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Common Metrics for Performance Evaluation: Overview of Popular Performance Measurement Ratios

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Abstract

EVOLUTIQ GmbH is issuing a series of white papers on the subject of systematic trading. These papers discuss different approaches to systematic trading, present specific trading strategies and introduce associated risk management techniques.

This issue "Overview of Popular Performance Measurement Ratios" intends to provide the interested reader with an overview of popular ratios used to evaluate investment performance. We discuss five performance measurement ratios, which we consider the most common ones to measure performance in the alternative industry universe.


In this paper, we review five popular performance ratios: Calmar Ratio, Omega, Sharpe Ratio, Sortino Ratio and Treynor Ratio. We discuss each ratio as per the following subsections: history, basis, formula, strengths & weaknesses, boundary values of the function & improved variations of the ratio.

Keywords: Performance Measurement, Systematic Trading, Performance Ratios, Performance Evaluation, Sharpe, Calmar, Sortino, Treynor, Omega, Algorithmic Trading, Quantitative, Strategies, Evolutiq, Oliver Steinki, Ziad Mohammad, Investment, Popular ratio, common metrics, risk management

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