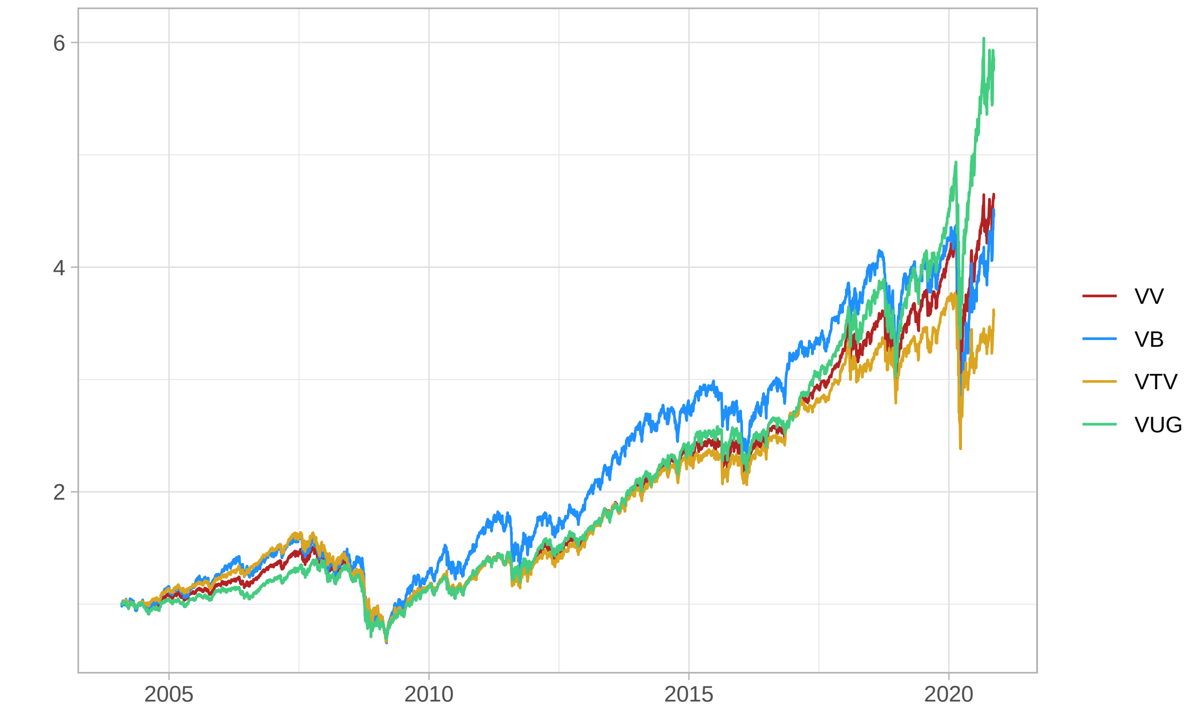
Example Report

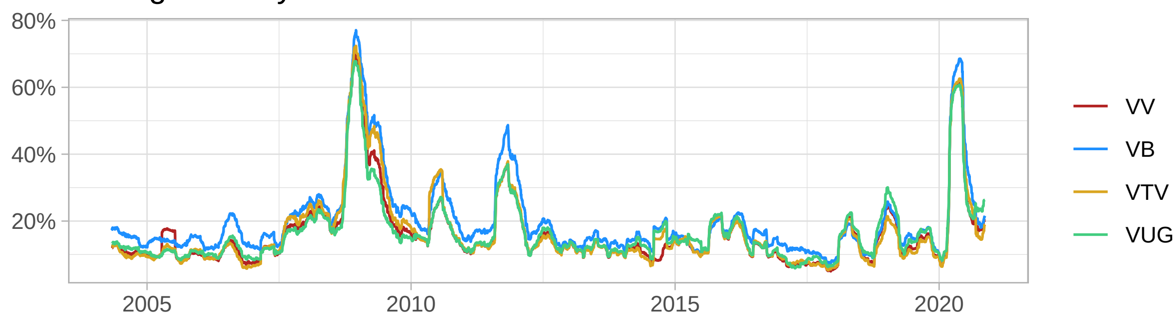
Contents

Performance Summary

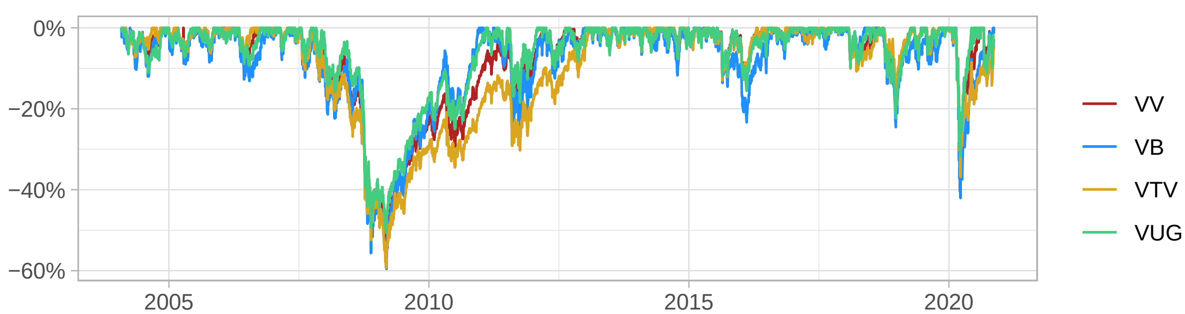
Cumulative Return



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%	-	-

Calendar Returns

Fund Ticker VV

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr
2004	-	-	-1.67	-1.50	1.22	2.09	-3.52	0.27	1.30	1.46	4.56	3.83	**9.64**
2005	-2.86	2.32	-1.67	-2.22	4.03	0.49	3.46	-0.93	0.96	-1.62	3.85	0.37	**6.03**
2006	2.54	0.21	1.70	0.83	-2.76	0.29	0.34	2.19	2.59	3.24	2.22	1.24	**15.48**
2007	1.81	-1.81	1.02	4.37	3.57	-1.78	-3.24	1.79	3.86	1.64	-4.00	-0.79	**6.18**
2008	-6.16	-2.64	-0.45	4.74	1.72	-8.14	-0.91	1.27	-9.04	-17.18	-7.62	1.87	**-36.68**
2009	-8.02	-10.57	8.22	10.11	5.72	0.02	7.50	3.70	3.85	-2.10	6.03	2.26	**27.36**
2010	-3.45	3.11	6.10	1.63	-8.05	-5.41	7.08	-4.54	9.21	3.96	0.15	6.82	**15.91**
2011	2.31	3.44	0.07	2.99	-1.01	-1.77	-2.01	-5.69	-7.27	11.04	-0.44	0.94	**1.42**
2012	4.87	4.24	3.30	-0.61	-6.15	3.86	1.13	2.52	2.54	-1.77	0.64	1.05	**16.18**
2013	5.29	1.36	3.63	1.99	2.20	-1.36	5.35	-2.86	3.44	4.43	2.81	2.66	**32.69**
2014	-3.33	4.65	0.71	0.51	2.36	2.15	-1.39	3.98	-1.53	2.35	2.76	-0.29	**13.37**
2015	-2.96	5.81	-1.33	0.74	1.31	-1.96	2.10	-6.03	-2.72	8.28	0.35	-1.74	**1.02**
2016	-5.37	-0.14	6.92	0.44	1.72	0.25	3.78	0.17	0.08	-1.82	3.71	1.97	**11.78**
2017	1.94	3.97	0.08	1.11	1.38	0.62	2.07	0.28	2.07	2.36	2.98	1.25	**22.00**
2018	5.71	-3.71	-2.44	0.31	2.44	0.61	3.61	3.26	0.51	-6.91	1.92	-8.76	**-4.43**
2019	8.06	3.28	1.85	4.03	-6.34	6.99	1.51	-1.77	1.89	2.17	3.70	2.88	**31.25**
2020	0.26	-8.14	-12.57	12.97	5.16	2.09	5.98	7.63	-3.70	-2.49	8.02	-	**12.99**

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	1.04	1.07	1.02	1.08
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%