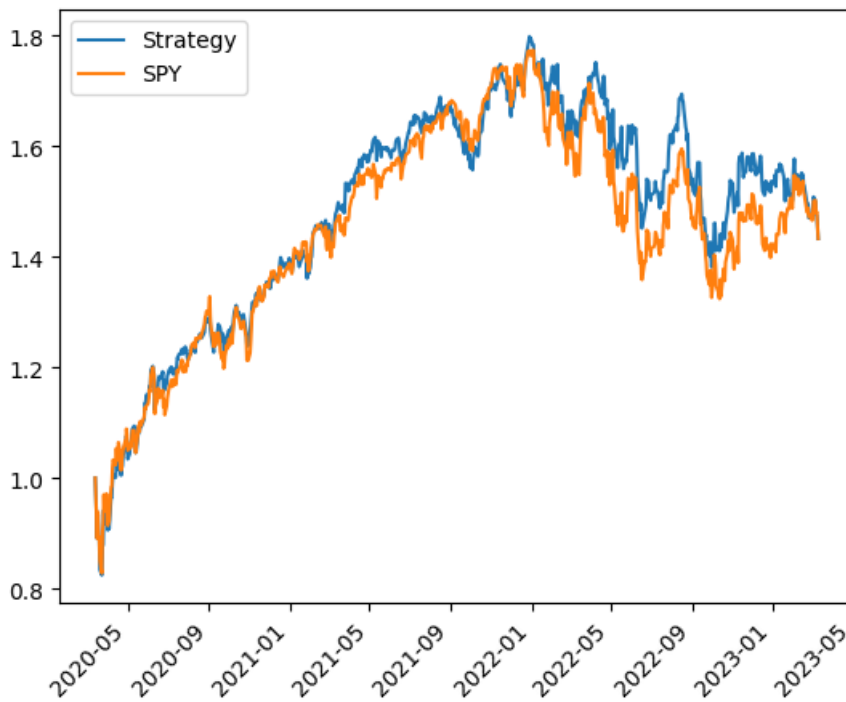


Backtest Overview

GTSF Investments Committee | Mar 13, 2023
John Washburne, Senior Analyst
Dennis Zubov, Quantitative Analyst



Strategy Performance Against SPY



Strategy Indicators

Backtest Period: 36 months
Cumulative Returns: 0.43268
CAGR: 0.12779
Beta: 0.86582
Correlation: 0.92185
Strategy Sharpe 0.74546 | SPY Sharpe 0.71486
Strategy Vol: 0.02949 | SPY Vol: 0.03140