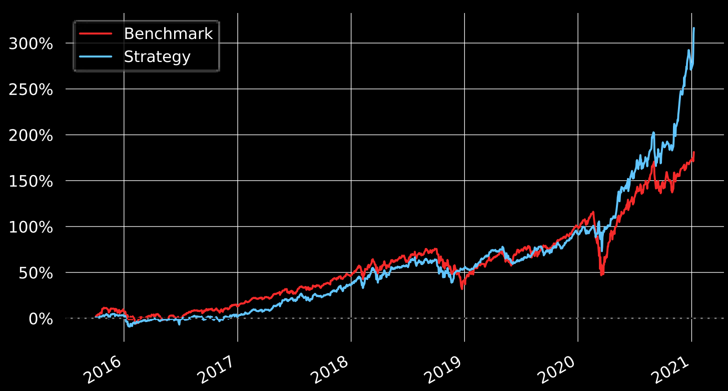
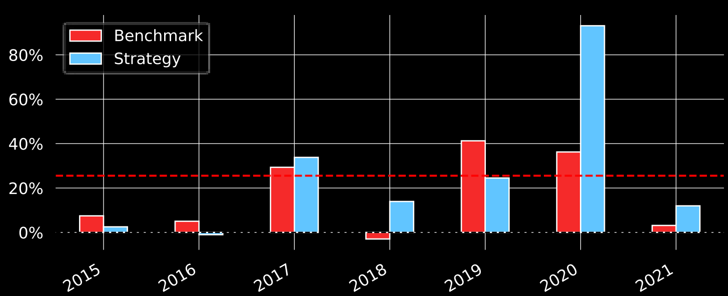
Aggressive Strategy

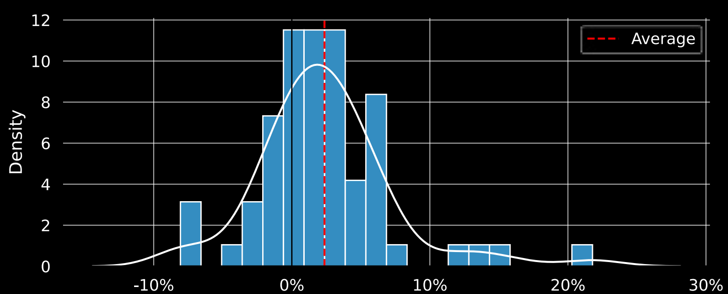
Cumulative Returns vs Benchmark



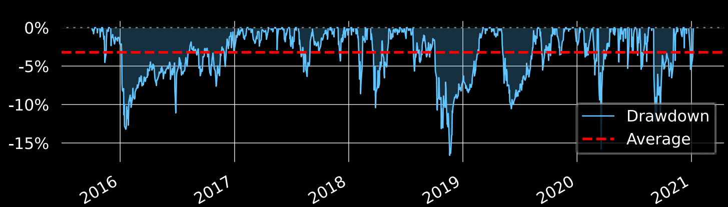
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	316.47%	181.22%
CAGR%	31.06%	21.66%
Sharpe	0.48	0.31
Sortino	0.69	0.43
Max Drawdown	-16.61%	-32.07%
Longest DD Days	424	405
Volatility (ann.)	5.28%	6.28%
Skew	-0.43	-0.62
Kurtosis	4.69	11.05
Expected Daily %	0.11%	0.08%
Expected Monthly %	2.25%	1.63%
Expected Yearly %	22.61%	15.92%
Kelly Criterion	10.84%	7.31%
Expected Shortfall (cVaR)	-1.78%	-2.16%
YTD	11.97%	3.14%
All-time (ann.)	31.06%	21.66%
Best Month	21.78%	20.08%
Worst Month	-8.07%	-11.84%
Best Year	93.09%	41.26%
Worst Year	-1.01%	-2.95%
Avg. Drawdown	-2.36%	-2.32%
Avg. Drawdown Days	19	19
Recovery Factor	19.05	5.65
Beta	0.39	-
Alpha	0.21	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-07-26	2019-03-07	-16.61%	224
2020-03-10	2020-04-15	-15.81%	36
2015-11-27	2017-01-24	-13.22%	424
2020-09-02	2020-11-05	-12.14%	64
2019-05-06	2019-08-28	-10.55%	114
2018-03-13	2018-05-10	-10.42%	58
2018-01-29	2018-02-26	-8.60%	28
2017-07-25	2017-10-27	-6.36%	94
2020-02-20	2020-03-06	-6.15%	15
2019-09-05	2019-10-17	-5.53%	42