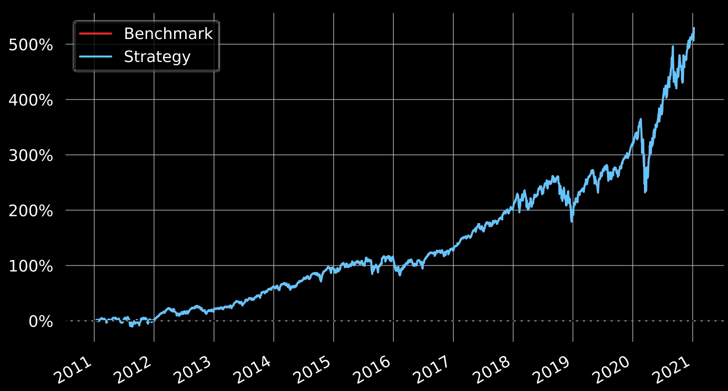
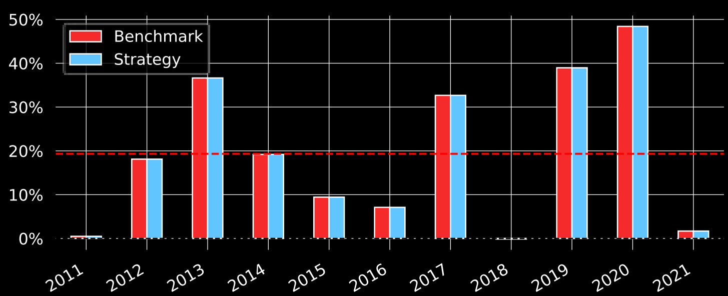
Aggressive

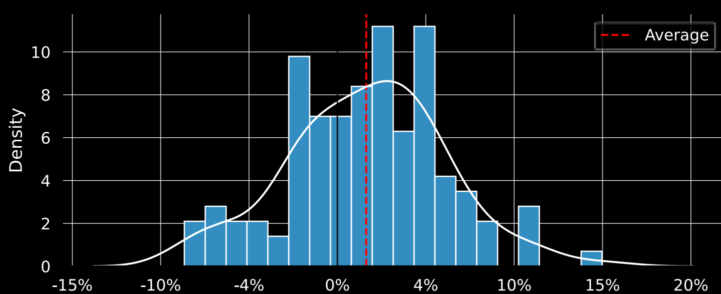
Cumulative Returns vs Benchmark



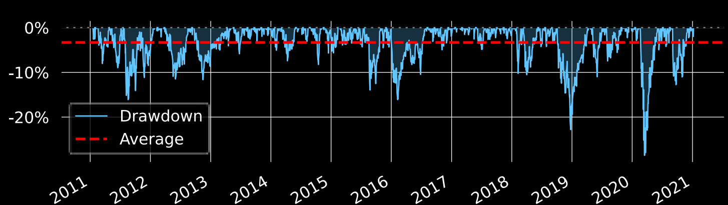
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	529.4%	529.4%
CAGR%	20.19%	20.19%
Sharpe	0.3	0.3
Sortino	0.42	0.42
Max Drawdown	-28.56%	-28.56%
Longest DD Days	238	238
Volatility (ann.)	5.69%	5.69%
Skew	-0.5	-0.5
Kurtosis	9.26	9.26
Expected Daily %	0.07%	0.07%
Expected Monthly %	1.53%	1.53%
Expected Yearly %	18.2%	18.2%
Kelly Criterion	9.97%	9.97%
Expected Shortfall (cVaR)	-1.96%	-1.96%
YTD	1.69%	1.69%
All-time (ann.)	20.19%	20.19%
Best Month	14.97%	14.97%
Worst Month	-8.66%	-8.66%
Best Year	48.41%	48.41%
Worst Year	-0.13%	-0.13%
Avg. Drawdown	-2.28%	-2.28%
Avg. Drawdown Days	17	17
Recovery Factor	18.54	18.54
Beta	1.0	-
Alpha	0.0	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-06-03	-28.56%	104
2018-08-30	2019-04-12	-22.80%	225
2015-12-02	2016-07-27	-16.10%	238
2011-07-27	2012-01-18	-16.10%	175
2015-07-21	2015-10-28	-13.94%	99
2020-09-03	2020-12-01	-12.75%	89
2012-09-20	2013-04-10	-11.64%	202
2012-04-03	2012-08-17	-11.49%	136
2019-05-06	2019-07-03	-10.98%	58
2018-03-13	2018-06-04	-10.52%	83