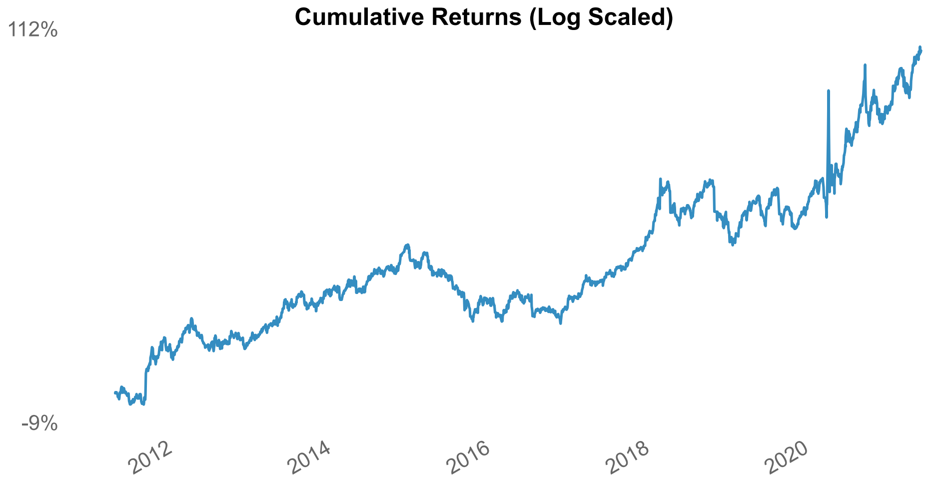
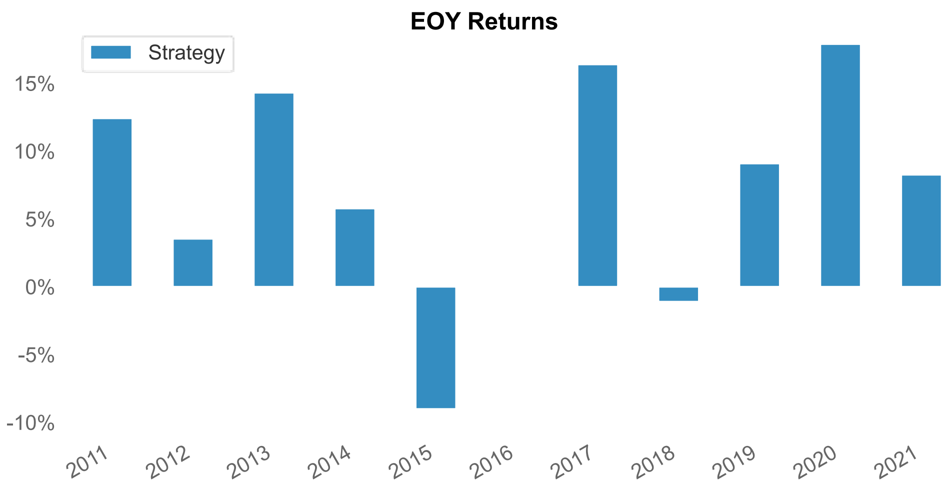
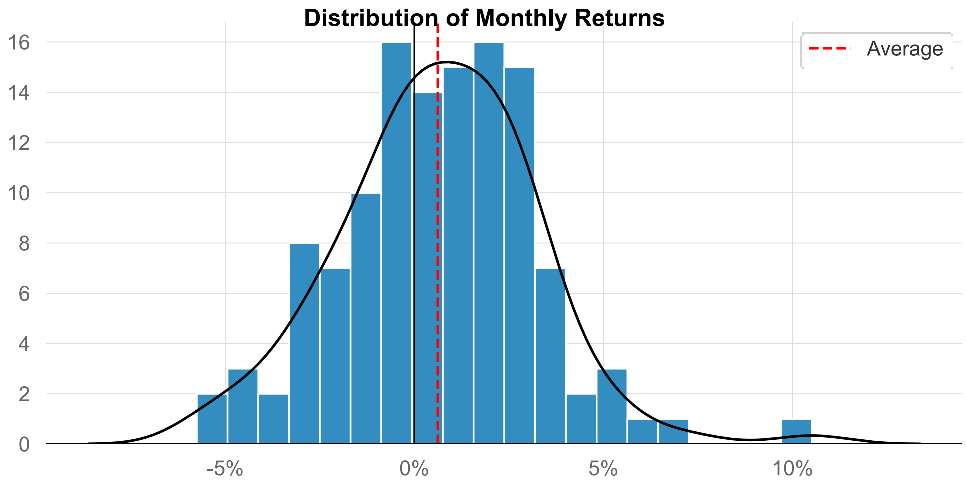
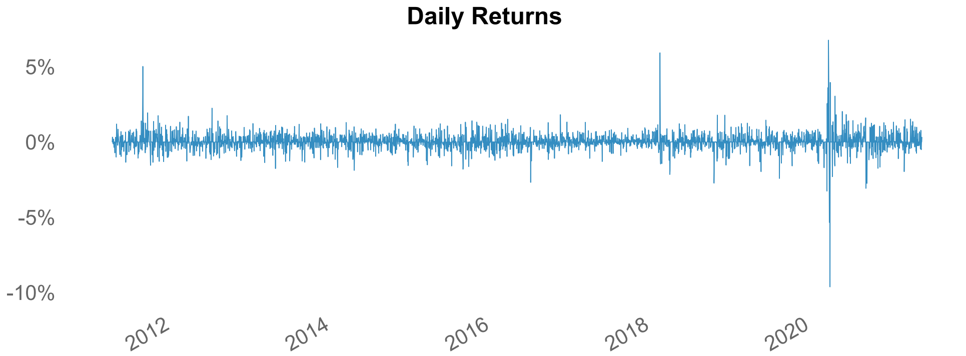
AssetAllocation_PHDG 31 Mar, 2011 - 17 May, 2021

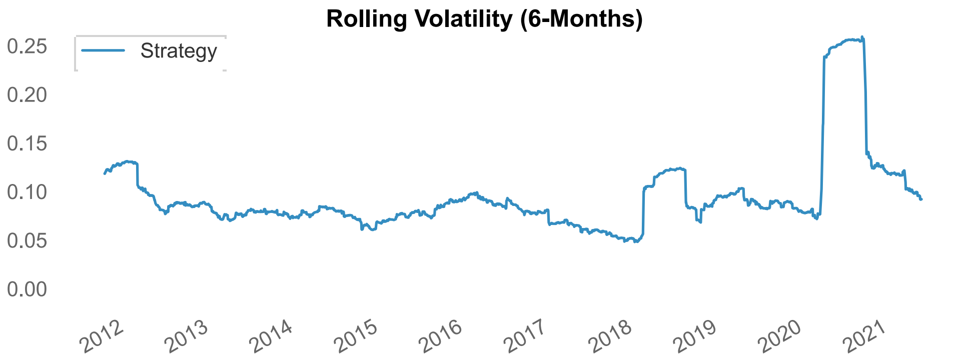
Generated by QuantStats (v. 0.0.26)

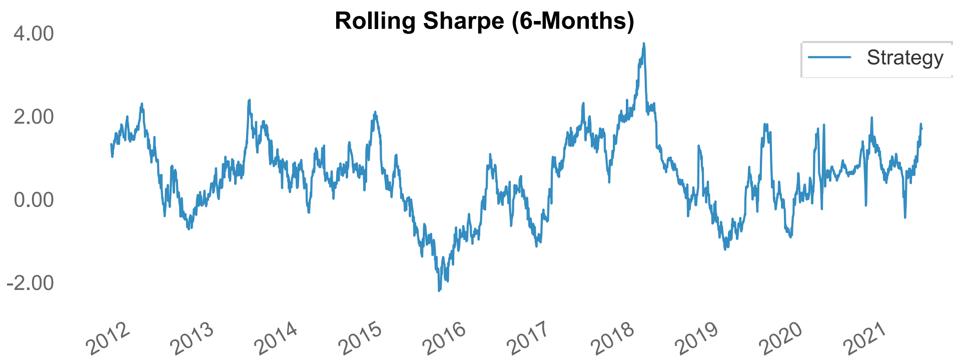


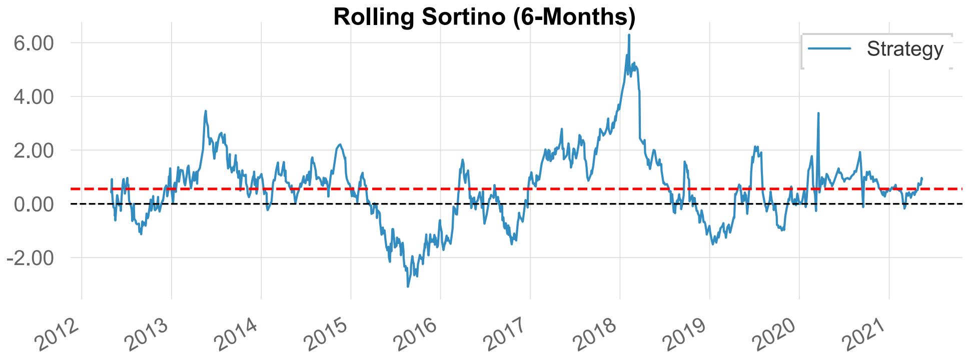


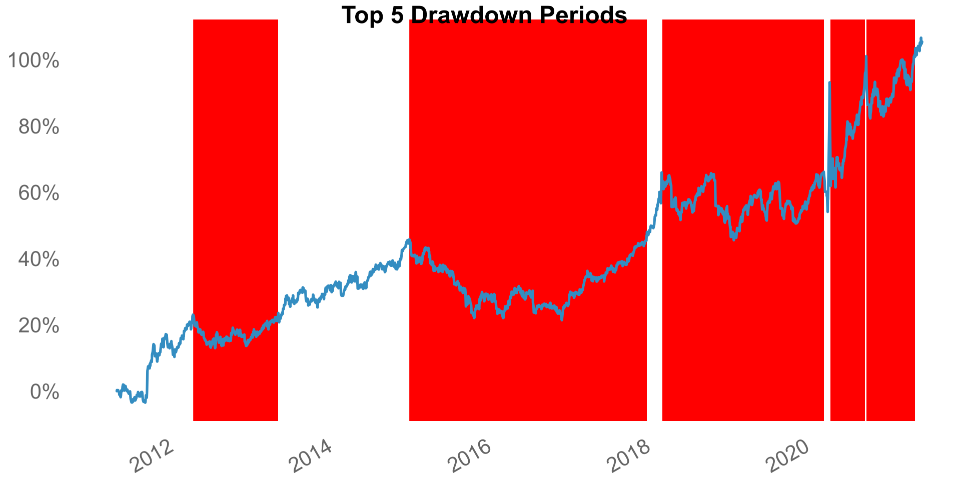

Distribution of Monthly Returns
Average
16
14
12
10
8
6
4
2
0
-5%
0%
5%
10%

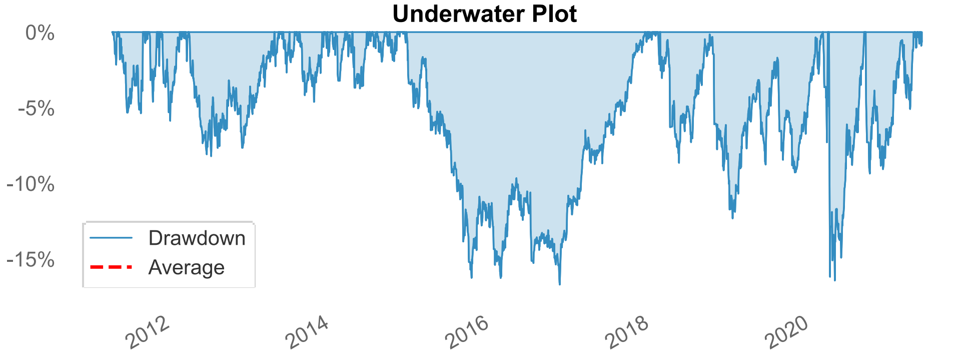

Daily Returns
5%
0%
-5%
-10%
2012
2014
2016
2018
2020


Rolling Volatility (6-Months)
Strategy
0.25
0.20
0.15
0.10
0.05
0.00
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021


Rolling Sharpe (6-Months)
Strategy
4.00
2.00
0.00
-2.00
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021

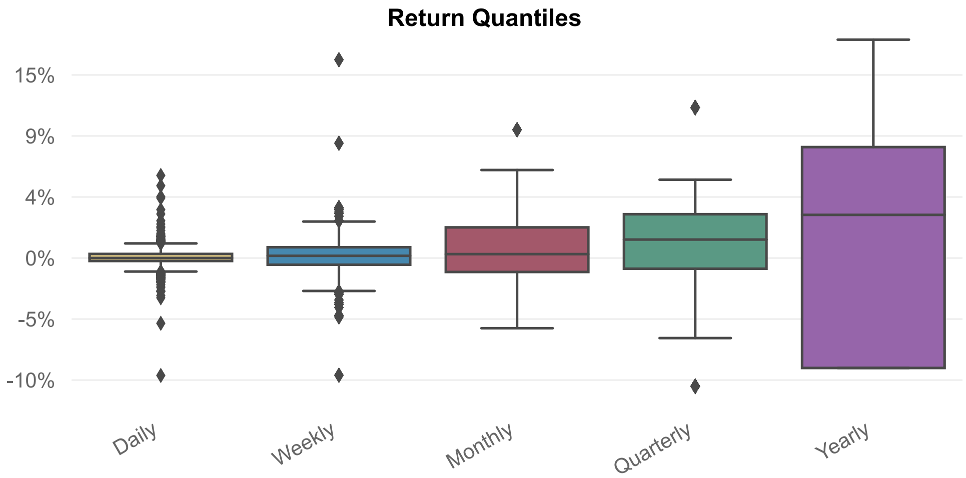






Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2011	0.00	0.00	0.00	1.99	-2.02	-1.65	-0.89	10.51	2.55	3.91	-0.46	-1.56
2012	2.88	4.06	-0.39	-1.90	-2.20	1.74	-1.33	0.09	1.62	-0.52	-1.07	0.71
2013	1.98	1.13	1.89	1.18	1.99	0.42	2.31	-2.61	0.26	1.37	2.67	0.97
2014	-3.21	3.68	0.85	-1.85	1.69	1.62	0.18	1.50	-0.32	2.96	1.96	-3.16
2015	-1.55	2.80	-3.85	-0.53	-0.10	-2.60	-1.09	-2.51	-3.10	3.47	0.25	-0.33
2016	-3.05	0.66	4.33	-0.64	0.00	-4.51	1.55	-0.14	0.32	-1.98	2.17	1.70
2017	1.18	3.74	-0.19	-0.16	1.16	0.52	1.65	0.83	1.61	1.45	2.80	0.76
2018	5.79	3.27	-4.53	-1.86	2.12	-0.91	3.39	3.02	0.17	-5.75	-0.23	-4.83
2019	2.29	2.83	1.05	2.51	-5.57	4.87	1.28	-2.87	-0.78	-2.18	3.10	2.71
2020	0.29	-0.78	5.11	0.23	2.70	2.41	3.25	7.21	-3.86	-1.24	-1.14	2.93
2021	2.78	-0.35	-0.19	4.99	0.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	105.41%
CAGR%	7.36%
Sharpe	0.75
Sortino	1.08
Max Drawdown	-16.69%
Longest DD Days	1090
Volatility (ann.)	10.26%
Calmar	0.44
Skew	-0.48
Kurtosis	32.9
Expected Daily %	0.03%
Expected Monthly %	0.59%
Expected Yearly %	6.76%
Kelly Criterion	7.43%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.03%
Expected Shortfall (cVaR)	-1.03%
Payoff Ratio	0.98
Profit Factor	1.16
Common Sense Ratio	1.16
CPC Index	0.62
Tail Ratio	1.0
Outlier Win Ratio	3.6
Outlier Loss Ratio	3.83
MTD	0.87%
3M	2.74%
6M	11.22%
YTD	8.26%
1Y	24.05%
3Y (ann.)	9.47%

Metric	Strategy
5Y (ann.)	9.79%
10Y (ann.)	7.44%
All-time (ann.)	7.36%
Best Day	6.77%
Worst Day	-9.63%
Best Month	10.51%
Worst Month	-5.75%
Best Year	17.89%
Worst Year	-9.01%
Avg. Drawdown	-2.03%
Avg. Drawdown Days	51
Recovery Factor	6.31
Ulcer Index	1.01
Avg. Up Month	2.23%
Avg. Down Month	-1.84%
Win Days %	54.16%
Win Month %	60.66%
Win Quarter %	73.17%
Win Year %	81.82%

EOY Returns

Year	Return	Cumulative
2011	12.22%%	12.42%
2012	3.8%%	3.54%
2013	13.67%%	14.31%
2014	5.89%%	5.77%
2015	-9.07%%	-9.01%
2016	0.41%%	0.09%
2017	15.33%%	16.39%
2018	-0.51%%	-1.1%
2019	9.03%%	9.09%
2020	18.46%%	17.89%
2021	8.11%%	8.26%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2014-12-04	2017-11-28	-16.69%	1090
2020-03-19	2020-08-26	-16.42%	160
2018-02-07	2020-02-19	-12.32%	742
2020-09-03	2021-04-13	-9.35%	222
2012-03-16	2013-04-10	-8.20%	390
2020-02-21	2020-03-13	-7.29%	21
2011-11-14	2012-02-03	-5.86%	81
2011-05-02	2011-08-18	-5.37%	108
2013-08-05	2013-11-22	-4.61%	109
2011-09-19	2011-10-21	-4.61%	32