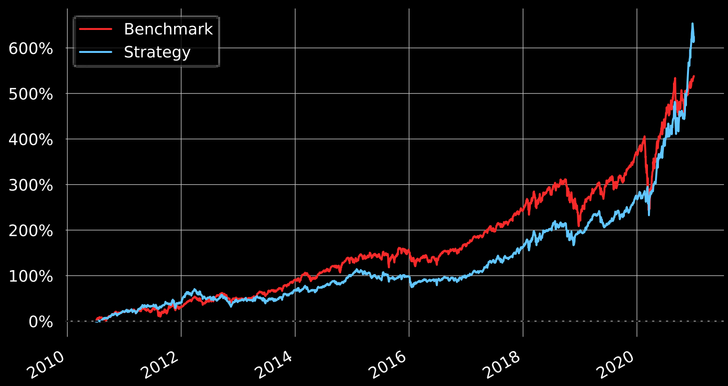
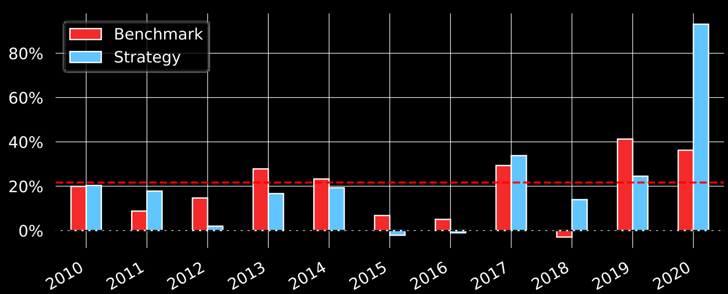
Aggressive Strategy

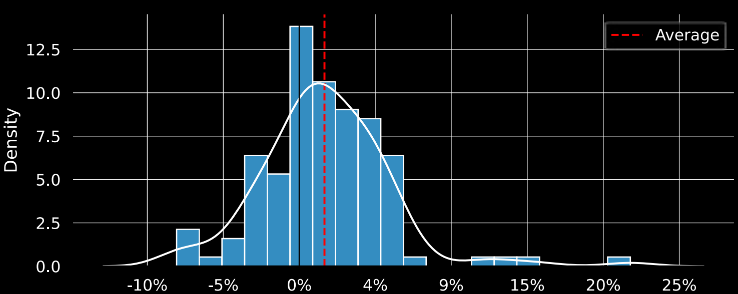
Cumulative Returns vs Benchmark



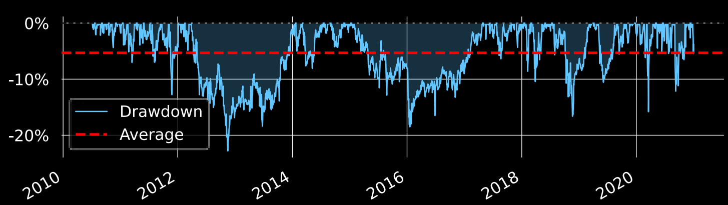
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	614.65%	538.27%
CAGR%	20.58%	19.29%
Sharpe	0.36	0.3
Sortino	0.52	0.43
Max Drawdown	-22.79%	-32.07%
Longest DD Days	811	405
Volatility (ann.)	4.81%	5.6%
Skew	-0.38	-0.51
Kurtosis	3.8	9.78
Expected Daily %	0.08%	0.07%
Expected Monthly %	1.57%	1.48%
Expected Yearly %	19.58%	18.35%
Kelly Criterion	7.77%	8.07%
Expected Shortfall (cVaR)	-1.64%	-1.93%
YTD	93.09%	36.24%
All-time (ann.)	20.58%	19.29%
Best Month	21.78%	20.08%
Worst Month	-8.07%	-11.84%
Best Year	93.09%	41.26%
Worst Year	-2.12%	-2.95%
Avg. Drawdown	-2.22%	-2.41%
Avg. Drawdown Days	23	19
Recovery Factor	26.97	16.79
Beta	0.43	-
Alpha	0.12	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2012-03-27	2014-01-15	-22.79%	659
2015-02-03	2017-04-24	-18.48%	811
2018-07-26	2019-03-07	-16.61%	224
2020-03-10	2020-04-15	-15.81%	36
2011-11-09	2012-01-09	-12.75%	61
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
2014-03-06	2014-07-11	-8.09%	127