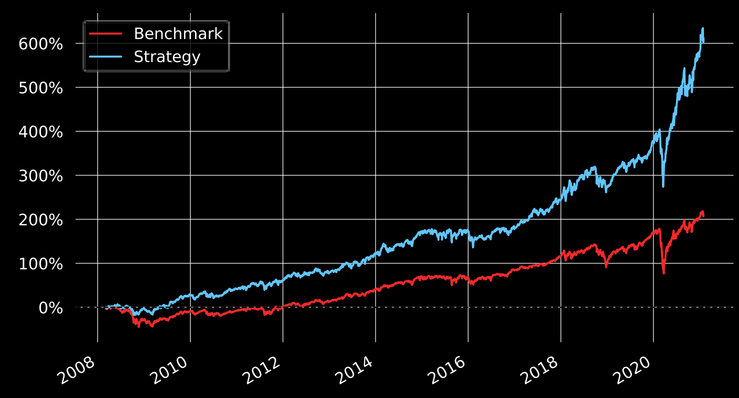
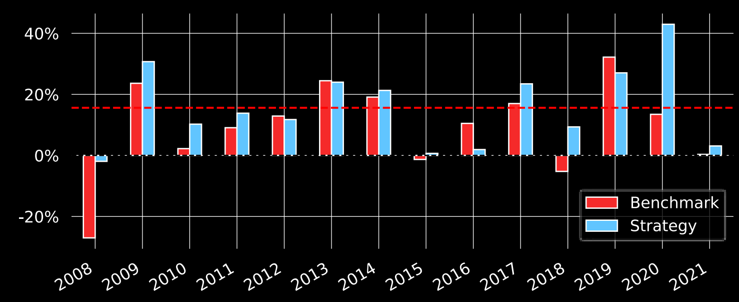
Balanced Strategy

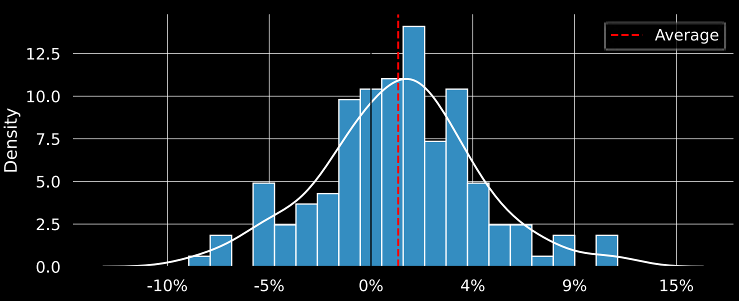
Cumulative Returns vs Benchmark



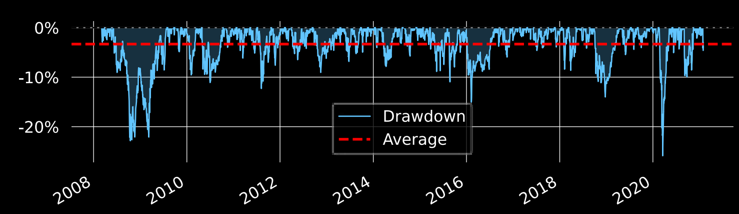
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	601.12%	206.49%
CAGR%	16.28%	9.06%
Sharpe	0.3	0.16
Sortino	0.43	0.22
Max Drawdown	-25.87%	-45.86%
Longest DD Days	508	1331
Volatility (ann.)	4.71%	6.0%
Skew	-0.42	0.07
Kurtosis	3.87	15.84
Expected Daily %	0.06%	0.04%
Expected Monthly %	1.26%	0.73%
Expected Yearly %	14.92%	8.33%
Kelly Criterion	8.58%	3.02%
Expected Shortfall (cVaR)	-1.62%	-2.11%
YTD	3.1%	0.35%
All-time (ann.)	16.28%	9.06%
Best Month	12.12%	18.01%
Worst Month	-8.95%	-16.57%
Best Year	42.95%	32.2%
Worst Year	-1.94%	-27.01%
Avg. Drawdown	-2.24%	-1.97%
Avg. Drawdown Days	22	25
Recovery Factor	23.24	4.5
Beta	0.62	-
Alpha	0.1	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-05-11	-25.87%	81
2008-06-06	2009-07-23	-22.83%	412
2015-03-23	2016-08-12	-15.03%	508
2018-09-28	2019-04-12	-13.99%	196
2011-07-11	2011-10-24	-12.28%	105
2010-04-27	2010-10-13	-11.08%	169
2020-09-03	2020-11-16	-9.93%	74
2009-12-29	2010-03-16	-9.53%	77
2012-09-17	2013-03-27	-9.03%	191
2018-03-13	2018-05-11	-8.62%	59