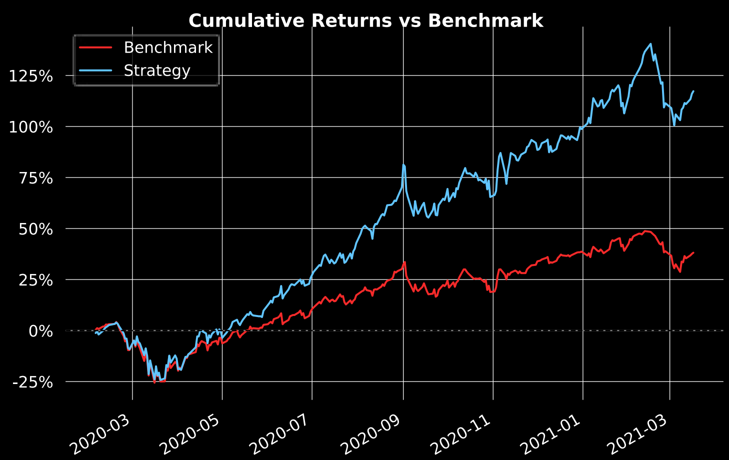
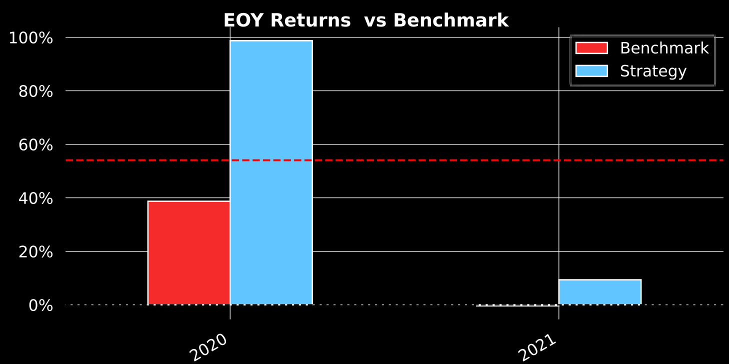
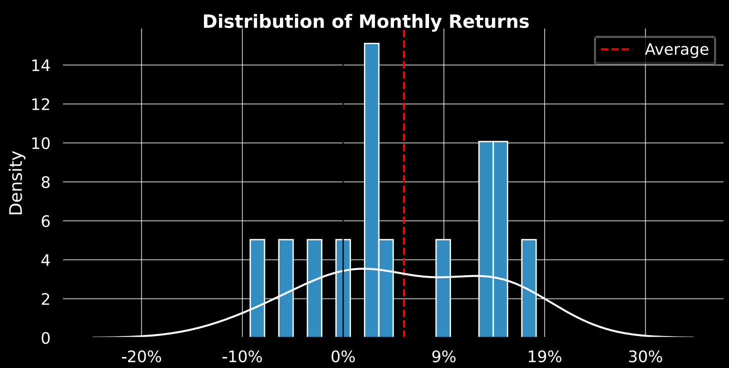
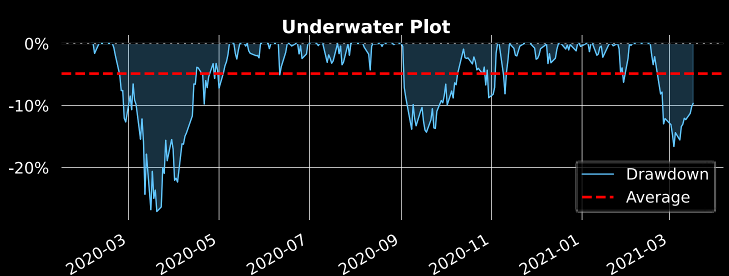
Elastic Strategy









Metric	Strategy	Benchmark
Cumulative Return	117.3%	38.16%
CAGR%	100.92%	33.73%
Sharpe	0.55	0.29
Sortino	0.8	0.4
Max Drawdown	-27.09%	-28.56%
Longest DD Days	78	104
Volatility (ann.)	11.9%	10.13%
Skew	-0.39	-0.55
Kurtosis	2.73	5.53
Expected Daily %	0.28%	0.12%
Expected Monthly %	5.7%	2.34%
Expected Yearly %	47.41%	17.54%
Kelly Criterion	14.58%	8.07%
Expected Shortfall (cVaR)	-3.96%	-3.5%
YTD	9.35%	-0.4%
All-time (ann.)	100.92%	33.73%
Best Month	19.15%	14.97%
Worst Month	-9.22%	-9.53%
Best Year	98.72%	38.71%
Worst Year	9.35%	-0.4%
Avg. Drawdown	-3.99%	-4.18%
Avg. Drawdown Days	11	15
Recovery Factor	4.33	1.34
Beta	1.09	-
Alpha	0.4	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-05-08	-27.09%	78
2021-02-17	2021-03-17	-16.61%	28
2020-09-02	2020-11-05	-14.31%	64
2020-11-09	2020-11-23	-8.12%	14
2021-01-26	2021-02-02	-6.26%	7
2020-06-11	2020-06-17	-5.05%	6
2020-08-07	2020-08-13	-4.28%	6
2020-07-21	2020-07-29	-3.44%	8
2020-12-09	2020-12-17	-3.24%	8
2020-07-13	2020-07-20	-3.19%	7