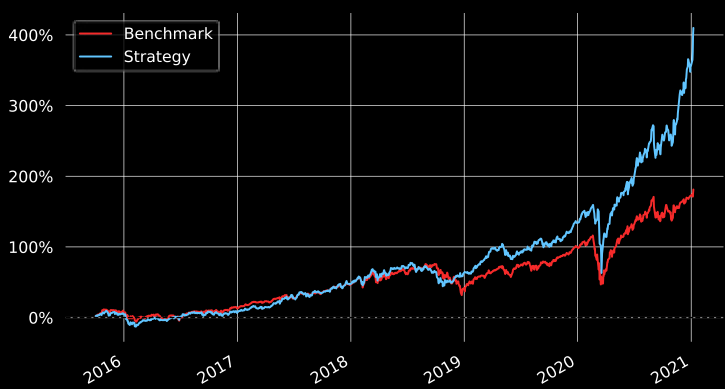
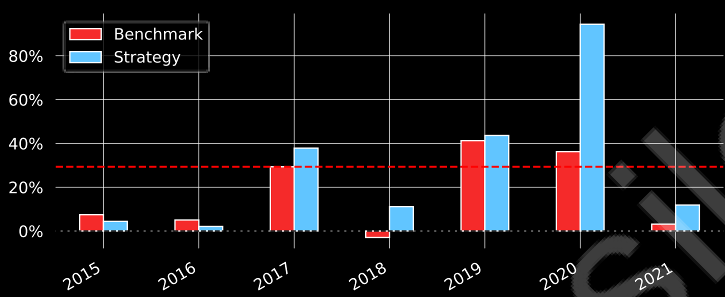
Leveraged Strategy

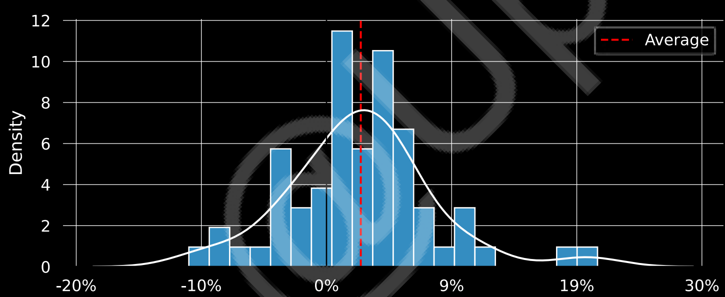
Cumulative Returns vs Benchmark



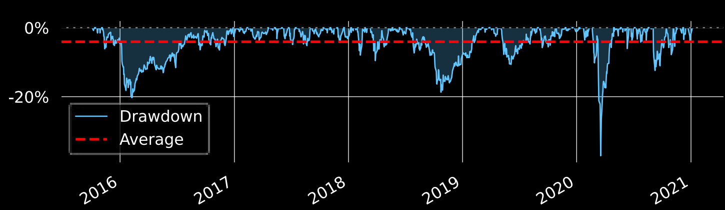
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	409.89%	181.22%
CAGR%	36.19%	21.66%
Sharpe	0.47	0.31
Sortino	0.66	0.43
Max Drawdown	-37.12%	-32.07%
Longest DD Days	424	405
Volatility (ann.)	6.17%	6.28%
Skew	-1.05	-0.62
Kurtosis	13.54	11.05
Expected Daily %	0.13%	0.08%
Expected Monthly %	2.58%	1.63%
Expected Yearly %	26.2%	15.92%
Kelly Criterion	11.21%	6.86%
Expected Shortfall (cVaR)	-2.08%	-2.16%
YTD	11.86%	3.14%
All-time (ann.)	36.19%	21.66%
Best Month	21.66%	20.08%
Worst Month	-11.0%	-11.84%
Best Year	94.4%	41.26%
Worst Year	2.08%	-2.95%
Avg. Drawdown	-2.67%	-2.32%
Avg. Drawdown Days	18	19
Recovery Factor	11.04	5.65
Beta	0.54	-
Alpha	0.22	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-21	2020-04-29	-37.12%	68
2015-11-09	2017-01-06	-20.28%	424
2018-07-13	2019-02-22	-18.71%	224
2020-09-02	2020-11-05	-12.39%	64
2019-05-06	2019-08-14	-10.65%	100
2018-03-13	2018-05-10	-9.55%	58
2018-01-29	2018-02-26	-7.96%	28
2020-06-11	2020-06-18	-6.04%	7
2019-09-05	2019-10-25	-5.79%	50
2020-11-09	2020-11-17	-5.40%	8

@UpsilonBot