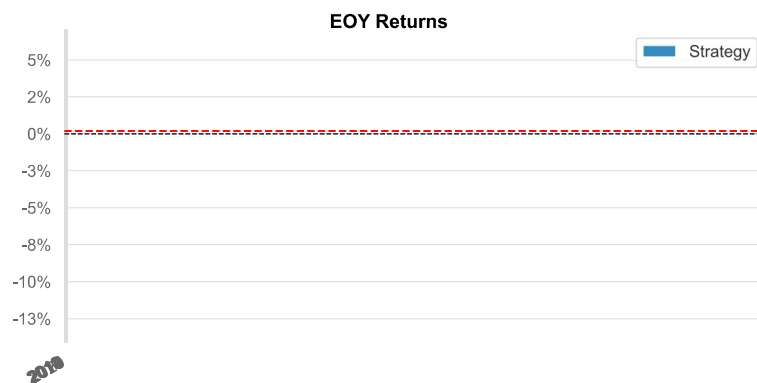
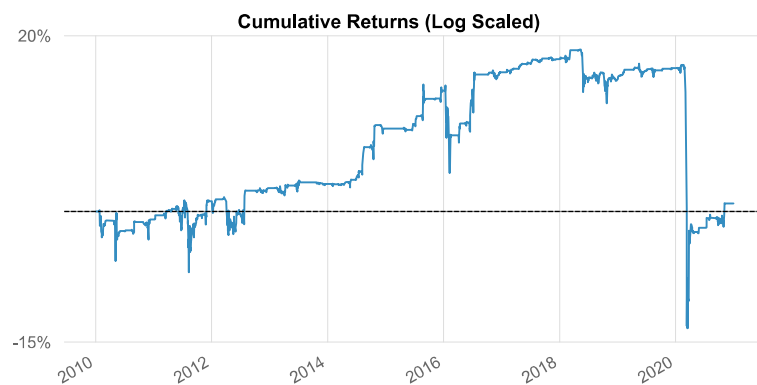


RSI

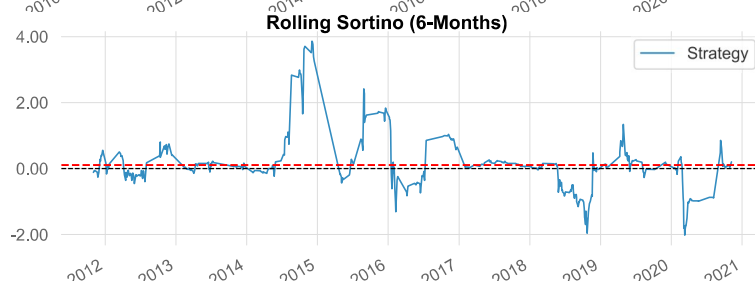
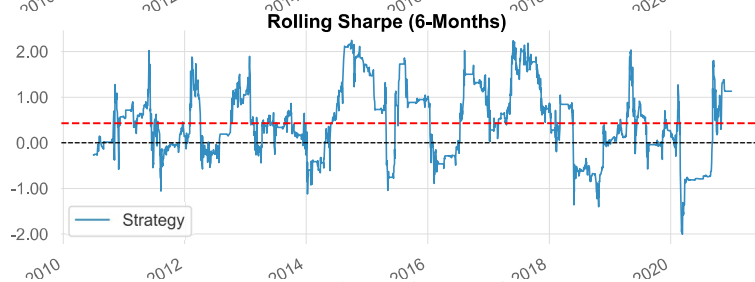
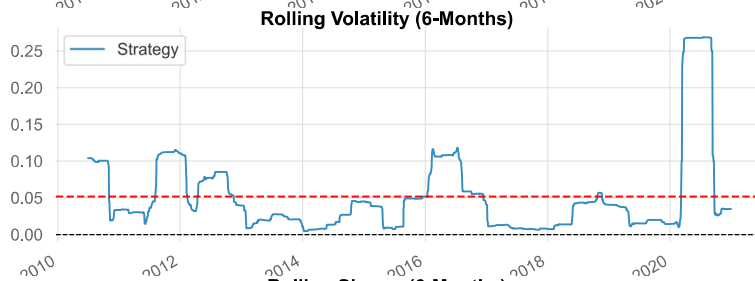
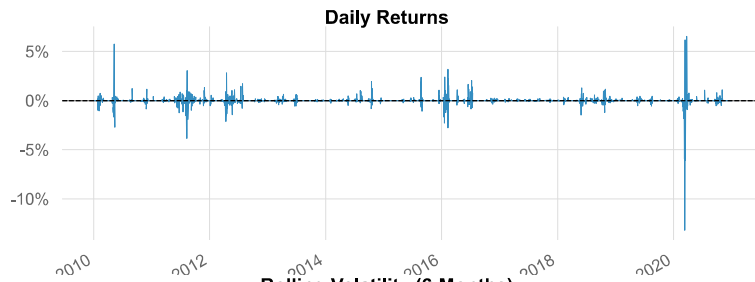
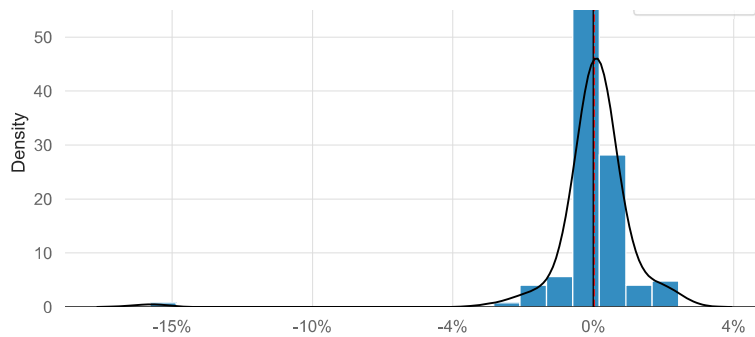
4 Jan, 2010 - 30 Dec, 2020

Generated by [QuantStats](#) (v. 0.0.26)



Key Performance Metrics

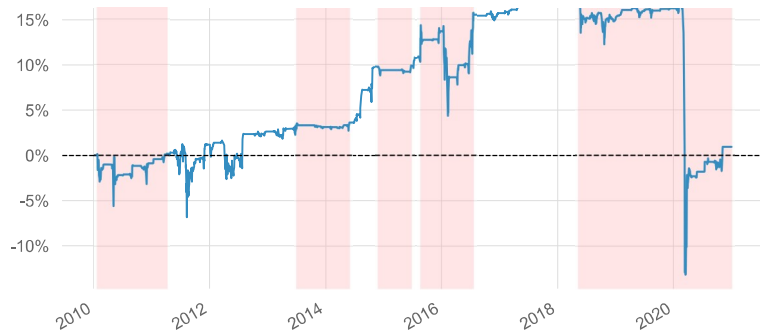
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	50.0%
Cumulative Return	0.94%
CAGR%	0.08%
Sharpe	0.05
Sortino	0.06
Max Drawdown	-26.55%
Longest DD Days	959
Volatility (ann.)	7.65%
Calmar	0.0
Skew	-6.56
Kurtosis	252.87
Expected Daily %	0.0%
Expected Monthly %	0.01%
Expected Yearly %	0.08%
Kelly Criterion	1.19%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.79%
Expected Shortfall (cVaR)	-0.79%
Payoff Ratio	1.02
Profit Factor	1.02
Common Sense Ratio	1.17
CPC Index	0.52
Tail Ratio	1.14
Outlier Win Ratio	13.07
Outlier Loss Ratio	4.49
MTD	0.0%
3M	1.7%



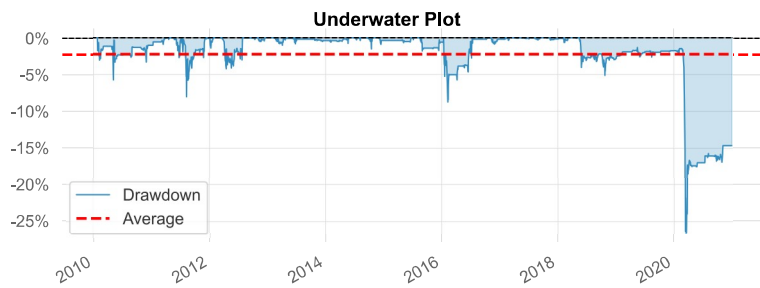
Metric	Strategy
6M	2.79%
YTD	-13.12%
1Y	-13.12%
3Y (ann.)	-4.87%
5Y (ann.)	-2.34%
10Y (ann.)	0.18%
All-time (ann.)	0.08%
Best Day	6.54%
Worst Day	-13.2%
Best Month	3.04%
Worst Month	-15.78%
Best Year	6.08%
Worst Year	-13.12%
Avg. Drawdown	-1.21%
Avg. Drawdown Days	61
Recovery Factor	0.04
Ulcer Index	1.02
Avg. Up Month	0.65%
Avg. Down Month	-1.03%
Win Days %	50.15%
Win Month %	62.83%
Win Quarter %	69.77%
Win Year %	72.73%

EOY Returns

Year	Return	Cumulative
2010	-0.59%%	-0.88%
2011	2.4%%	2.09%
2012	1.62%%	1.44%
2013	0.47%%	0.45%
2014	5.96%%	6.08%
2015	3.91%%	3.92%
2016	2.16%%	1.82%



Year	Return	Cumulative
2017	1.28%%	1.28%
2018	-1.96%%	-2.03%
2019	1.18%%	1.18%
2020	-12.16%%	-13.12%



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-05-16	2020-12-30	-26.55%	959
2015-08-28	2016-07-12	-8.72%	319
2011-07-14	2012-01-26	-8.02%	196
2010-01-26	2011-04-06	-5.73%	435
2012-03-21	2012-07-27	-4.21%	128
2011-06-01	2011-07-13	-2.70%	42
2014-10-01	2014-10-17	-1.53%	16
2013-03-11	2013-04-10	-1.02%	30
2014-12-04	2015-06-23	-0.90%	201
2016-11-08	2017-02-03	-0.88%	87

2010	-1.13	-0.38	0.52	-0.25	-1.10	0.14	0.10	-0.23	1.20	-0.12	-1.91	2.36
2011	0.47	0.00	0.46	0.28	0.29	-0.85	0.64	-2.25	1.11	0.39	1.11	0.46
2012	0.21	0.00	-0.14	-2.37	-1.12	2.01	2.65	0.01	0.00	0.13	-0.14	0.29
2013	0.00	-0.29	-0.14	0.73	0.00	-0.24	0.59	0.00	0.00	-0.06	-0.05	-0.08
2014	0.04	-0.05	0.02	0.19	0.27	0.03	0.87	2.61	0.24	2.08	0.00	-0.35
2015	0.00	0.00	0.00	0.05	-0.19	0.58	0.84	2.46	-0.69	0.00	0.05	0.79
2016	-2.54	-1.97	0.00	1.23	0.12	3.04	1.83	0.00	0.00	0.16	-0.31	0.36
2017	0.00	-0.01	0.36	0.32	0.12	0.03	0.39	-0.03	0.14	0.05	-0.19	0.09
2018	0.08	-0.09	0.87	-0.04	-3.49	0.76	0.36	-0.74	1.06	-0.98	0.48	-0.23
2019	0.55	0.47	0.00	0.19	-0.89	0.59	0.15	-0.10	0.00	0.17	0.00	0.05
2020	-0.45	-0.43	-15.78	0.74	0.51	0.00	0.85	0.25	-0.58	-0.23	2.49	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

