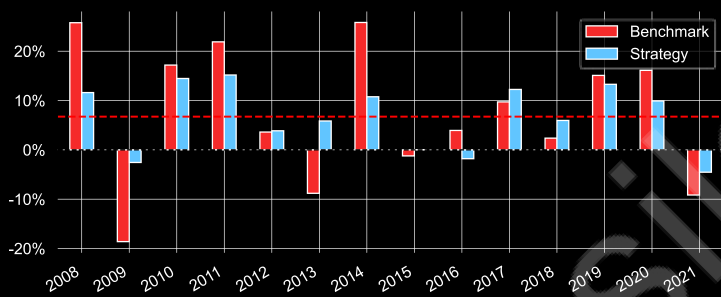
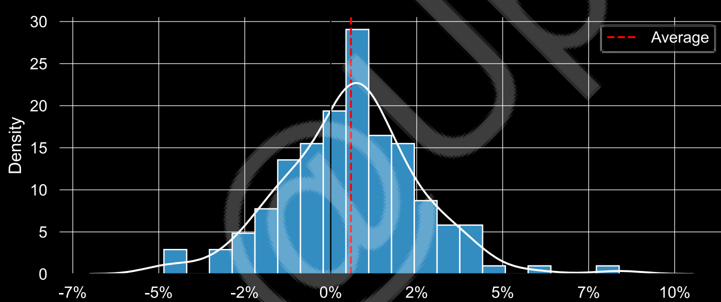
Parking Strategy

Cumulative Returns vs Benchmark

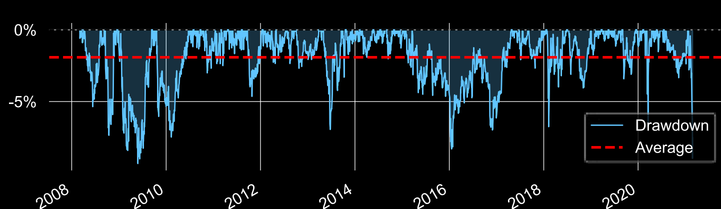
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	142.45%	143.41%
CAGR%	7.05%	7.09%
Sharpe	0.29	0.16
Sortino	0.42	0.23
Max Drawdown	-9.32%	-25.78%
Longest DD Days	763	984
Volatility (ann.)	2.11%	4.34%
Skew	-0.26	0.1
Kurtosis	5.9	4.73
Expected Daily %	0.03%	0.03%
Expected Monthly %	0.57%	0.57%
Expected Yearly %	6.53%	6.56%
Kelly Criterion	9.79%	1.19%
Expected Shortfall (cVaR)	-0.73%	-1.53%
YTD	-4.53%	-9.15%
All-time (ann.)	7.05%	7.09%
Best Month	8.39%	14.03%
Worst Month	-4.85%	-10.83%
Best Year	15.17%	25.82%
Worst Year	-4.53%	-18.6%
Avg. Drawdown	-1.12%	-3.31%
Avg. Drawdown Days	25	65
Recovery Factor	15.28	5.56
Beta	0.3	-
Alpha	0.05	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-12-31	2009-09-11	-9.32%	254
2021-01-26	2021-02-26	-8.96%	31
2015-03-23	2017-04-24	-8.30%	763
2009-10-20	2010-06-28	-7.48%	251
2008-09-18	2008-11-25	-7.35%	68
2013-05-03	2013-09-18	-6.95%	138
2020-03-10	2020-04-15	-6.79%	36
2018-01-29	2018-05-29	-6.75%	120
2008-04-07	2008-08-11	-5.35%	126
2011-09-23	2012-01-11	-4.64%	110