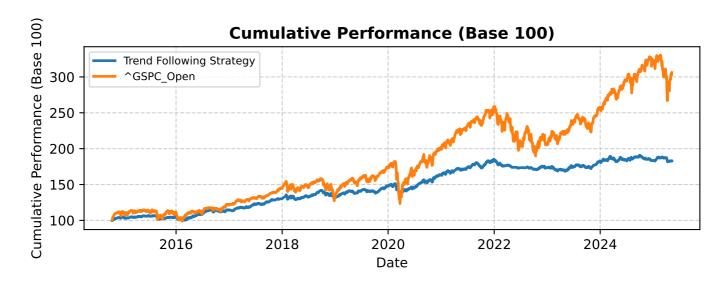
Strategy Performance ReportGenerated: 2025-05-12



Gross Returns

| | 1 Mo | 3 Мо | 1 Yr (Ann) | YTD | 3 Yr (Ann) | 5 Yr (Ann) | 10 Yr (AnSii) | nce 2014-10-17 |
|--------------------------|-------|-------|------------|---------|---------------|------------|---------------|----------------|
| Trend Following Strategy | 0.6 | -2.76 | -0.92 | -0.29 | 1.65 | 5.22 | 5.69 | 5.89 |
| ^GSPC_Open | 14.39 | -6.63 | 9.49 | -4.06 | 10.75 | 14.64 | 10.41 | 11.2 |
| | | | ۸ | nnualiz | ed Volatility | , | | |

| 1 Yr (Ann) | 3 Yr (Ann) | 5 Yr (Ann) | 10 Yr (Ann) | Since 2014-10-17 | | | | |
|--------------|--|--|---|---|--|--|--|--|
| 4.83 | 4.81 | 5.57 | 5.96 | 5.91 | | | | |
| 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 | | | | |
| -0.17 | 0.36 | 0.94 | 0.96 | 1.0 | | | | |
| 0.56 | 0.67 | 0.89 | 0.7 | 0.75 | | | | |
| Max Drawdown | | | | | | | | |
| 1 Yr (Ann) | 3 Yr (Ann) | 5 Yr (Ann) | 10 Yr (Ann) | Since 2014-10-17 | | | | |
| -4.85 | -4.85 | -9.27 | -9.27 | -9.27 | | | | |
| | | | | -32.24 | | | | |
| | 4.83 19.44 1 Yr (Ann) -0.17 0.56 | 4.83 4.81 19.44 17.59 1 Yr (Ann) 3 Yr (Ann) -0.17 0.36 0.56 0.67 1 Yr (Ann) 3 Yr (Ann) -4.85 -4.85 | 4.83 4.81 5.57 19.44 17.59 17.07 Sharpe Ratio 1 Yr (Ann) 3 Yr (Ann) 5 Yr (Ann) -0.17 0.36 0.94 0.56 0.67 0.89 Max Drawdown 1 Yr (Ann) 3 Yr (Ann) 5 Yr (Ann) -4.85 -4.85 -9.27 | 4.83 4.81 5.57 5.96 19.44 17.59 17.07 16.06 Sharpe Ratio 1 Yr (Ann) 3 Yr (Ann) 5 Yr (Ann) 10 Yr (Ann) -0.17 0.36 0.94 0.96 0.56 0.67 0.89 0.7 Max Drawdown 1 Yr (Ann) 3 Yr (Ann) 5 Yr (Ann) 10 Yr (Ann) | | | | |