

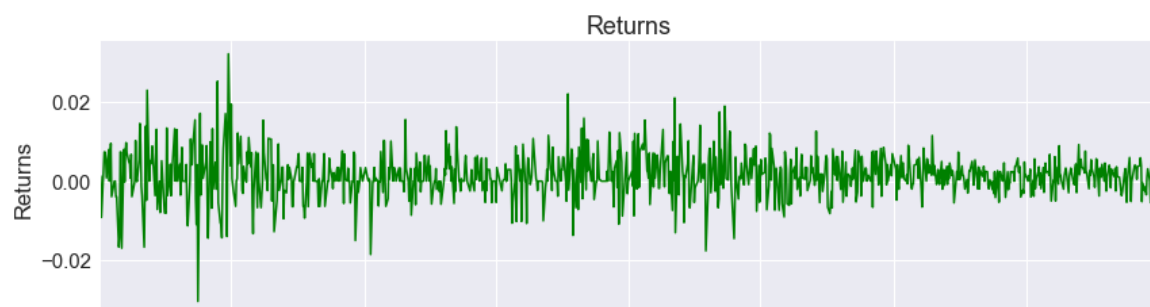
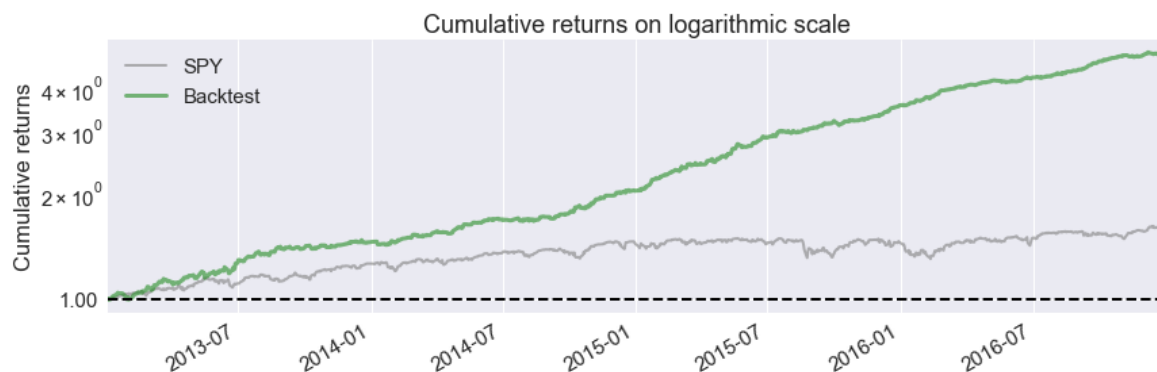
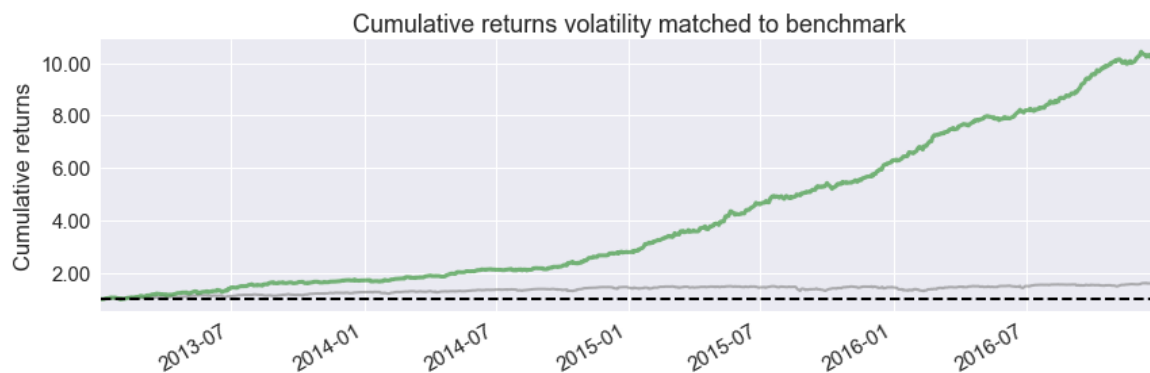
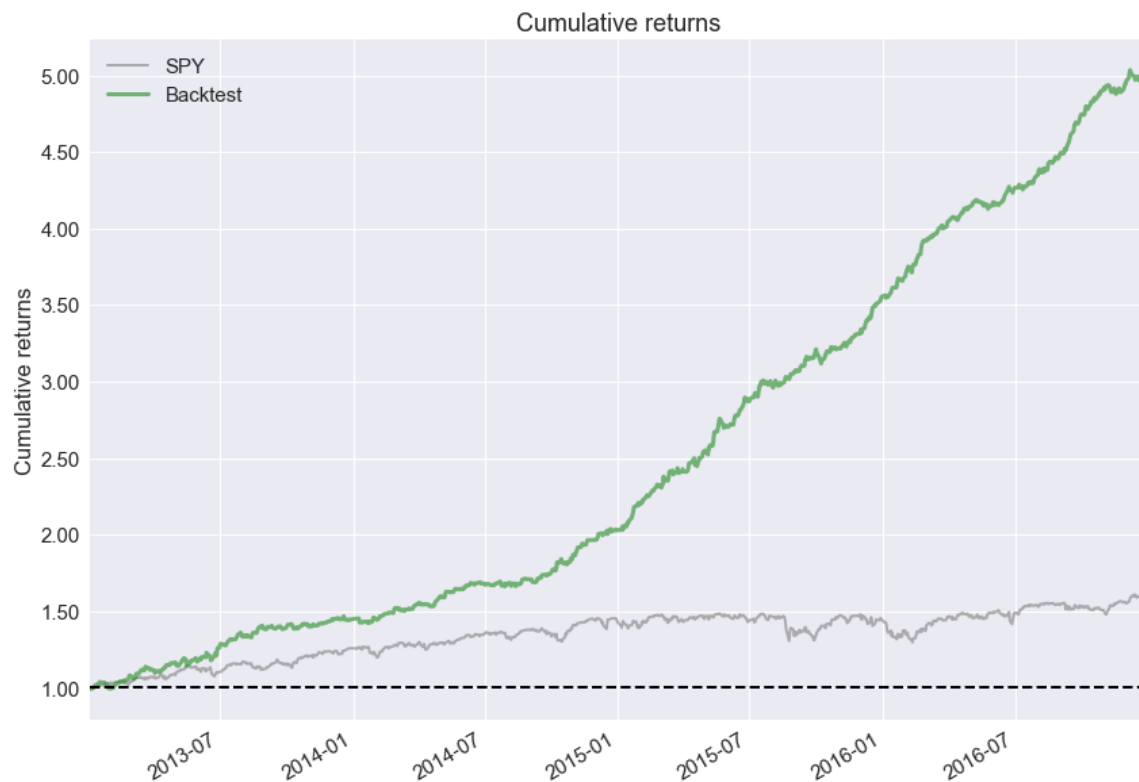
Entire data start date: 2013-01-03

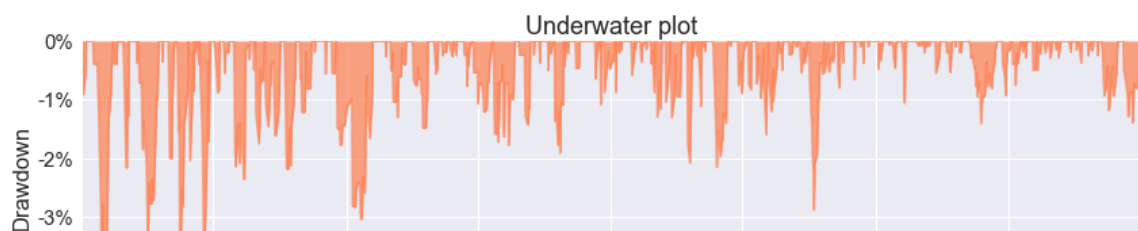
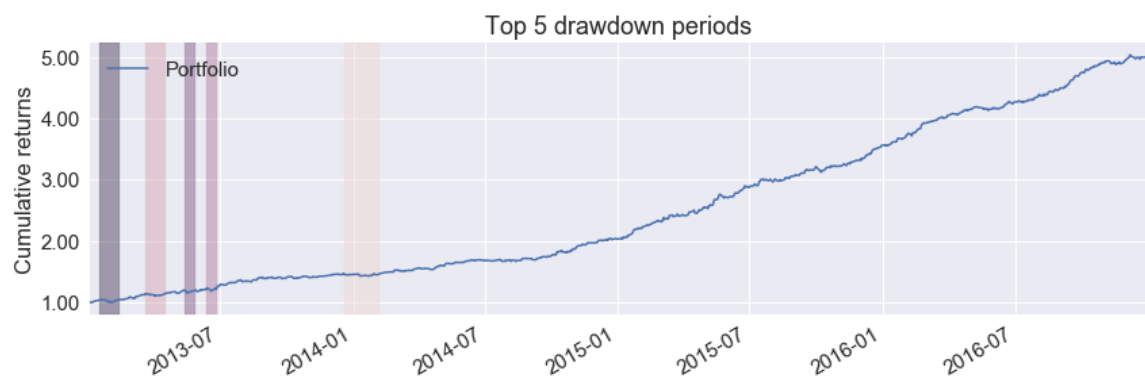
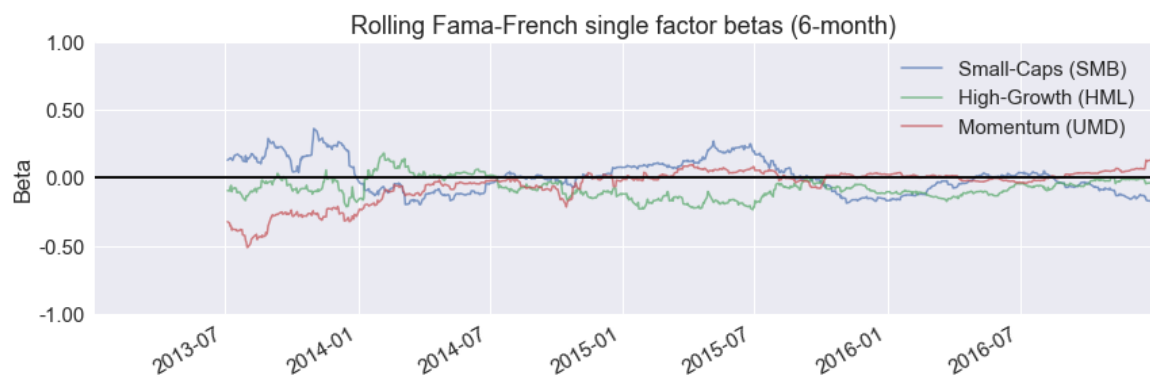
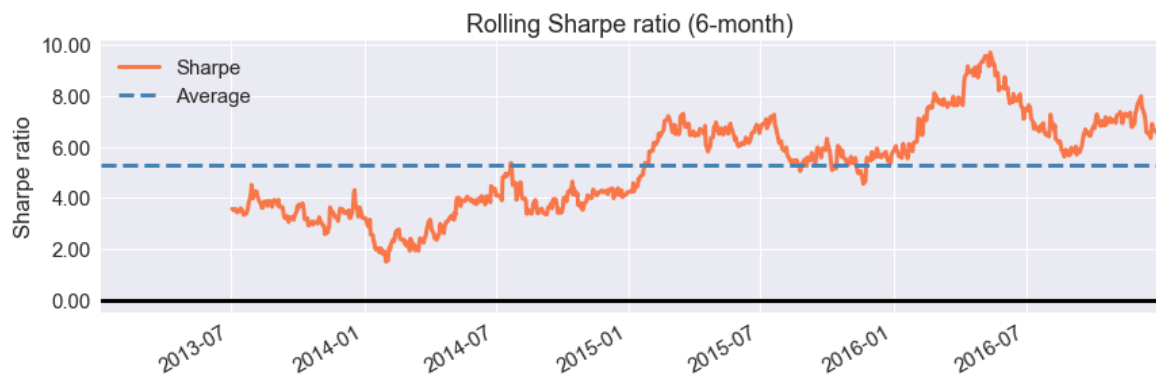
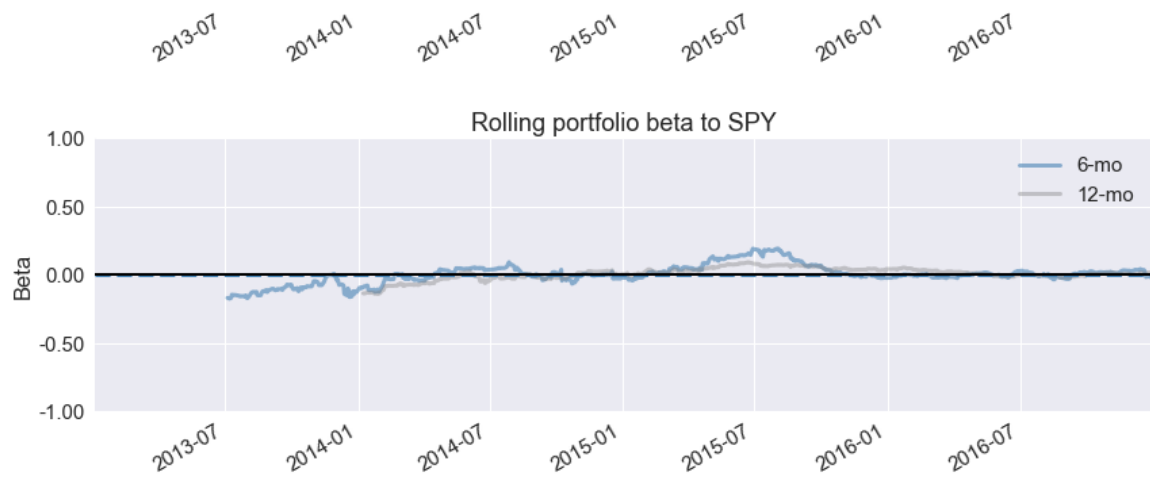
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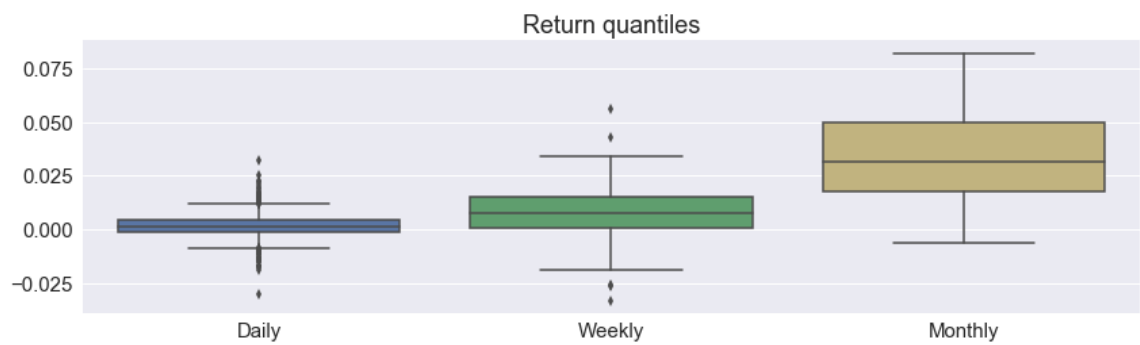
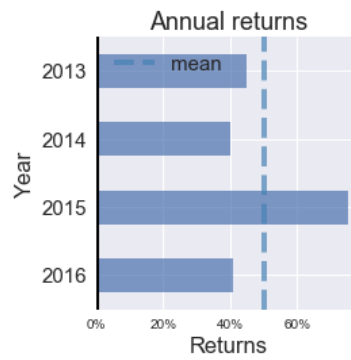
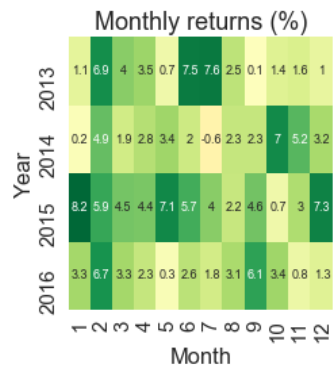
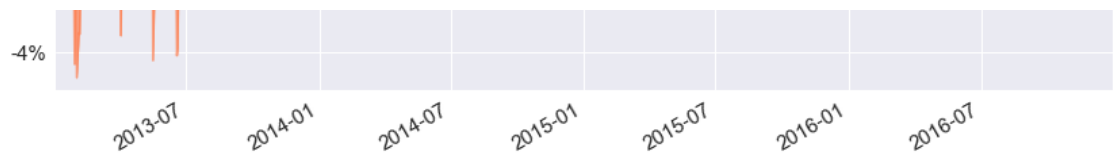
Backtest months: 47

	Backtest
Annual return	50.0%
Cumulative returns	401.2%
Annual volatility	8.8%
Sharpe ratio	4.64
Calmar ratio	11.28
Stability	0.99
Max drawdown	-4.4%
Omega ratio	2.30
Sortino ratio	8.16
Skew	0.02
Kurtosis	3.21
Tail ratio	1.55
Common sense ratio	2.32
Daily value at risk	-1.0%
Alpha	0.41
Beta	-0.01

Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	4.43	2013-01-17	2013-02-01	2013-02-14	21
1	4.14	2013-05-13	2013-05-17	2013-05-29	13
2	4.05	2013-06-13	2013-06-19	2013-06-28	12
3	3.71	2013-03-21	2013-04-03	2013-04-18	21
4	3.04	2013-12-19	2014-01-23	2014-02-07	37







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