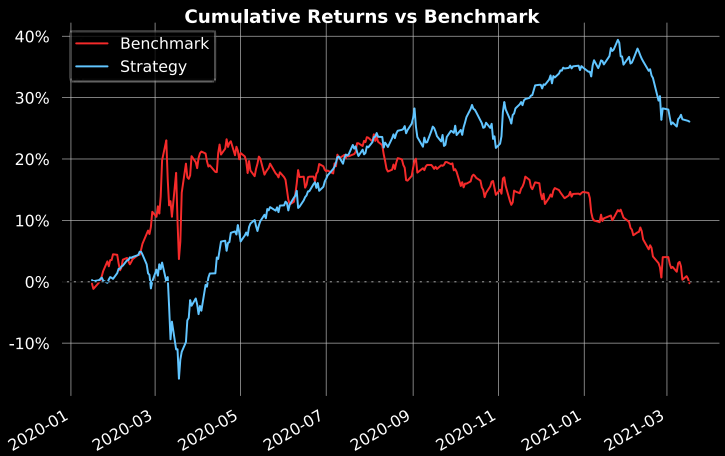
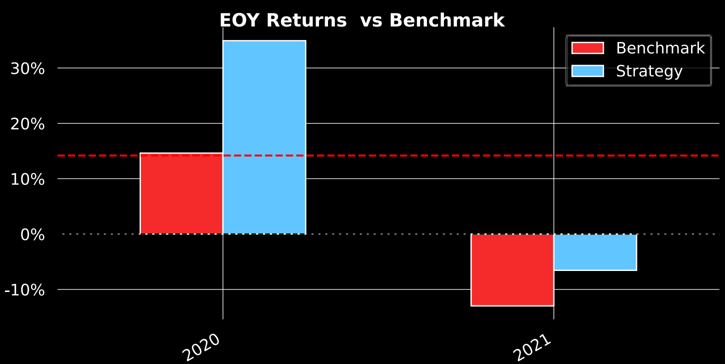
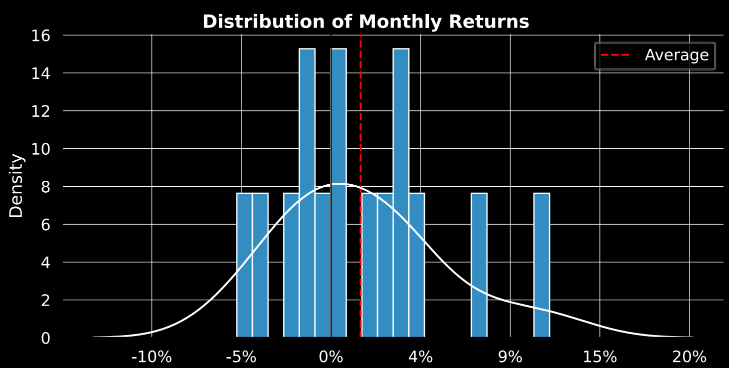
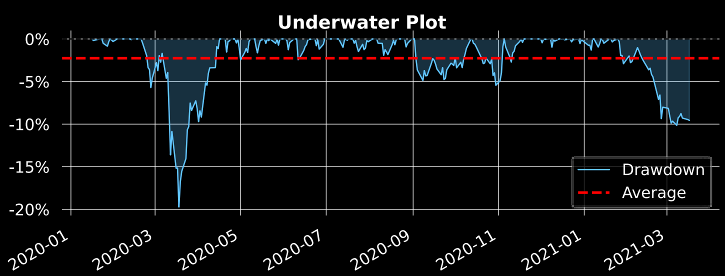
Parking Strategy









Metric	Strategy	Benchmark
Cumulative Return	26.09%	-0.25%
CAGR%	21.97%	-0.21%
Sharpe	0.34	0.03
Sortino	0.47	0.04
Max Drawdown	-19.73%	-19.57%
Longest DD Days	55	224
Volatility (ann.)	5.29%	6.04%
Skew	-0.91	0.47
Kurtosis	6.15	9.34
Expected Daily %	0.08%	-0.0%
Expected Monthly %	1.56%	-0.02%
Expected Yearly %	12.29%	-0.12%
Kelly Criterion	18.3%	-5.04%
Expected Shortfall (cVaR)	-1.81%	-2.16%
YTD	-6.55%	-12.97%
All-time (ann.)	21.97%	-0.21%
Best Month	12.19%	6.63%
Worst Month	-5.26%	-5.84%
Best Year	34.93%	14.62%
Worst Year	-6.55%	-12.97%
Avg. Drawdown	-2.08%	-5.1%
Avg. Drawdown Days	10	39
Recovery Factor	1.32	-0.01
Beta	0.08	-
Alpha	0.22	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-21	2020-04-16	-19.73%	55
2021-01-26	2021-03-17	-10.14%	50
2020-10-14	2020-11-05	-5.44%	22
2020-09-03	2020-10-13	-4.87%	40
2020-11-06	2020-11-19	-2.72%	13
2020-04-30	2020-05-08	-2.45%	8
2020-06-11	2020-06-22	-2.44%	11
2020-08-07	2020-08-21	-1.91%	14
2020-05-12	2020-05-18	-1.63%	6
2020-04-21	2020-04-24	-1.54%	3