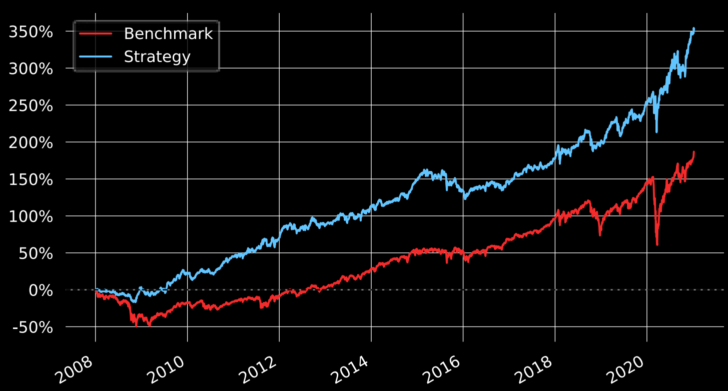
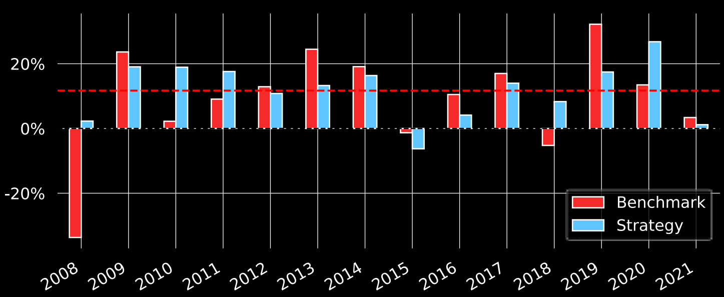
All Weather Strategy

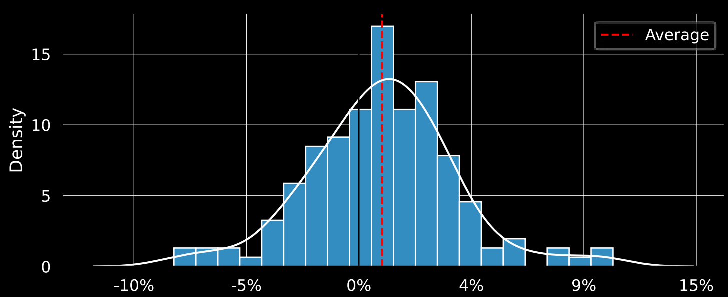
Cumulative Returns vs Benchmark



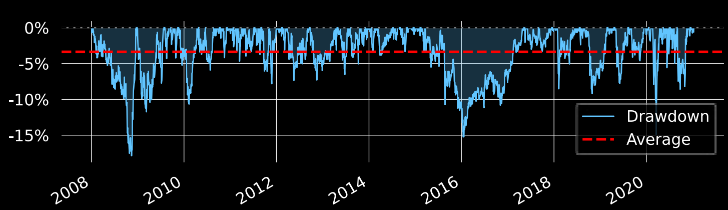
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	351.56%	186.94%
CAGR%	12.27%	8.43%
Sharpe	0.31	0.15
Sortino	0.44	0.21
Max Drawdown	-17.87%	-49.84%
Longest DD Days	766	1536
Volatility (ann.)	3.51%	6.0%
Skew	-0.4	0.07
Kurtosis	3.86	15.66
Expected Daily %	0.05%	0.03%
Expected Monthly %	0.96%	0.67%
Expected Yearly %	11.37%	7.82%
Kelly Criterion	7.61%	4.95%
Expected Shortfall (cVaR)	-1.21%	-2.11%
YTD	1.17%	3.38%
All-time (ann.)	12.27%	8.43%
Best Month	11.3%	18.01%
Worst Month	-8.22%	-16.57%
Best Year	26.79%	32.2%
Worst Year	-6.27%	-33.67%
Avg. Drawdown	-1.85%	-2.04%
Avg. Drawdown Days	24	28
Recovery Factor	19.68	3.75
Beta	0.24	-
Alpha	0.1	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-01-15	2008-12-17	-17.87%	337
2015-03-23	2017-04-27	-15.24%	766
2020-02-20	2020-04-14	-14.93%	54
2008-12-31	2009-07-22	-11.74%	203
2009-11-27	2010-04-15	-10.66%	139
2018-08-30	2019-02-25	-9.21%	179
2020-09-03	2020-11-16	-8.59%	74
2018-01-29	2018-06-19	-8.52%	141
2011-11-09	2012-01-05	-7.82%	57
2019-05-06	2019-08-08	-7.79%	94