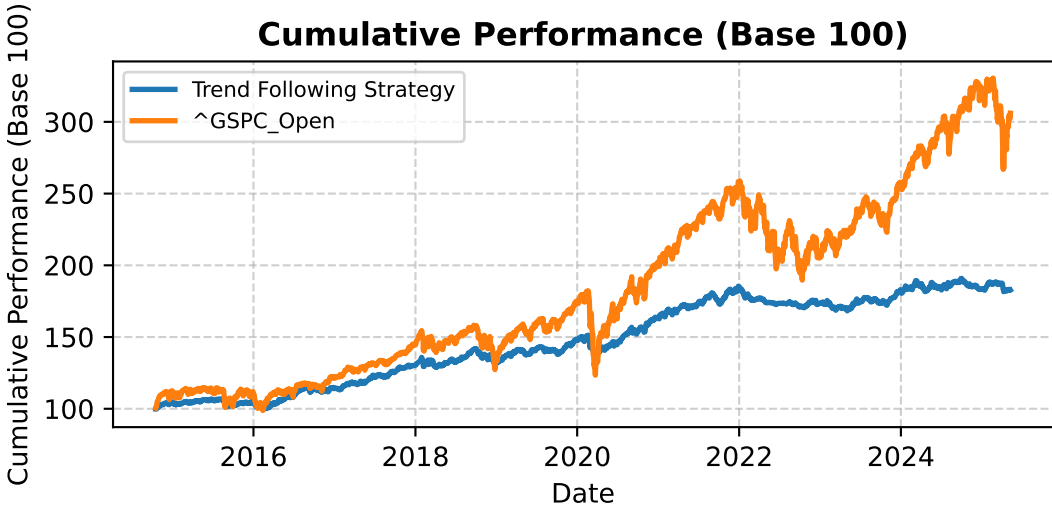


# Strategy Performance Report

Generated: 2025-05-13



## Annualized Return Per Year

	Trend Following Strategy	^GSPC_Open
2015	0.61	-1.03
2016	8.72	9.27
2017	14.02	19.52
2018	1.72	-7.1
2019	11.42	28.66
2020	10.32	16.05
2021	13.39	27.91
2022	-6.2	-19.88
2023	5.56	25.13
2024	0.15	23.77

## Gross Returns

	1 Yr (Ann)	3 Yr (Ann)	5 Yr (Ann)	10 Yr (Ann)	Since 2014-10-17
Trend Following Strategy	-0.92	5.04	28.97	73.95	82.72
^GSPC_Open	9.49	35.84	97.97	169.15	206.02

## 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