%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.33%	-1.51%
Expected Shortfall (cVaR)	-1.33%	-1.51%
Max Consecutive Wins	8	9
Max Consecutive Losses	9	8
Gain/Pain Ratio	0.15	0.16
Gain/Pain (1M)	0.97	0.95
Payoff Ratio	0.93	0.93
Profit Factor	1.15	1.16
Common Sense Ratio	1.04	1.09
CPC Index	0.58	0.59
Tail Ratio	0.91	0.95
Outlier Win Ratio	3.85	3.22
Outlier Loss Ratio	4.7	3.84
MTD	3.4%	7.94%
3M	8.76%	12.27%
6M	12.08%	12.52%
YTD	25.3%	25.13%
1Y	14.48%	11.46%
3Y (ann.)	8.21%	8.44%
5Y (ann.)	5.89%	6.78%
10Y (ann.)	6.52%	8.3%
All-time (ann.)	6.52%	8.3%
Best Day	4.96%	4.76%
Worst Day	-4.1%	-4.04%
Best Month	8.3%	9.03%
Worst Month	-9.18%	-10.87%
Best Year	25.3%	29.02%
Worst Year	-6.24%	-12.37%
Avg. Drawdown	-1.47%	-1.97%
Avg. Drawdown Days	19	22
Recovery Factor	2.99	2.9
Ulcer Index	0.04	0.06
Serenity Index	1.55	0.99
Avg. Up Month	2.66%	3.52%
Avg. Down Month	-3.61%	-4.24%
Win Days	54.17%	54.94%
Win Month	69.01%	66.2%
Win Quarter	83.33%	75.0%
Win Year	66.67%	83.33%
Beta	-	1.04
Alpha	-	0.02
Correlation	-	90.57%
Treynor Ratio	-	94.13%

Year	Close	Strategy	Multiplier	Won
2014	12.42%	22.17%	1.78	+
2015	-0.73%	2.98%	-4.10	+
2016	9.54%	11.03%	1.16	+
2017	19.42%	29.02%	1.49	+
2018	-6.24%	-12.37%	1.98	-
2019	25.30%	25.13%	0.99	-

Started	Recovered	Drawdown	Days
2018-09-21	2019-11-29	-25.84%	435
2015-06-23	2016-05-24	-18.15%	337
2018-01-29	2018-05-22	-9.49%	114
2014-09-19	2014-10-29	-8.63%	41
2014-03-10	2014-05-09	-6.52%	61
2016-06-10	2016-07-07	-6.43%	28
2014-07-07	2014-09-09	-6.30%	65
2016-08-24	2016-12-07	-5.60%	106
2014-01-23	2014-02-12	-4.57%	21
2014-12-29	2015-02-11	-4.46%	45