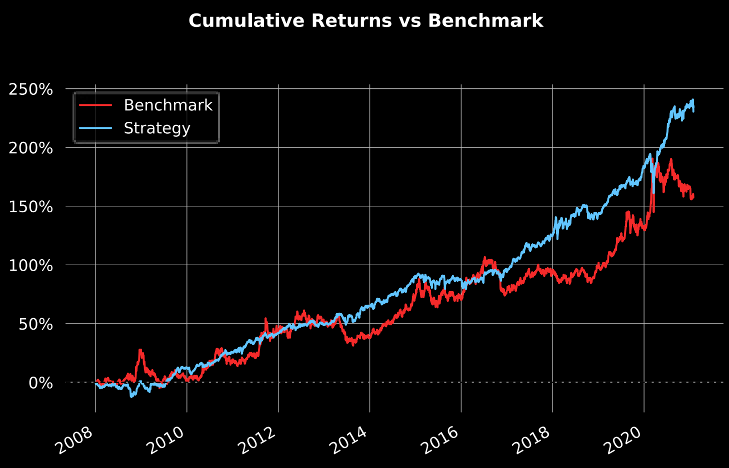
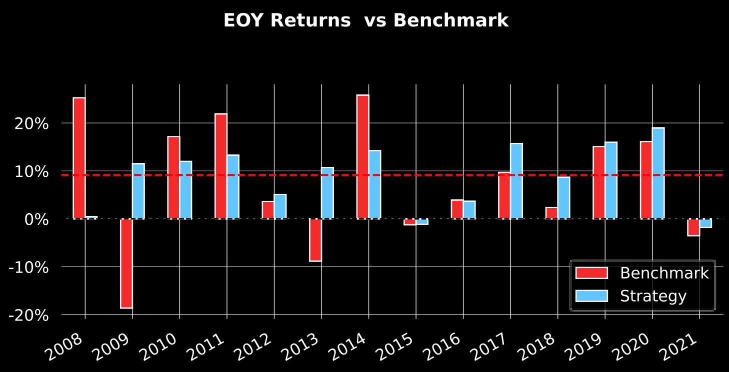
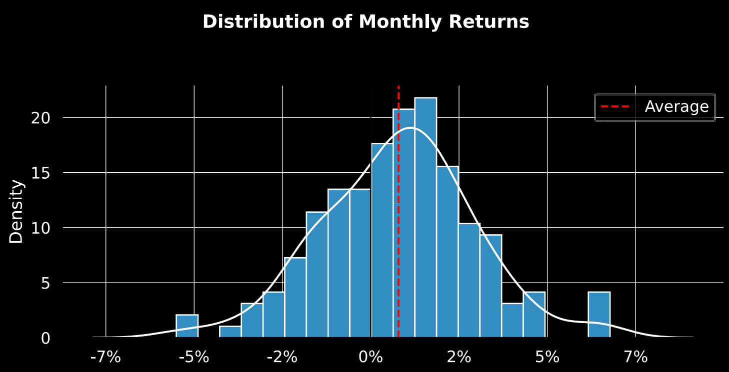
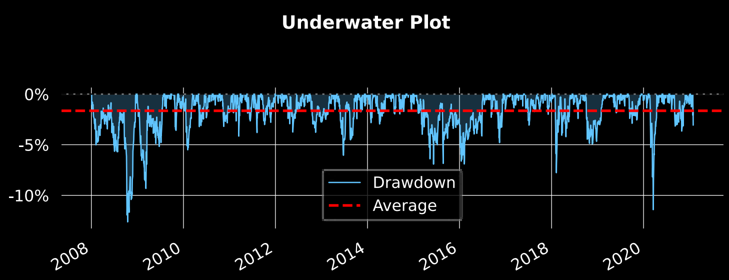
Parking Strategy









Metric	Strategy	Benchmark
Cumulative Return	230.4%	157.45%
CAGR%	9.57%	7.5%
Sharpe	0.35	0.17
Sortino	0.5	0.24
Max Drawdown	-12.62%	-25.78%
Longest DD Days	529	984
Volatility (ann.)	2.4%	4.34%
Skew	-0.37	0.08
Kurtosis	3.83	4.69
Expected Daily %	0.04%	0.03%
Expected Monthly %	0.76%	0.6%
Expected Yearly %	8.91%	6.99%
Kelly Criterion	11.88%	-3.65%
Expected Shortfall (cVaR)	-0.82%	-1.52%
YTD	-1.78%	-3.52%
All-time (ann.)	9.57%	7.5%
Best Month	6.78%	14.03%
Worst Month	-5.51%	-10.83%
Best Year	18.97%	25.82%
Worst Year	-1.78%	-18.6%
Avg. Drawdown	-1.15%	-3.29%
Avg. Drawdown Days	20	65
Recovery Factor	18.25	6.11
Beta	0.09	-
Alpha	0.09	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-01-04	2008-12-17	-12.62%	348
2020-02-20	2020-04-16	-11.41%	56
2008-12-31	2009-07-23	-9.32%	204
2018-01-29	2018-05-29	-7.76%	120
2015-01-26	2016-07-08	-6.92%	529
2013-05-03	2013-09-26	-6.04%	146
2009-11-27	2010-03-16	-5.50%	109
2018-09-14	2019-02-22	-4.92%	161
2016-09-29	2016-12-13	-4.79%	75
2011-03-04	2011-03-30	-4.15%	26