

BlackRock Institutional Report

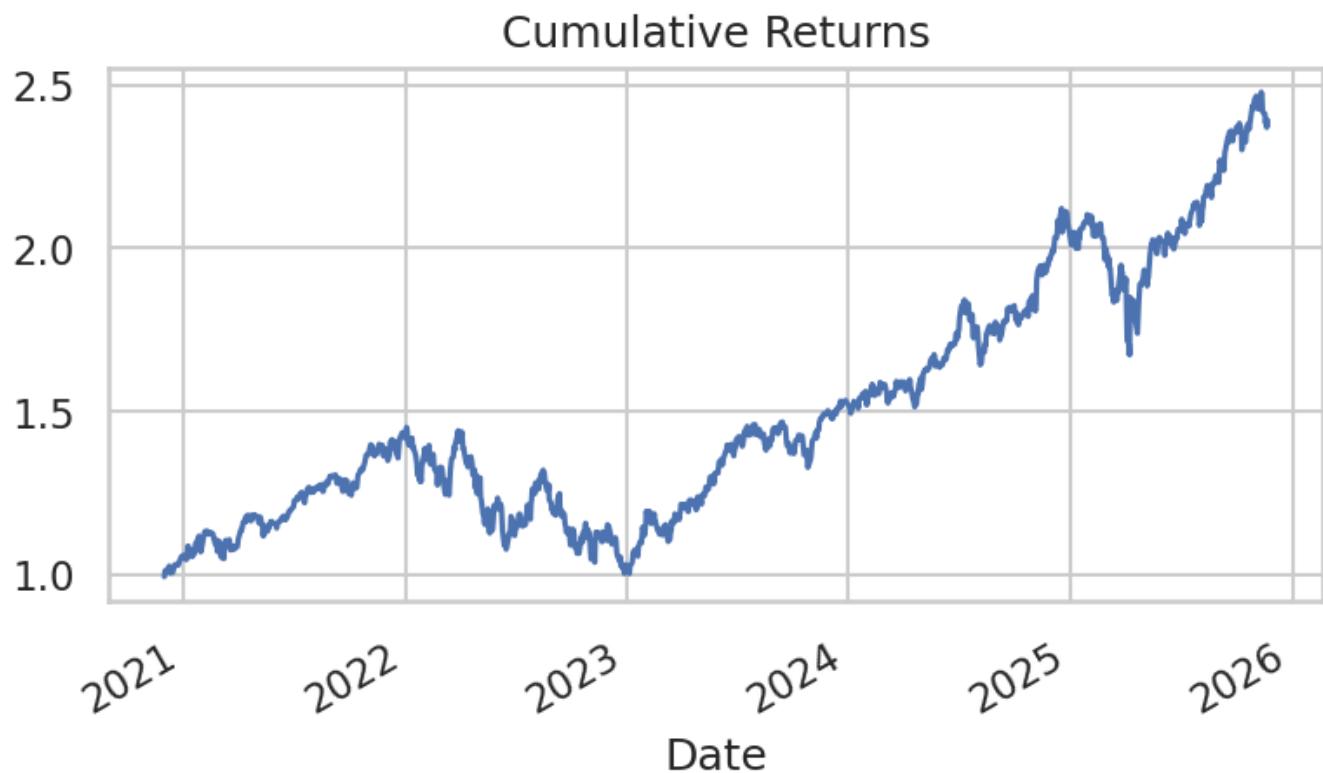
Total Return: 139.25%

Annual Return: 21.72%

Volatility: 20.52%

Sharpe Ratio: 0.96

Max Drawdown: -30.91%



Risk Metrics

volatility: 0.20520412396414414

var_95: -0.020600361104893525

expected_shortfall_95: -0.02912045463716267

max_drawdown: -0.3091252586061599

