

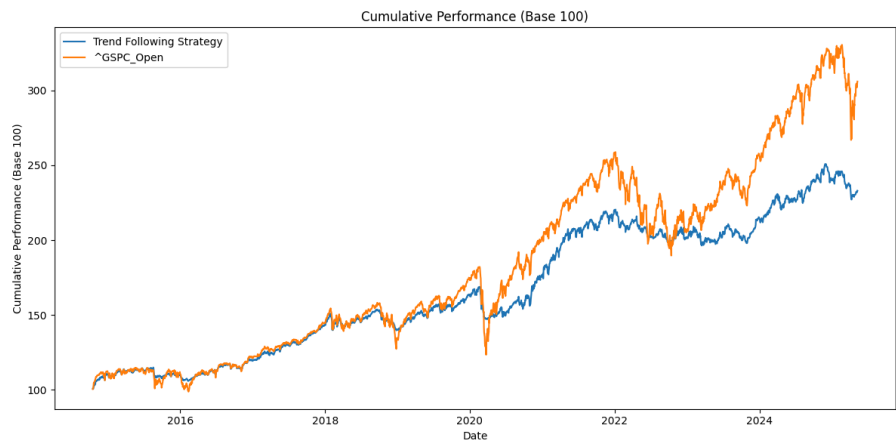
Strategy Performance Report

Generated: 2025-05-13

Strategy Summary

Parameter	Value
Number of Tickers	503
Start Date	2014-01-01
End Date	2025-05-12
Prices Used	Open
Lookback Period	200
Volatility Lookback	20
Risk Per Trade	0.01
Max Position Size	0.05

Cumulative Performance (Base 100)



Annualized Return Per Year

	Trend Following Strategy	^GSPC_Open
2015	-0.44%	-1.03%
2016	8.49%	9.27%
2017	20.19%	19.52%
2018	-2.03%	-7.10%
2019	15.74%	28.66%
2020	8.19%	16.05%
2021	24.67%	27.91%
2022	-8.34%	-19.88%
2023	7.09%	25.13%
2024	11.55%	23.77%

Return Summary Table

	1 Mo	3 Mo	1 Yr	YTD	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)
Trend Following Strategy	2.59%	-5.24%	3.29%	-3.01%	3.78%	9.33%	7.56%
^GSPC_Open	14.39%	-6.63%	9.49%	-4.06%	10.75%	14.64%	10.41%

Annualized Volatility

	1 Yr (Ann)	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 2014- 10-17
Trend Following Strategy	8.39%	8.15%	9.62%	8.87%	8.88%
^GSPC_Open	19.44%	17.59%	17.07%	16.06%	15.88%

Sharpe Ratio

	1 Yr (Ann)	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 2014- 10-17
Trend Following Strategy	0.43	0.50	0.98	0.87	0.95
^GSPC_Open	0.56	0.67	0.89	0.70	0.75

Max Drawdown

	1 Yr (Ann)	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 2014- 10-17
Trend Following Strategy	-9.49%	-9.49%	-10.93%	-12.88%	-12.88%
^GSPC_Open	-19.25%	-19.25%	-26.73%	-32.24%	-32.24%