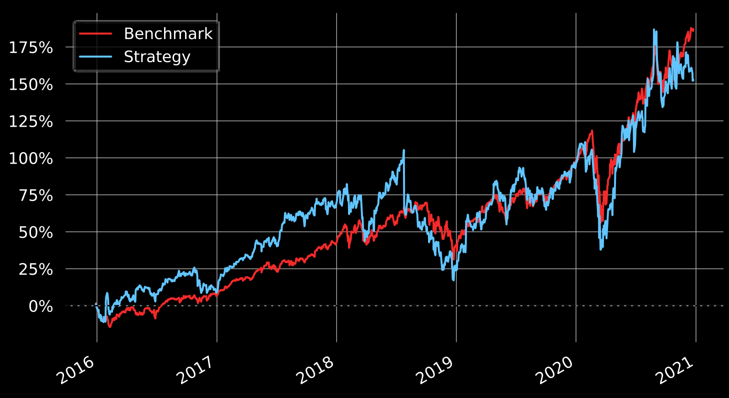
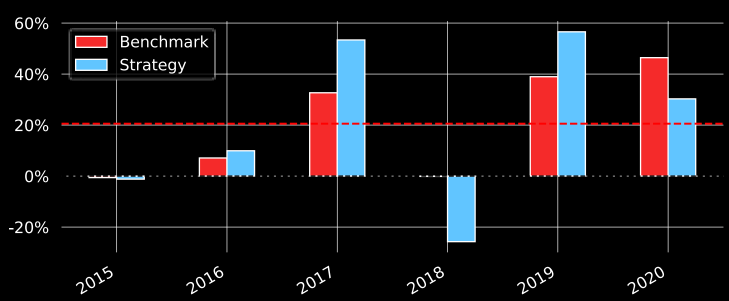
Upsilon Parking Strategy

28 Dec, 2015 - 24 Dec, 2020

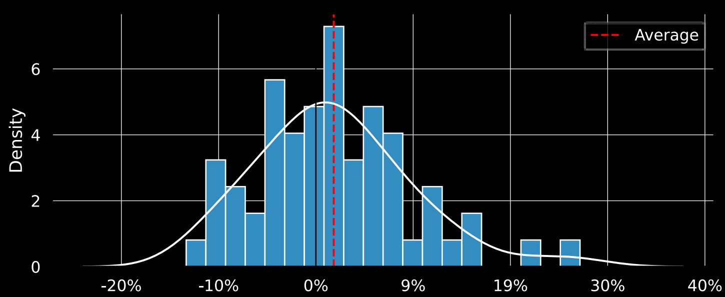
Cumulative Returns vs Benchmark



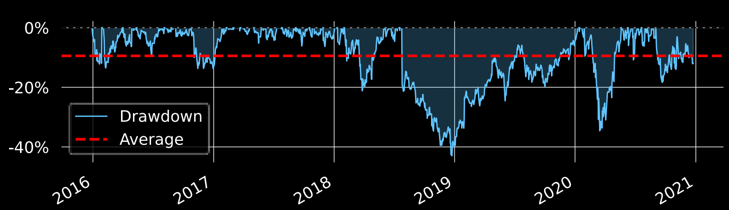
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	152.43%	187.02%
CAGR%	20.37%	23.5%
Sharpe	0.73	1.07
Sortino	1.04	1.49
Max Drawdown	-42.96%	-28.56%
Longest DD Days	532	225
Volatility (ann.)	32.92%	22.05%
Skew	-0.35	-0.6
Kurtosis	12.56	10.61
Expected Daily %	0.07%	0.08%
Expected Monthly %	1.53%	1.74%
Expected Yearly %	16.69%	19.21%
Expected Shortfall (cVaR)	-3.32%	-2.19%
YTD	30.28%	46.43%
All-time (ann.)	20.37%	23.5%
Best Day	15.52%	8.47%
Worst Day	-18.96%	-11.98%
Best Month	27.16%	14.97%
Worst Month	-13.34%	-8.66%
Best Year	56.57%	46.43%
Worst Year	-25.71%	-0.6%
Avg. Drawdown	-4.78%	-2.35%
Avg. Drawdown Days	28	16
Beta	1.09	-
Alpha	-0.02	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-07-26	2020-01-09	-42.96%	532
2020-01-30	2020-05-20	-34.59%	111
2018-02-02	2018-06-01	-21.17%	119
2020-08-27	2020-12-24	-18.35%	119
2016-10-25	2017-02-08	-13.68%	106
2016-02-02	2016-03-29	-13.51%	56
2015-12-30	2016-01-28	-12.21%	29
2020-06-24	2020-07-08	-10.80%	14
2016-05-11	2016-07-19	-9.57%	69
2016-03-30	2016-04-28	-6.35%	29