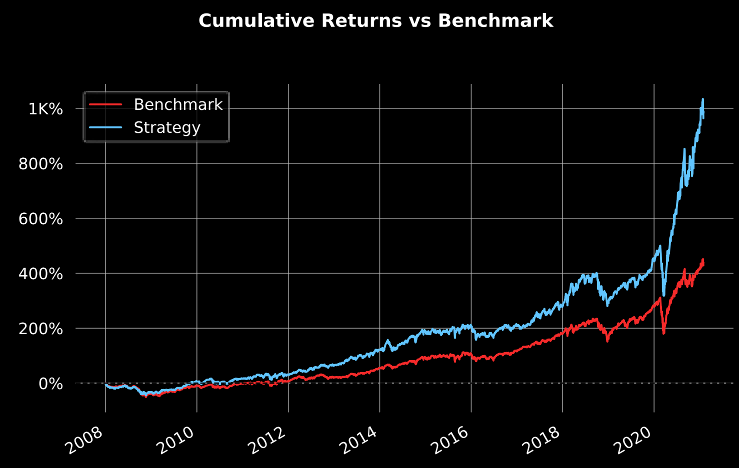
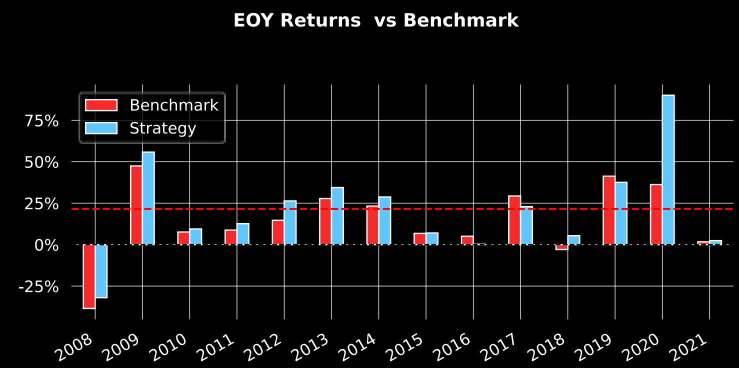
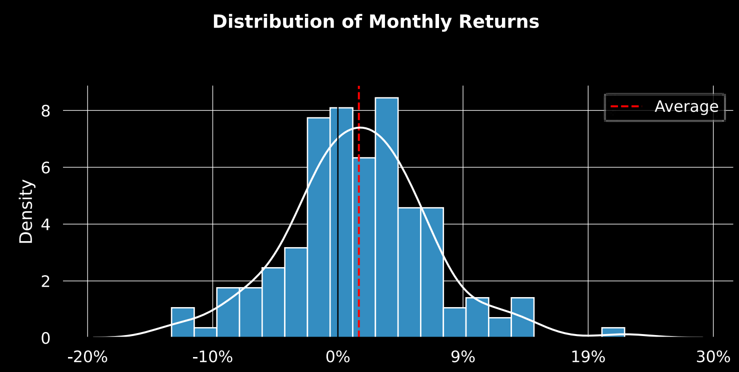
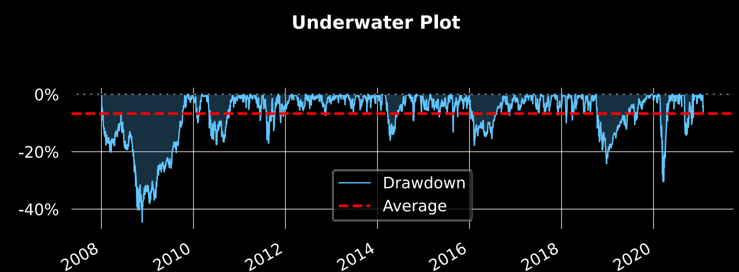
Elastic Strategy









Metric	Strategy	Benchmark
Cumulative Return	963.52%	428.07%
CAGR%	19.81%	13.56%
Sharpe	0.26	0.21
Sortino	0.38	0.29
Max Drawdown	-44.59%	-51.4%
Longest DD Days	675	1106
Volatility (ann.)	6.89%	6.42%
Skew	-0.16	-0.11
Kurtosis	6.76	9.11
Expected Daily %	0.08%	0.05%
Expected Monthly %	1.52%	1.07%
Expected Yearly %	18.4%	12.62%
Kelly Criterion	6.39%	5.9%
Expected Shortfall (cVaR)	-2.39%	-2.24%
YTD	2.42%	1.7%
All-time (ann.)	19.81%	13.56%
Best Month	22.91%	20.08%
Worst Month	-13.29%	-14.57%
Best Year	90.09%	47.44%
Worst Year	-31.98%	-38.51%
Avg. Drawdown	-3.41%	-2.74%
Avg. Drawdown Days	28	26
Recovery Factor	21.61	8.33
Beta	0.99	-
Alpha	0.06	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-01-04	2009-11-09	-44.59%	675
2020-02-20	2020-05-05	-30.44%	75
2018-10-02	2019-11-12	-24.22%	406
2015-10-28	2016-12-27	-17.80%	426
2010-04-26	2010-11-10	-17.58%	198
2011-07-11	2011-11-08	-17.01%	120
2014-03-07	2014-08-15	-16.03%	161
2020-09-02	2020-11-06	-14.30%	65
2015-08-06	2015-10-19	-13.20%	74
2018-01-29	2018-02-23	-9.98%	25