Performance Statistics Report

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Fund Name: Demo Fund

Reporting Date: 31/08/2016

Return Distribution*

	Avg Daily Return	Stdev Daily Returns	Variance(Var)	Annualized Avg	Annualized Stdev	Annualized Var	Gain Var	Gain Stdev	Annualized Gain Var	Annualized Gain Stdev
Demo Fund	(0.003273)	0.035291	0.001245	(0.051952)	0.560225	0.019771	0.000111	0.010537	0.001762	0.167263
S&P 500 INDEX	0.000516	0.007540	0.000057	0.008193	0.119686	0.000902	0.000075	0.008666	0.001192	0.137573

	Loss Var	Loss Stdev	Annualized Loss Var	Annualized Loss Stdev	Skewness	Kurtosis	Gain Periods	Loss Periods
Demo Fund	0.001961	0.044282	0.031128	0.702957	(6.815787)	51.905594	28	37
S&P 500 INDEX	0.000025	0.005009	0.000398	0.079512	(1.592344)	9.117877	37	28

Risk Statistics*

Jensen's Alpha	Out Performance	Stdev Downside Deviation	Information Ratio	Standard Error	Tracking Error	Correlation Coeff	Coeff of Determination	Coeff of Non-Determination	Sharpe Ratio	Sortino Ratio	Treynor Ratio	Beta
(0.967976)	(0.225736)	0.054495	(6.442355)	0.004344	0.035039	0.140070	0.019620	0.980380	(3.912033)	(2.533429)	(3.521016)	0.622440

Risk Adjusted Return Demo Fund

Type	RiskFreeRate1 Equity (2.0000%)	RiskFreeRate2 Gov (1.5000%)
Sortino Ratio	(2.533429)	(1.955448)
Sharpe Ratio	(3.912033)	(3.019535)
Treynor Ratio	(3.521016)	(2.717725)
Jensens Alpha	(0.967976)	(0.779195)

*** - Values are based on the returns since the start of the funds current financial year. The benchmark index reflects the same period as the fund.**