

Strategy	Performance metrics					
	Risk-adjusted returns		Downside risk		Tail risk	
	Sharpe ratio	Information ratio	Maximum drawdown	Volatility	Expected shortfall	Value at risk
	Sortino ratio	downside deviation	Sterling ratio	Omega ratio	VaR (0.95)	CVaR (0.95)
Strategy A	2.06	0.08	2.12	1.3	0.01	0.02
Strategy B	2.06	0.08	2.12	1.3	0.01	0.02
Strategy C	1.9	0.09	2.02	1.29	0.01	0.02