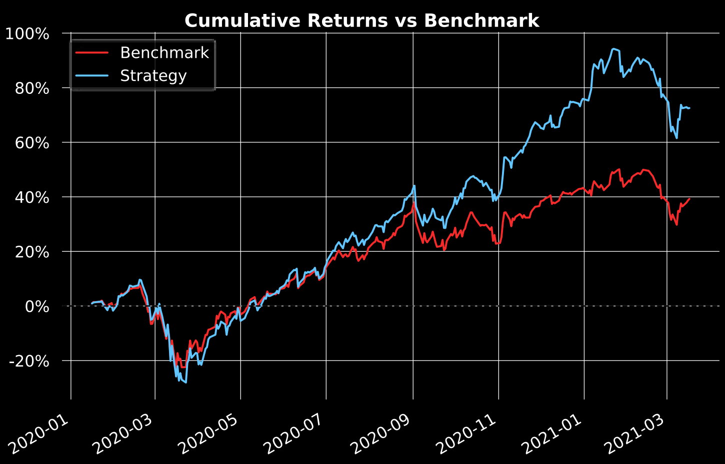
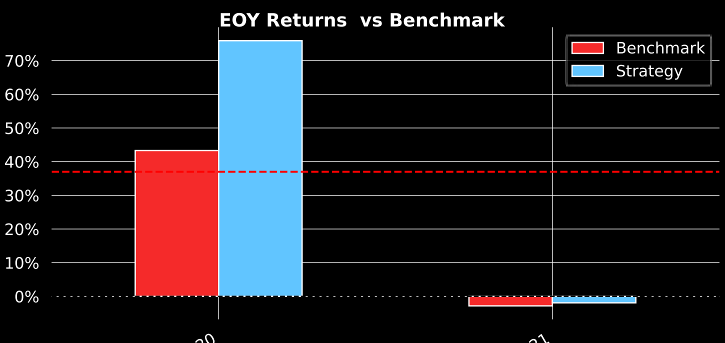
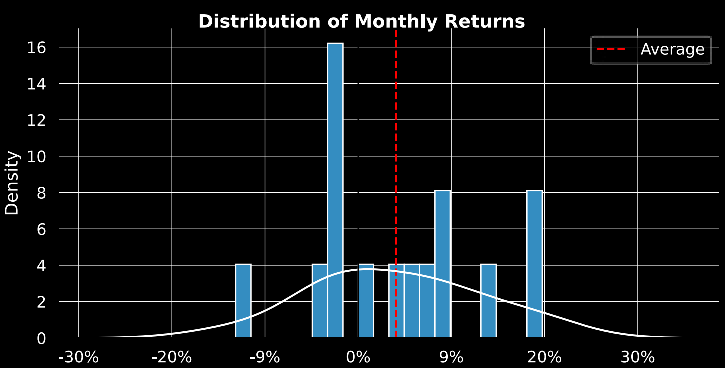
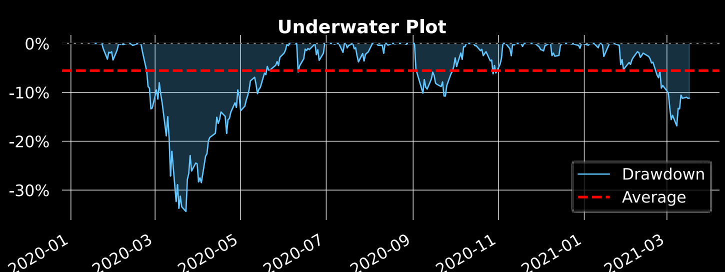
Balanced Strategy









Metric	Strategy	Benchmark
Cumulative Return	72.54%	39.26%
CAGR%	59.57%	32.81%
Sharpe	0.43	0.29
Sortino	0.59	0.4
Max Drawdown	-34.39%	-28.56%
Longest DD Days	106	104
Volatility (ann.)	10.55%	9.96%
Skew	-0.9	-0.56
Kurtosis	6.39	5.74
Expected Daily %	0.19%	0.11%
Expected Monthly %	3.7%	2.23%
Expected Yearly %	31.35%	18.01%
Kelly Criterion	10.62%	7.51%
Expected Shortfall (cVaR)	-3.57%	-3.44%
YTD	-1.92%	-2.82%
All-time (ann.)	59.57%	32.81%
Best Month	19.75%	14.97%
Worst Month	-13.15%	-7.29%
Best Year	75.92%	43.31%
Worst Year	-1.92%	-2.82%
Avg. Drawdown	-3.7%	-4.11%
Avg. Drawdown Days	11	16
Recovery Factor	2.11	1.37
Beta	1.0	-
Alpha	0.19	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-06-05	-34.39%	106
2021-01-25	2021-03-17	-16.87%	51
2020-09-03	2020-10-09	-10.77%	36
2020-10-15	2020-11-04	-6.21%	20
2020-06-11	2020-06-23	-5.85%	12
2020-07-21	2020-08-03	-3.78%	13
2020-06-24	2020-06-30	-3.46%	6
2020-01-24	2020-02-04	-3.39%	11
2021-01-14	2021-01-19	-2.66%	5
2020-12-09	2020-12-16	-2.61%	7