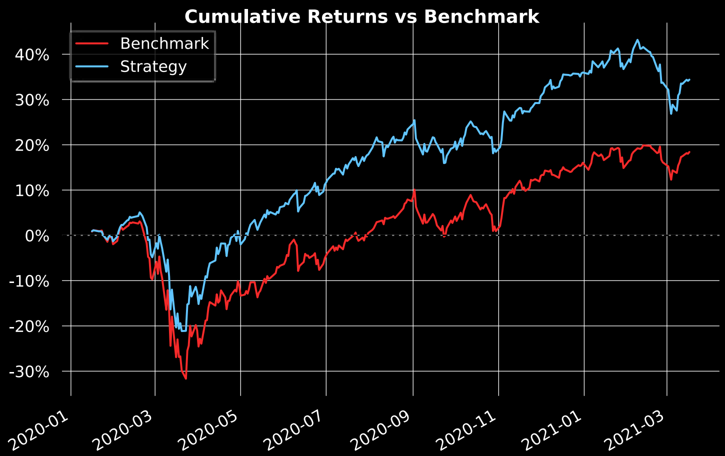
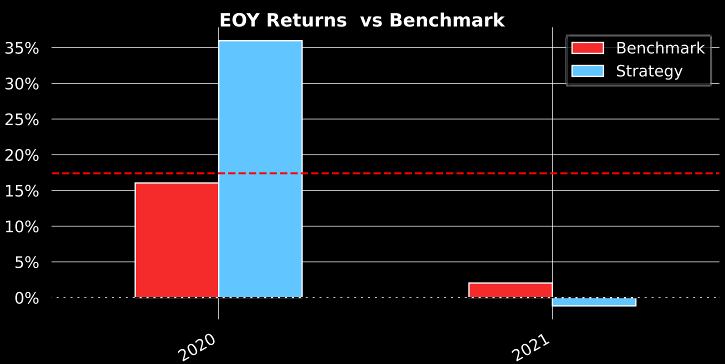
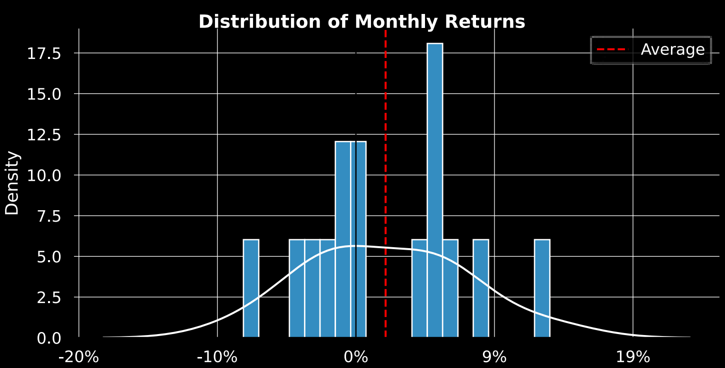
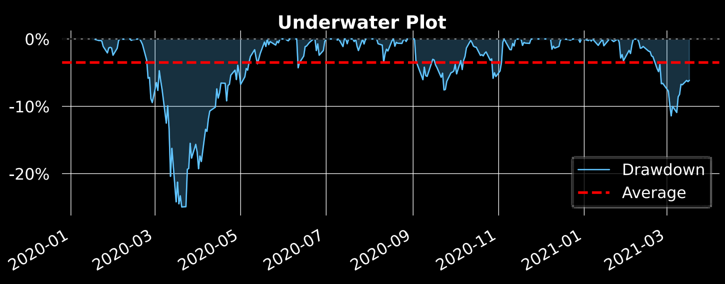
All Weather Strategy









Metric	Strategy	Benchmark
Cumulative Return	34.39%	18.42%
CAGR%	28.82%	15.58%
Sharpe	0.32	0.18
Sortino	0.44	0.24
Max Drawdown	-24.95%	-33.72%
Longest DD Days	90	172
Volatility (ann.)	7.49%	9.14%
Skew	-0.87	-0.62
Kurtosis	7.81	8.08
Expected Daily %	0.1%	0.06%
Expected Monthly %	1.99%	1.13%
Expected Yearly %	15.93%	8.82%
Kelly Criterion	8.61%	4.53%
Expected Shortfall (cVaR)	-2.57%	-3.2%
YTD	-1.16%	2.04%
All-time (ann.)	28.82%	15.58%
Best Month	14.0%	12.7%
Worst Month	-8.12%	-12.49%
Best Year	35.97%	16.05%
Worst Year	-1.16%	2.04%
Avg. Drawdown	-2.62%	-2.86%
Avg. Drawdown Days	12	15
Recovery Factor	1.38	0.55
Beta	0.77	-
Alpha	0.14	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-05-20	-24.95%	90
2021-02-09	2021-03-17	-11.42%	36
2020-09-03	2020-11-05	-7.57%	63
2020-06-11	2020-06-22	-4.28%	11
2020-08-07	2020-08-18	-3.47%	11
2021-01-26	2021-02-08	-3.23%	13
2020-01-21	2020-02-05	-2.42%	15
2020-06-24	2020-07-01	-2.42%	7
2020-07-23	2020-07-30	-1.72%	7
2020-11-06	2020-11-16	-1.60%	10