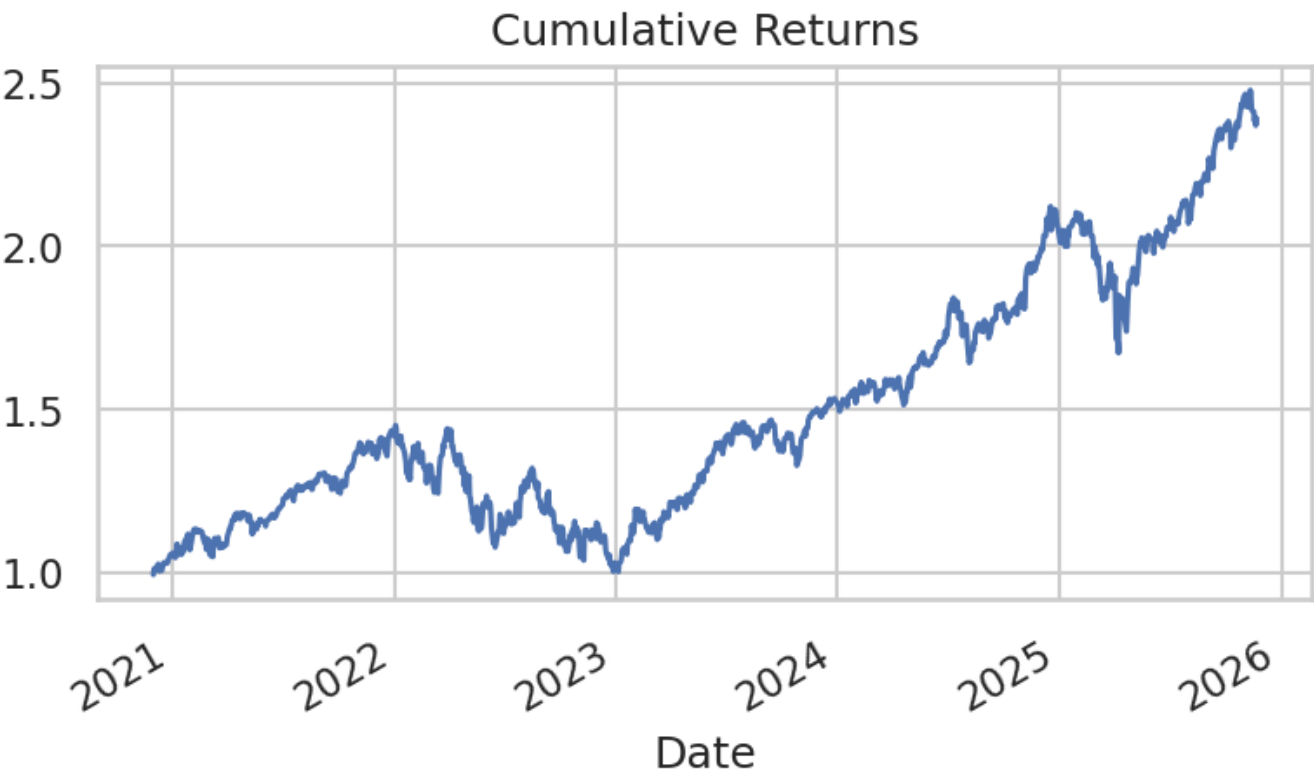


BlackRock Institutional Report

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

