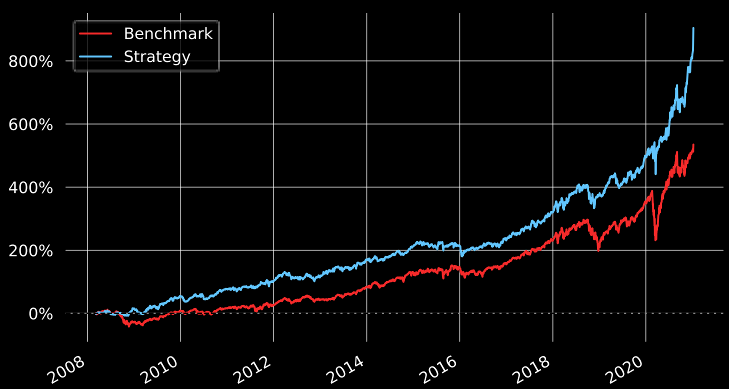
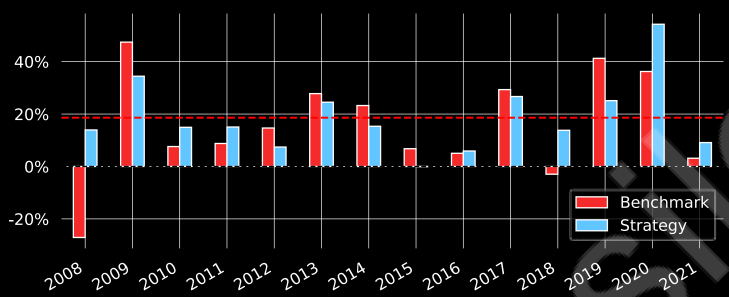
Balanced Strategy

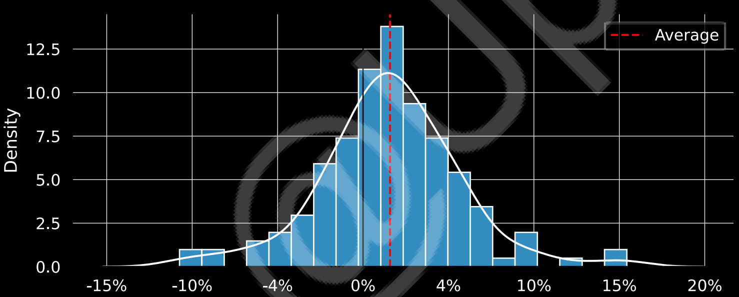
Cumulative Returns vs Benchmark



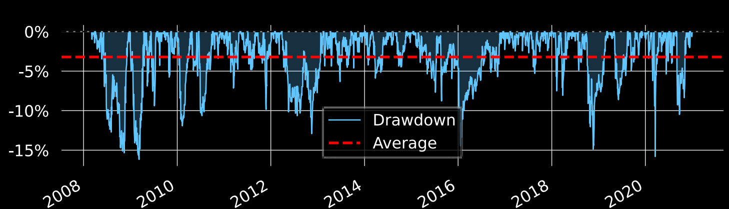
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	904.5%	535.01%
CAGR%	19.65%	15.46%
Sharpe	0.38	0.23
Sortino	0.55	0.33
Max Drawdown	-16.16%	-48.14%
Longest DD Days	649	677
Volatility (ann.)	4.41%	6.4%
Skew	-0.32	-0.1
Kurtosis	4.01	9.34
Expected Daily %	0.07%	0.06%
Expected Monthly %	1.5%	1.2%
Expected Yearly %	17.91%	14.11%
Kelly Criterion	8.41%	7.39%
Expected Shortfall (cVaR)	-1.5%	-2.23%
YTD	9.12%	3.14%
All-time (ann.)	19.65%	15.46%
Best Month	15.44%	20.08%
Worst Month	-10.74%	-14.57%
Best Year	54.27%	47.44%
Worst Year	-0.04%	-27.09%
Avg. Drawdown	-2.09%	-2.76%
Avg. Drawdown Days	20	24
Recovery Factor	55.96	11.11
Beta	0.32	-
Alpha	0.14	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-12-22	2009-04-17	-16.16%	116
2020-03-10	2020-04-16	-15.80%	37
2008-06-06	2008-12-16	-15.32%	193
2018-07-26	2019-03-07	-14.86%	224
2015-02-26	2016-12-06	-14.45%	649
2012-03-27	2013-02-14	-12.90%	324
2009-12-29	2010-04-14	-11.91%	106
2010-06-17	2010-10-05	-10.63%	110
2020-09-03	2020-11-16	-10.48%	74
2011-11-09	2012-01-10	-9.83%	62