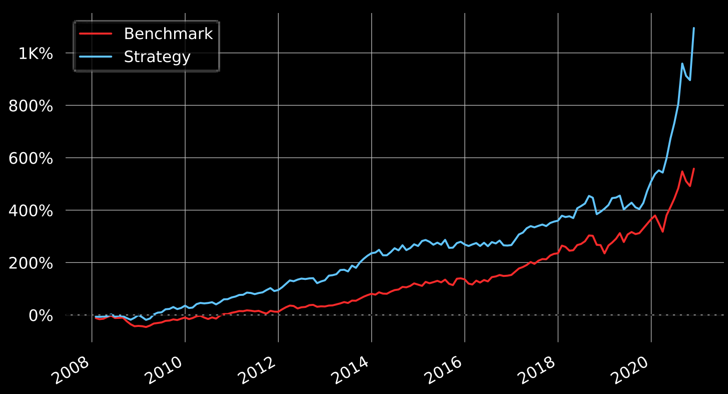
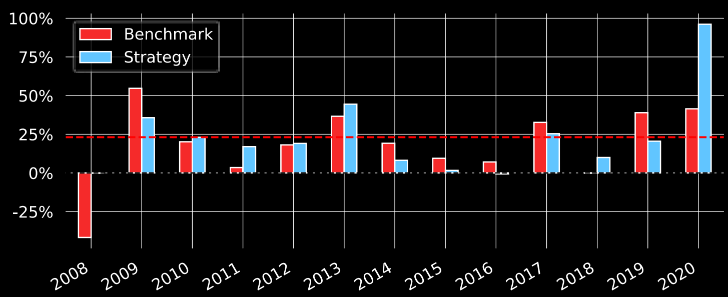
Aggressive

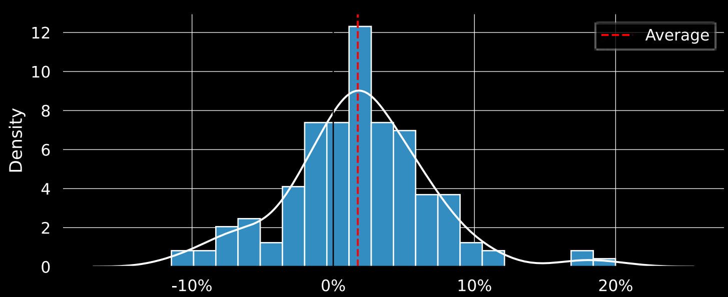
Cumulative Returns vs Benchmark



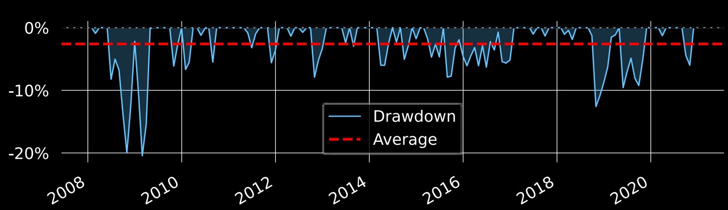
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	1,095.14%	558.31%
CAGR%	21.31%	15.81%
Sharpe	1.57	1.17
Sortino	2.97	1.87
Max Drawdown	-20.45%	-44.79%
Longest DD Days	519	853
Volatility (ann.)	23.21%	24.65%
Skew	0.26	-0.44
Kurtosis	1.52	0.66
Expected Daily %	1.61%	1.22%
Expected Monthly %	1.61%	1.22%
Expected Yearly %	21.03%	15.6%
Kelly Criterion	40.51%	29.7%
Expected Shortfall (cVaR)	-6.59%	-7.48%
YTD	96.13%	41.46%
All-time (ann.)	21.31%	15.81%
Best Month	19.99%	14.97%
Worst Month	-11.46%	-15.58%
Best Year	96.13%	54.7%
Worst Year	-0.65%	-41.73%
Avg. Drawdown	-4.86%	-6.49%
Avg. Drawdown Days	94	107
Recovery Factor	53.56	12.46
Beta	0.67	-
Alpha	2.07	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-06-30	2009-05-31	-20.45%	335
2018-09-30	2019-04-30	-12.58%	212
2019-05-31	2019-11-30	-9.57%	183
2015-08-31	2017-01-31	-7.90%	519
2012-10-31	2013-01-31	-7.90%	92
2010-01-31	2010-03-31	-6.67%	59
2009-10-31	2009-12-31	-6.12%	61
2014-03-31	2014-06-30	-6.00%	91
2020-09-30	2020-11-30	-5.99%	61
2011-11-30	2012-01-31	-5.60%	62