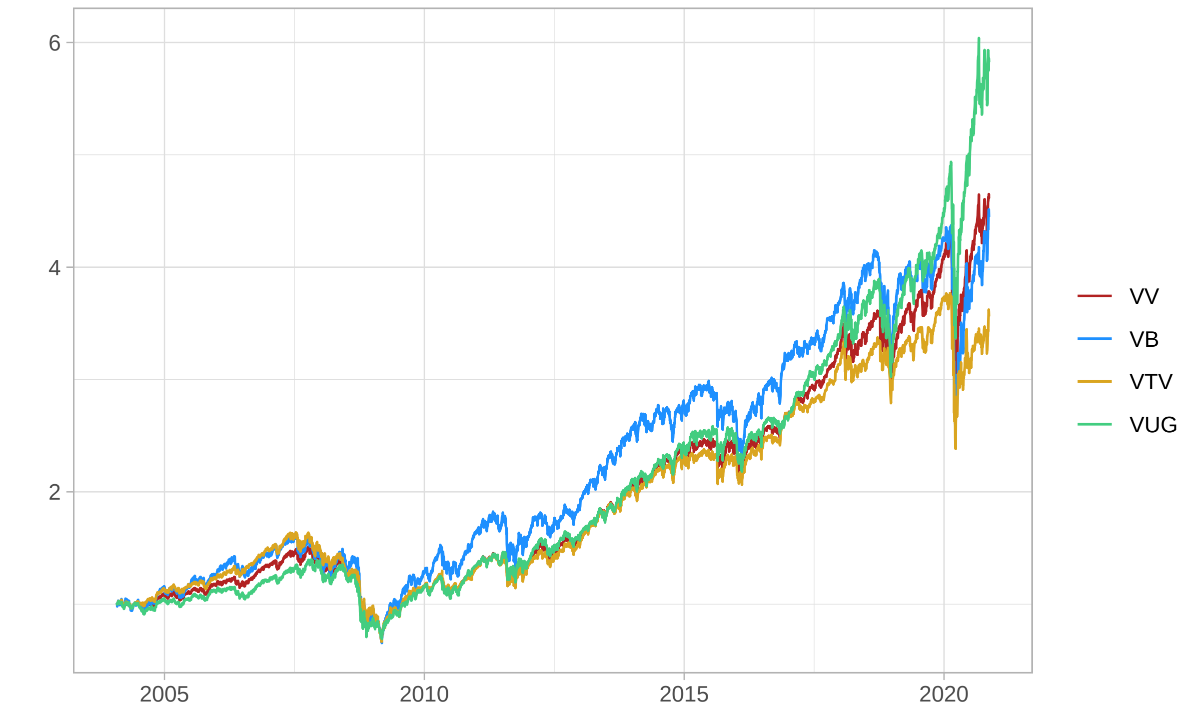
Example Report

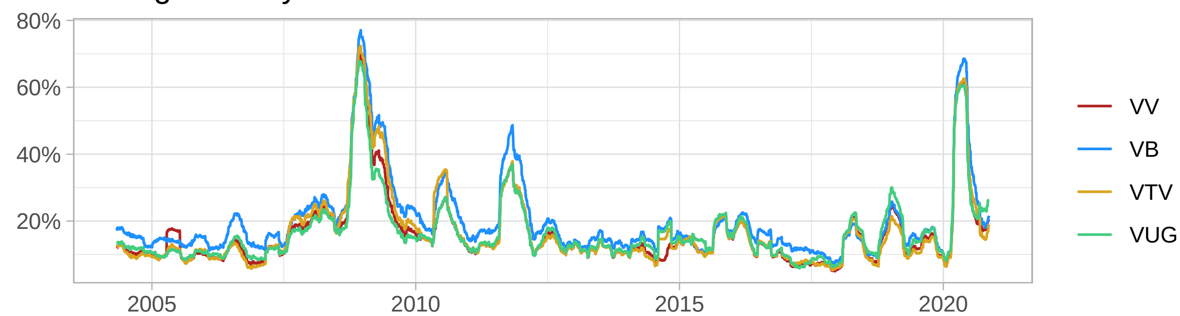
Contents

Performance Summary

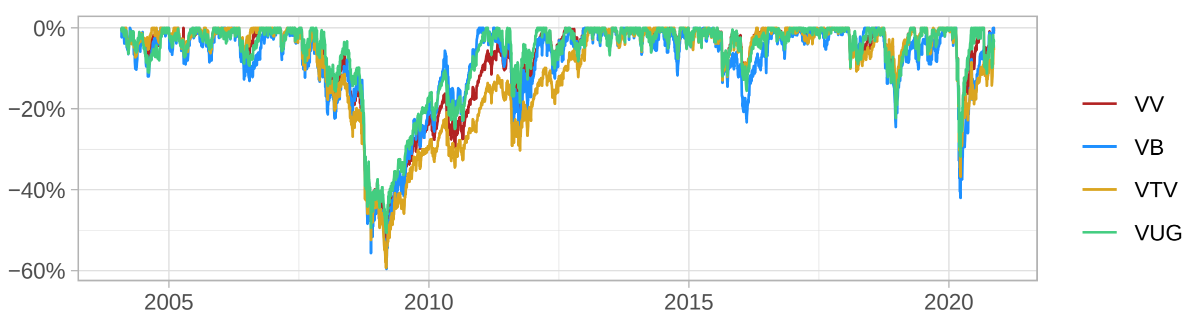
Cumulative Return



Rolling Volatility



Drawdowns



Performance Summary

Periodic Returns

Returns (periods greater than one year are annualized) as of 2020-11-12

Asset	DTD	WTD	MTD	QTD	YTD	TTM	3 YR	5 YR	10 YR	20 YR	30 YR
VV	(0.83%)	0.56%	8.02%	5.33%	12.99%	18.57%	13.78%	13.80%	13.68%	-	-
VB	(1.46%)	2.55%	9.38%	11.74%	4.71%	8.99%	8.06%	10.03%	11.32%	-	-
VTV	(1.28%)	3.79%	9.30%	7.31%	(4.24%)	(0.55%)	6.22%	9.16%	10.97%	-	-
VUG	(0.58%)	(1.79%)	7.06%	3.84%	30.58%	38.38%	21.05%	18.16%	16.25%	-	-

Key Performance Metrics

From 2004-02-02 to 2020-11-12

Estimate	VV	VB	VTV	VUG
Geometric Return	9.51%	9.28%	7.84%	11.04%
Volatility	19.23%	23.10%	20.10%	19.41%
Downside Volatility	16.28%	18.63%	17.08%	16.18%
Worst Drawdown	(54.80%)	(59.57%)	(59.26%)	(50.67%)
Sharpe Ratio	0.43	0.35	0.33	0.51
Sortino Ratio	0.53	0.43	0.41	0.62
Geo. Return / Worst DD	0.17	0.16	0.13	0.22
Omega Ratio	0.96	0.94	0.98	0.92
Beta	1.00	0.78	0.91	0.96
Upside Capture	100.00%	48.95%	86.60%	84.75%
Downside Capture	100.00%	91.08%	97.19%	97.91%

Quantiles

From 2004-02-02 to 2020-11-12

Percentile	VV	VB	VTV	VUG
5.00	(1.77%)	(2.20%)	(1.83%)	(1.83%)
25.00	(0.39%)	(0.56%)	(0.40%)	(0.42%)
50.00	0.08%	0.12%	0.08%	0.09%
75.00	0.55%	0.74%	0.55%	0.59%
95.00	1.62%	2.08%	1.67%	1.64%