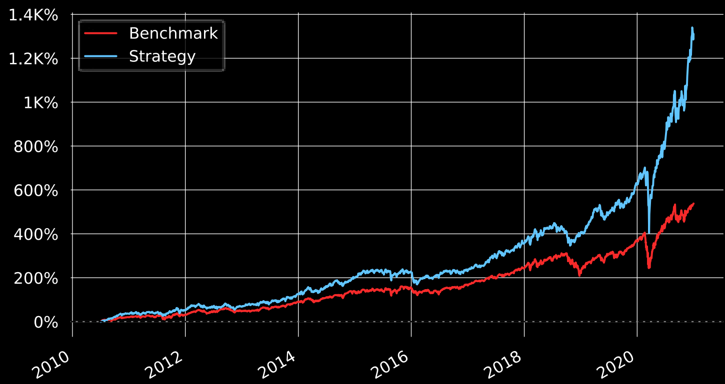
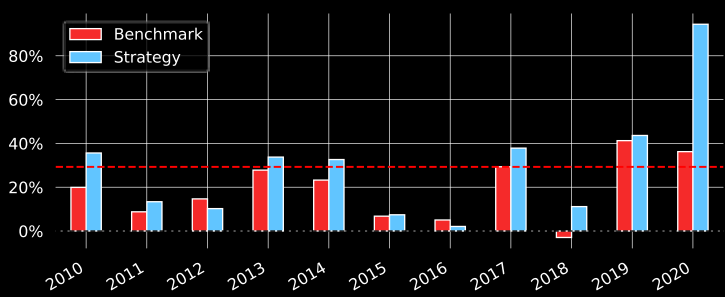
Leveraged Strategy

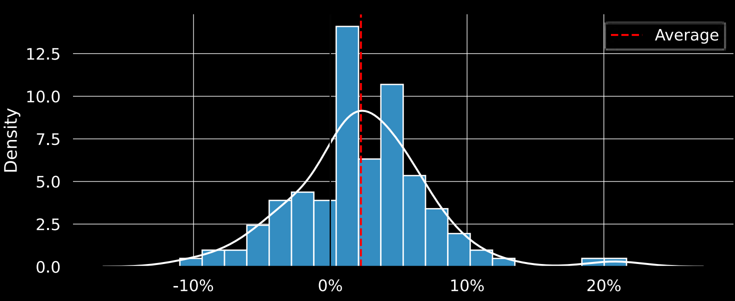
Cumulative Returns vs Benchmark



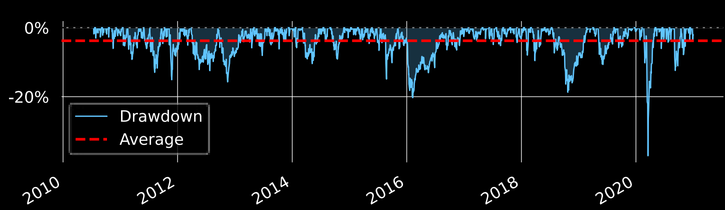
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	1,309.99%	538.27%
CAGR%	28.64%	19.29%
Sharpe	0.41	0.3
Sortino	0.58	0.43
Max Drawdown	-37.12%	-32.07%
Longest DD Days	424	405
Volatility (ann.)	5.8%	5.6%
Skew	-0.76	-0.51
Kurtosis	9.19	9.78
Expected Daily %	0.11%	0.07%
Expected Monthly %	2.12%	1.48%
Expected Yearly %	27.2%	18.35%
Kelly Criterion	10.71%	7.61%
Expected Shortfall (cVaR)	-1.97%	-1.93%
YTD	94.4%	36.24%
All-time (ann.)	28.64%	19.29%
Best Month	21.66%	20.08%
Worst Month	-11.0%	-11.84%
Best Year	94.4%	41.26%
Worst Year	2.08%	-2.95%
Avg. Drawdown	-2.89%	-2.41%
Avg. Drawdown Days	20	19
Recovery Factor	35.29	16.79
Beta	0.64	-
Alpha	0.15	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-21	2020-04-29	-37.12%	68
2015-11-09	2017-01-06	-20.28%	424
2018-07-13	2019-02-22	-18.71%	224
2012-09-17	2013-04-10	-15.71%	205
2011-11-09	2012-01-18	-15.09%	70
2015-07-21	2015-11-06	-14.89%	108
2011-06-02	2011-09-21	-12.94%	111
2012-03-27	2012-09-14	-12.45%	171
2020-09-02	2020-11-05	-12.39%	64
2019-05-06	2019-08-14	-10.65%	100