



January 2019 Report

Profit From Randomness Portfolio

	Annual Return	Annual Standard Deviation	Sharpe Ratio
Total	134.0%	9.2%	14.6%

Period	End Value	Return	Annual Standard Deviation
January 2019	107.3	7.3%	9.2%
December 2018	100		

January 2019 Analysis

January 2019 was characterized by very favourable conditions. The VIX dropped from 27 to 16. The SPY increased from 245 to 269. The TLT was stable at 121.