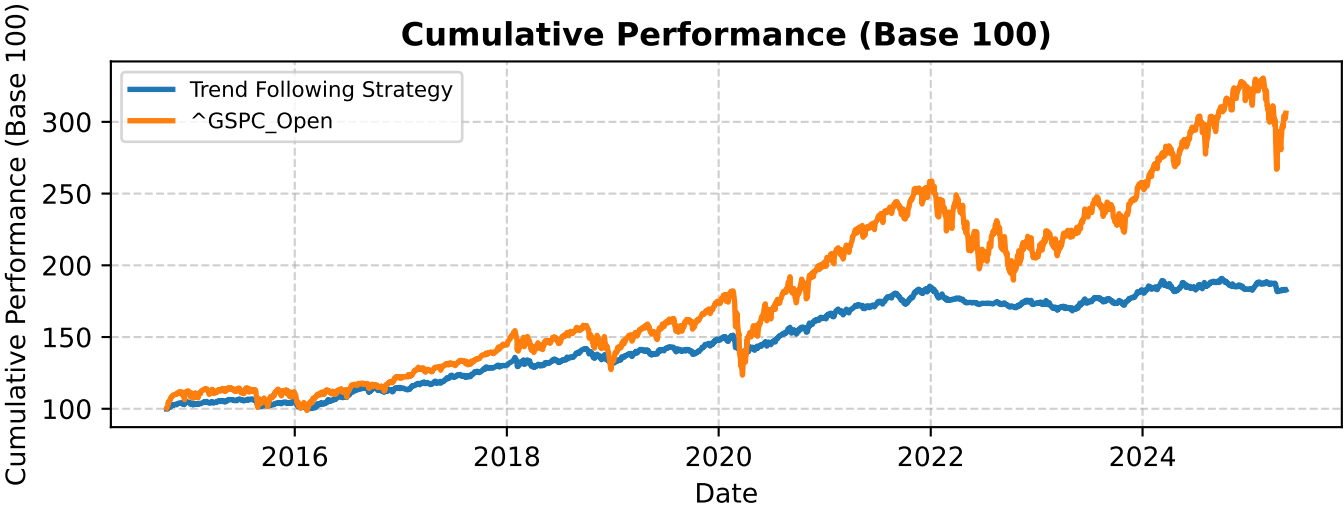


Strategy Performance Report

Generated: 2025-05-12



Gross Returns

	1 Mo	3 Mo	1 Yr (Ann)	YTD	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 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

Annualized Volatility

	1 Yr (Ann)	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 2014-10-17
Trend Following Strategy	4.83	4.81	5.57	5.96	5.91
^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	-0.17	0.36	0.94	0.96	1.0
^GSPC_Open	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
Trend Following Strategy	-4.85	-4.85	-9.27	-9.27	-9.27
^GSPC_Open	-19.25	-19.25	-26.73	-32.24	-32.24