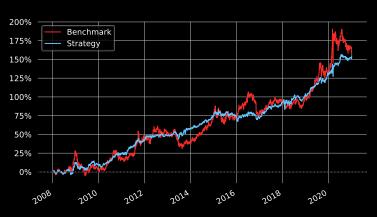
Parking Strategy

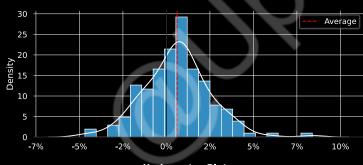
Cumulative Returns vs Benchmark



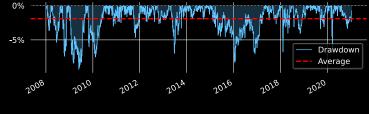
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	154.89%	156.3%
CAGR%	7.45%	7.49%
Sharpe	0.31	0.17
Sortino	0.46	0.24
Max Drawdown	-9.3%	-25.78%
Longest DD Days	763	984
Volatility (ann.)	2.07%	4.35%
Skew	-0.18	0.08
Kurtosis	5.67	4.68
Expected Daily %	0.03%	0.03%
Expected Monthly %	0.6%	0.6%
Expected Yearly %	6.91%	6.95%
Kelly Criterion	10.3%	1.28%
Expected Shortfall (cVaR)	-0.71%	-1.53%
YTD	0.97%	-3.95%
All-time (ann.)	7.45%	7.49%
Best Month	8.39%	14.03%
Worst Month	-4.69%	-10.83%
Best Year	15.15%	25.82%
Worst Year	-2.55%	-18.6%
Avg. Drawdown	-1.08%	-3.29%
Avg. Drawdown Days	25	64
Recovery Factor	16.65	6.06
Beta	0.3	
Alpha	0.05	

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-12-31	2009-09-11	-9.30%	254
2015-03-23	2017-04-24	-8.27%	763
2009-10-20	2010-06-28	-7.49%	251
2008-09-18	2008-11-25	-7.38%	68
2013-05-03	2013-09-18	-6.96%	138
2020-03-10	2020-04-15	-6.79%	36
2018-01-29	2018-05-29	-6.76%	120
2008-04-07	2008-08-11	-5.36%	126
2011-09-23	2012-01-11	-4.63%	110
2018-07-16	2018-12-31	-4.05%	168