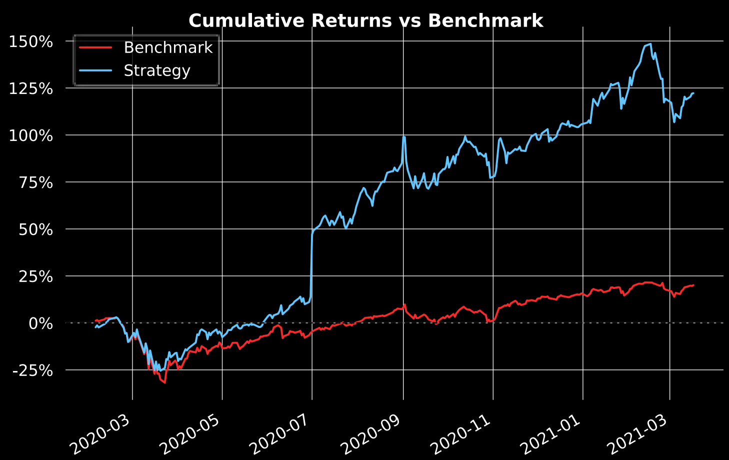
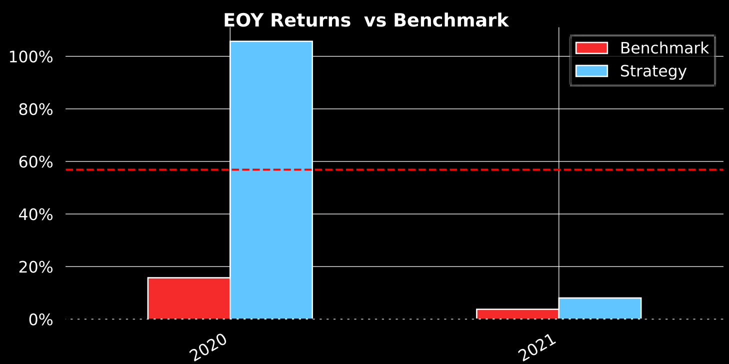
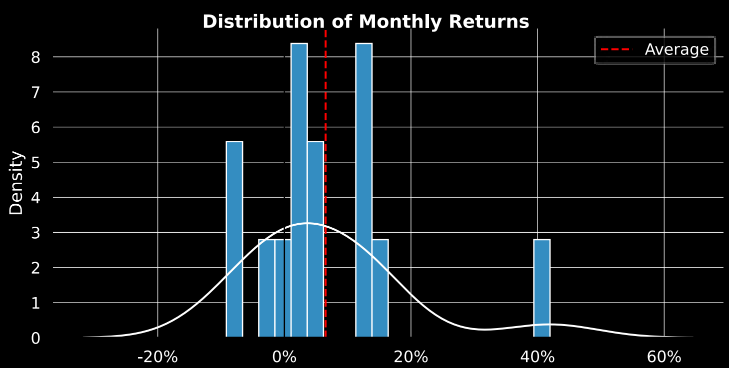
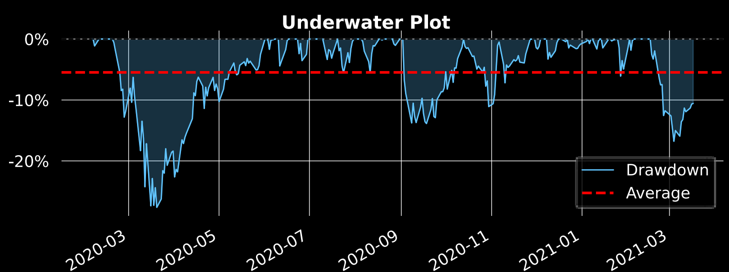
Yolo Strategy









Metric	Strategy	Benchmark
Cumulative Return	122.24%	20.07%
CAGR%	105.02%	17.87%
Sharpe	0.49	0.19
Sortino	0.84	0.27
Max Drawdown	-27.62%	-33.72%
Longest DD Days	102	172
Volatility (ann.)	14.01%	9.29%
Skew	2.59	-0.62
Kurtosis	28.63	7.81
Expected Daily %	0.29%	0.07%
Expected Monthly %	5.87%	1.32%
Expected Yearly %	49.08%	9.58%
Kelly Criterion	15.4%	-3.86%
Expected Shortfall (cVaR)	-4.7%	-3.25%
YTD	8.04%	3.74%
All-time (ann.)	105.02%	17.87%
Best Month	41.97%	12.7%
Worst Month	-9.17%	-12.49%
Best Year	105.69%	15.74%
Worst Year	8.04%	3.74%
Avg. Drawdown	-5.0%	-2.73%
Avg. Drawdown Days	14	14
Recovery Factor	4.42	0.6
Beta	1.03	-
Alpha	0.61	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-06-01	-27.62%	102
2021-02-17	2021-03-17	-16.78%	28
2020-09-02	2020-10-13	-13.87%	41
2020-10-14	2020-11-30	-11.09%	47
2021-01-26	2021-02-02	-6.09%	7
2020-08-06	2020-08-17	-5.58%	11
2020-07-21	2020-07-31	-5.56%	10
2020-06-11	2020-06-17	-4.42%	6
2020-06-24	2020-07-01	-3.55%	7
2020-07-13	2020-07-20	-3.36%	7