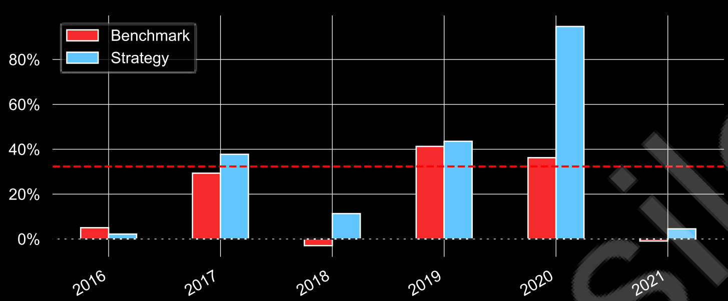
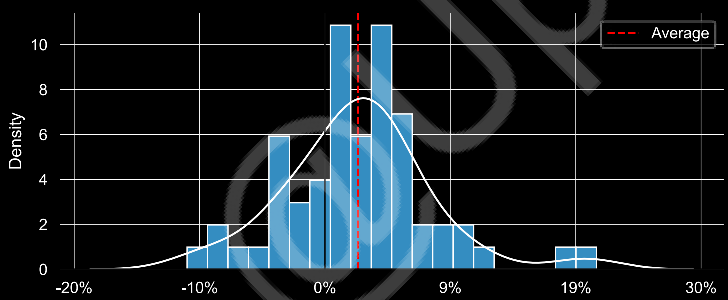
Leveraged Strategy

Cumulative Returns vs Benchmark

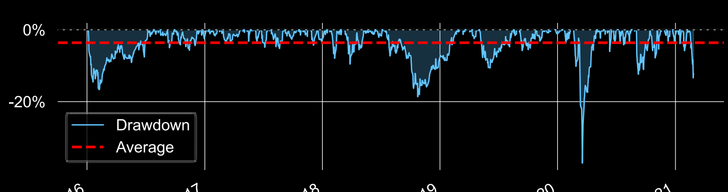
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	357.84%	151.4%
CAGR%	34.38%	19.61%
Sharpe	0.44	0.28
Sortino	0.61	0.39
Max Drawdown	-37.11%	-32.07%
Longest DD Days	224	285
Volatility (ann.)	6.37%	6.33%
Skew	-1.08	-0.63
Kurtosis	12.5	10.93
Expected Daily %	0.12%	0.07%
Expected Monthly %	2.48%	1.5%
Expected Yearly %	28.86%	16.61%
Kelly Criterion	9.65%	5.55%
Expected Shortfall (cVaR)	-2.15%	-2.19%
YTD	4.53%	-0.91%
All-time (ann.)	34.38%	19.61%
Best Month	21.66%	20.08%
Worst Month	-11.0%	-11.84%
Best Year	94.72%	41.26%
Worst Year	2.2%	-2.95%
Avg. Drawdown	-2.93%	-2.3%
Avg. Drawdown Days	17	17
Recovery Factor	9.64	4.72
Beta	0.56	-
Alpha	0.22	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-21	2020-04-29	-37.11%	68
2018-07-13	2019-02-22	-18.65%	224
2016-01-06	2016-07-08	-16.66%	184
2021-02-16	2021-02-26	-13.39%	10
2020-09-02	2020-11-05	-12.39%	64
2019-05-06	2019-08-14	-10.67%	100
2018-03-13	2018-05-10	-9.55%	58
2018-01-29	2018-02-26	-7.96%	28
2020-06-09	2020-06-18	-6.04%	9
2021-01-25	2021-02-08	-5.84%	14