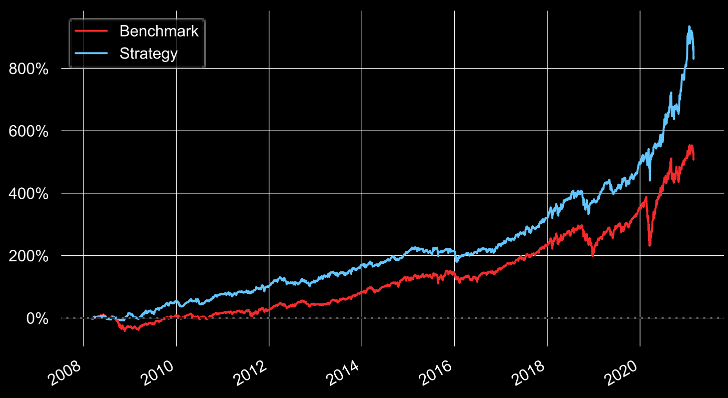
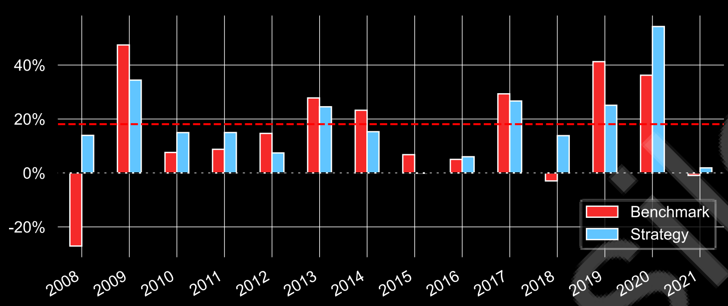
Balanced Strategy

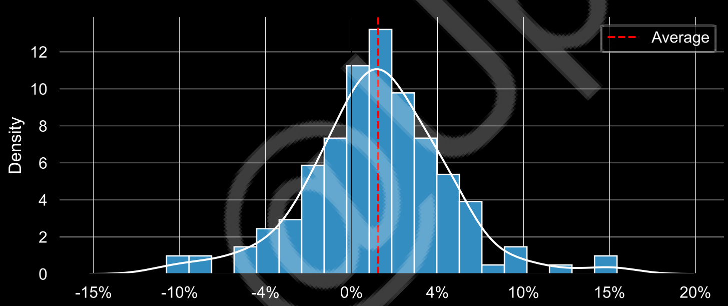
Cumulative Returns vs Benchmark



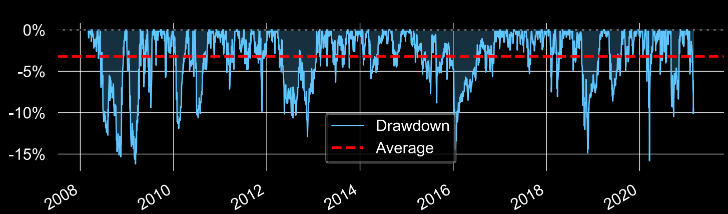
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	837.48%	510.03%
CAGR%	18.8%	14.93%
Sharpe	0.36	0.22
Sortino	0.52	0.32
Max Drawdown	-16.19%	-48.14%
Longest DD Days	649	677
Volatility (ann.)	4.45%	6.4%
Skew	-0.36	-0.11
Kurtosis	3.99	9.29
Expected Daily %	0.07%	0.06%
Expected Monthly %	1.44%	1.17%
Expected Yearly %	17.33%	13.79%
Kelly Criterion	7.9%	7.08%
Expected Shortfall (cVaR)	-1.52%	-2.23%
YTD	1.89%	-0.91%
All-time (ann.)	18.8%	14.93%
Best Month	15.44%	20.08%
Worst Month	-10.76%	-14.57%
Best Year	54.28%	47.44%
Worst Year	-0.09%	-27.09%
Avg. Drawdown	-2.13%	-2.76%
Avg. Drawdown Days	20	23
Recovery Factor	51.73	10.59
Beta	0.33	-
Alpha	0.14	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-12-22	2009-04-17	-16.19%	116
2020-03-10	2020-04-16	-15.80%	37
2008-06-06	2008-12-16	-15.34%	193
2018-07-26	2019-03-07	-14.86%	224
2015-02-26	2016-12-06	-14.48%	649
2012-03-27	2013-02-14	-12.90%	324
2009-12-29	2010-04-14	-11.91%	106
2010-06-17	2010-10-05	-10.61%	110
2020-09-03	2020-11-16	-10.48%	74
2021-01-25	2021-02-26	-10.11%	32