Analysis of historical performance

RMV

		1996 - 2018
Average number of trades/signals p.m.		1.46
Best monthly performance2, %		112.20
Worst monthly performance2, %		-45.55
Average monthly performance,%		3.38
Average yearly performance, %		40.57
Standard deviation, (year),		39.22
Standard deviation, (monthly),		17.48
Sharpe ratio (year)		1.05
Sharpe ratio (monthly)		2.35
Sortino ratio (year)		n/a
Sortino ratio (monthly)		5.41
Risk-free interest rate	-0.59	
Standard deviation (year) Sortino	3.76	
Standard deviation (monthly) Sortino	7.61	

SL

		1987 - 2018
Average number of trades per month		2.27
Best monthly performance2, %		253.36
Worst monthly performance2, %		-44.30
Average monthly performance,%		10.42
Average yearly performance, %		125.01
Standard deviation, (year),		*93.99*
Standard deviation, (monthly),		*33.31*
Sharpe ratio (year)		1.3
Sharpe ratio (monthly)		*3.8*
Sortino ratio (year)		n/a
Sortino ratio (monthly)		1.27
Risk-free interest rate	-0.6	
Standard deviation (year) Sortino	0.00	
Standard deviation (monthly) Sortino	8.69	