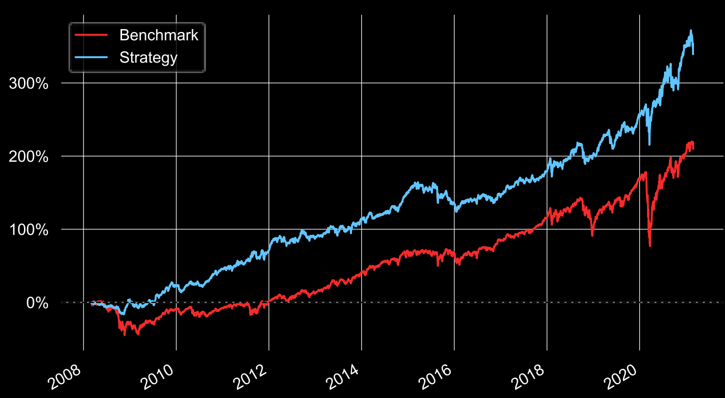
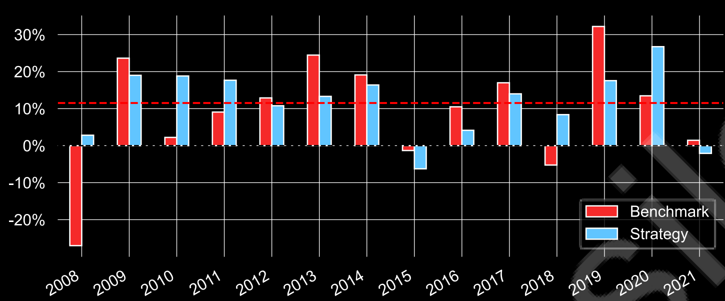
All Weather Strategy

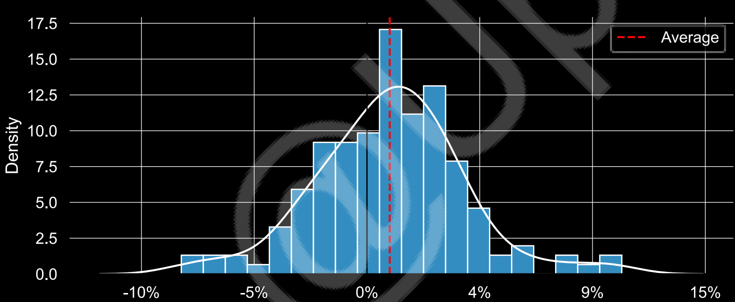
Cumulative Returns vs Benchmark



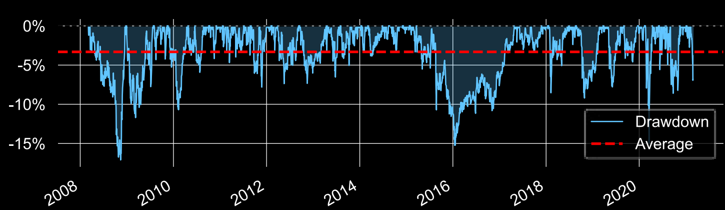
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	340.05%	209.86%
CAGR%	12.08%	9.1%
Sharpe	0.3	0.16
Sortino	0.43	0.22
Max Drawdown	-17.1%	-45.86%
Longest DD Days	766	1331
Volatility (ann.)	3.54%	5.98%
Skew	-0.42	0.07
Kurtosis	3.8	15.86
Expected Daily %	0.05%	0.04%
Expected Monthly %	0.95%	0.73%
Expected Yearly %	11.16%	8.41%
Kelly Criterion	7.22%	5.5%
Expected Shortfall (cVaR)	-1.22%	-2.1%
YTD	-2.09%	1.45%
All-time (ann.)	12.08%	9.1%
Best Month	11.3%	18.01%
Worst Month	-8.23%	-16.57%
Best Year	26.74%	32.2%
Worst Year	-6.25%	-27.01%
Avg. Drawdown	-1.86%	-1.97%
Avg. Drawdown Days	23	25
Recovery Factor	19.89	4.58
Beta	0.25	-
Alpha	0.1	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-03-18	2008-12-17	-17.10%	274
2015-03-23	2017-04-27	-15.24%	766
2020-02-20	2020-04-14	-14.94%	54
2008-12-31	2009-07-22	-11.70%	203
2009-11-27	2010-04-15	-10.70%	139
2018-08-30	2019-02-25	-9.20%	179
2020-09-03	2020-11-16	-8.59%	74
2018-01-29	2018-06-19	-8.53%	141
2011-11-09	2012-01-05	-7.81%	57
2019-05-06	2019-08-08	-7.78%	94