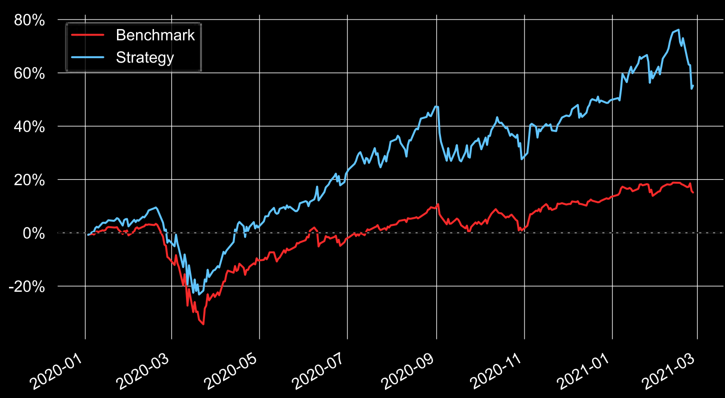
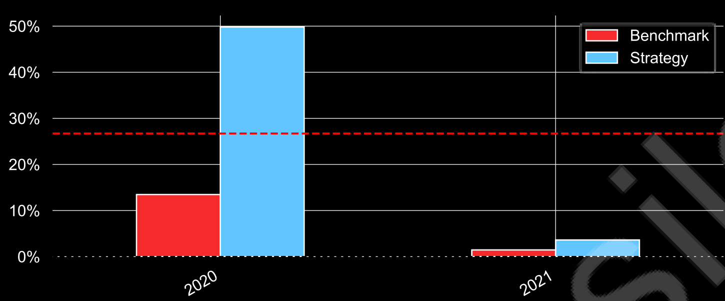
Yolo Strategy

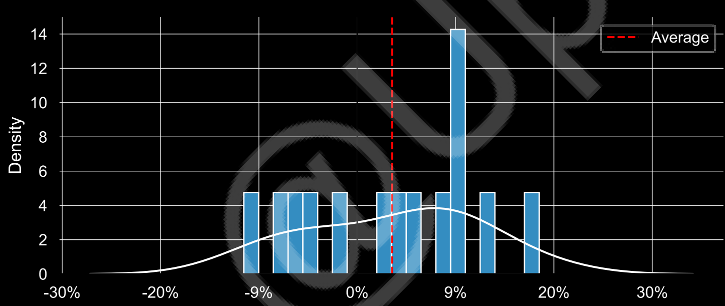
Cumulative Returns vs Benchmark



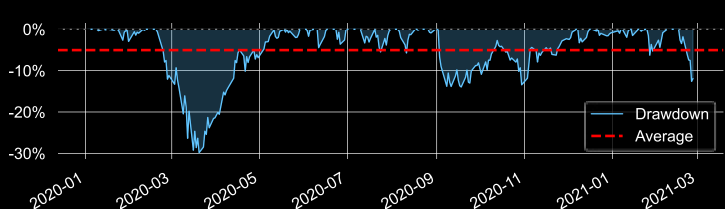
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	55.23%	15.11%
CAGR%	46.54%	13.01%
Sharpe	0.36	0.16
Sortino	0.5	0.22
Max Drawdown	-29.84%	-36.47%
Longest DD Days	96	167
Volatility (ann.)	10.85%	9.12%
Skew	-0.74	-0.62
Kurtosis	3.72	8.55
Expected Daily %	0.16%	0.05%
Expected Monthly %	3.19%	1.01%
Expected Yearly %	24.59%	7.29%
Kelly Criterion	7.73%	-4.96%
Expected Shortfall (cVaR)	-3.71%	-3.2%
YTD	3.61%	1.45%
All-time (ann.)	46.54%	13.01%
Best Month	18.51%	18.01%
Worst Month	-11.54%	-16.12%
Best Year	49.82%	13.47%
Worst Year	3.61%	1.45%
Avg. Drawdown	-4.14%	-2.91%
Avg. Drawdown Days	13	16
Recovery Factor	1.85	0.41
Beta	0.99	-
Alpha	0.3	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-05-18	-29.84%	88
2020-09-02	2020-12-07	-13.95%	96
2021-02-17	2021-02-26	-12.59%	9
2021-01-26	2021-02-08	-6.27%	13
2020-08-06	2020-08-17	-5.73%	11
2020-07-21	2020-07-31	-5.47%	10
2020-06-11	2020-06-17	-4.44%	6
2020-06-24	2020-07-02	-3.60%	8
2020-07-13	2020-07-20	-3.31%	7
2020-12-09	2020-12-17	-3.26%	8