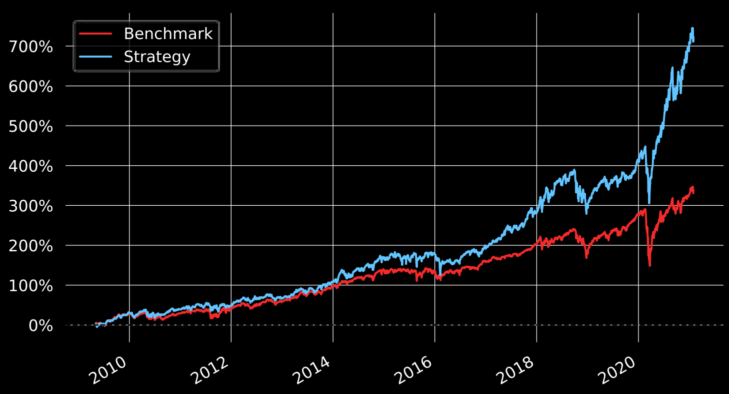
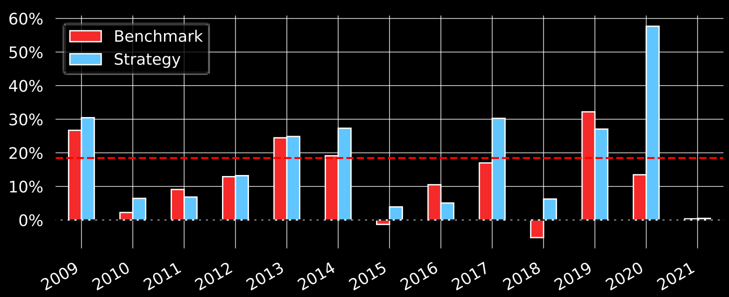
Growth Strategy

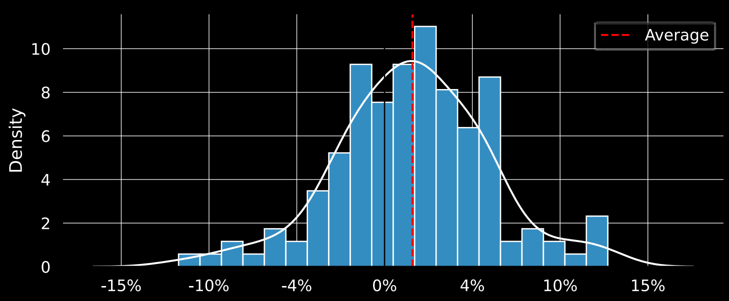
Cumulative Returns vs Benchmark



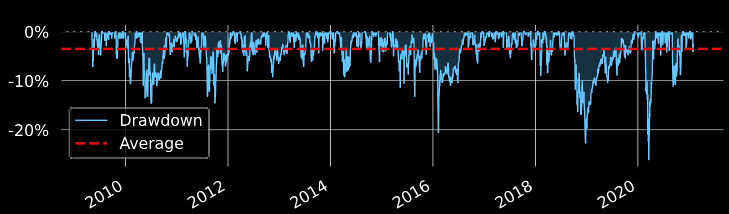
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	711.54%	330.27%
CAGR%	19.51%	13.23%
Sharpe	0.32	0.24
Sortino	0.45	0.34
Max Drawdown	-26.09%	-36.47%
Longest DD Days	518	306
Volatility (ann.)	5.32%	4.97%
Skew	-0.51	-0.58
Kurtosis	4.92	13.25
Expected Daily %	0.07%	0.05%
Expected Monthly %	1.5%	1.04%
Expected Yearly %	17.48%	11.88%
Kelly Criterion	8.68%	4.94%
Expected Shortfall (cVaR)	-1.83%	-1.72%
YTD	0.47%	0.35%
All-time (ann.)	19.51%	13.23%
Best Month	12.72%	18.01%
Worst Month	-11.74%	-16.12%
Best Year	57.68%	32.2%
Worst Year	0.47%	-5.24%
Avg. Drawdown	-2.45%	-1.88%
Avg. Drawdown Days	22	19
Recovery Factor	27.28	9.06
Beta	0.84	-
Alpha	0.08	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-05-07	-26.09%	77
2018-09-28	2019-12-11	-22.69%	439
2015-03-23	2016-08-22	-20.53%	518
2010-04-30	2010-10-25	-14.60%	178
2011-07-11	2012-01-18	-14.53%	191
2020-09-03	2020-11-13	-11.11%	71
2009-12-29	2010-03-16	-10.65%	77
2012-10-05	2013-03-26	-9.17%	172
2014-03-07	2014-06-16	-9.16%	101
2018-01-30	2018-02-26	-8.93%	27