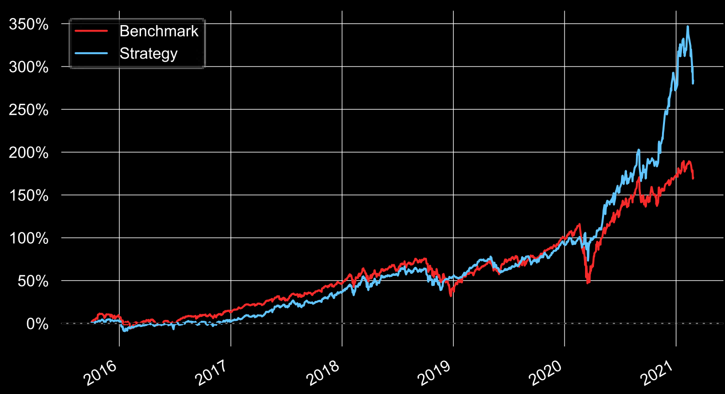
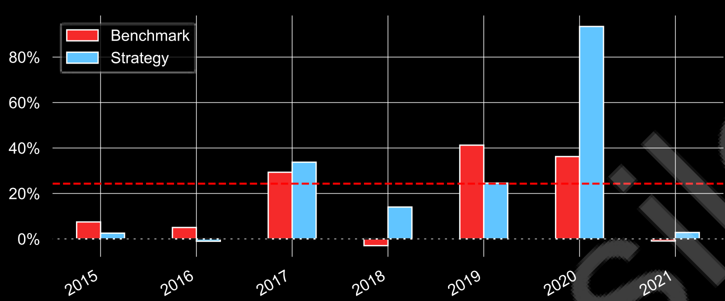
Aggressive Strategy

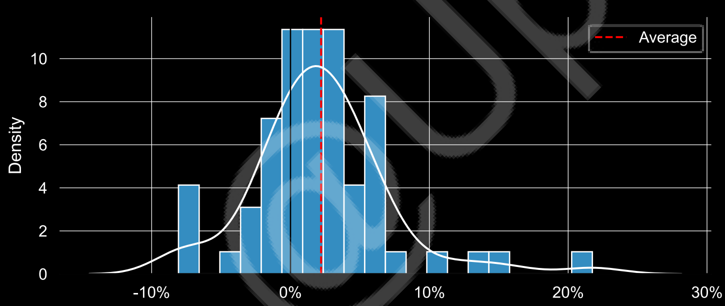
Cumulative Returns vs Benchmark



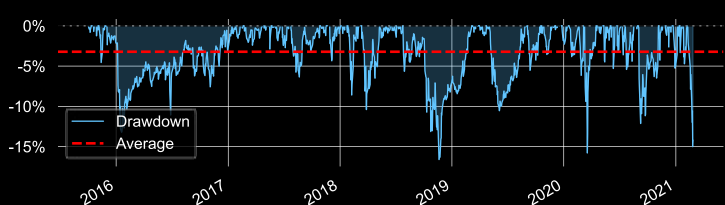
EOY Returns vs Benchmark



Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	283.62%	170.16%
CAGR%	28.22%	20.17%
Sharpe	0.43	0.29
Sortino	0.61	0.4
Max Drawdown	-16.61%	-32.07%
Longest DD Days	424	405
Volatility (ann.)	5.43%	6.27%
Skew	-0.47	-0.62
Kurtosis	4.38	10.86
Expected Daily %	0.1%	0.08%
Expected Monthly %	2.09%	1.54%
Expected Yearly %	21.18%	15.26%
Kelly Criterion	8.77%	6.34%
Expected Shortfall (cVaR)	-1.84%	-2.16%
YTD	2.83%	-0.91%
All-time (ann.)	28.22%	20.17%
Best Month	21.74%	20.08%
Worst Month	-8.07%	-11.84%
Best Year	93.48%	41.26%
Worst Year	-1.02%	-2.95%
Avg. Drawdown	-2.5%	-2.35%
Avg. Drawdown Days	18	19
Recovery Factor	17.08	5.31
Beta	0.41	-
Alpha	0.19	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-07-26	2019-03-07	-16.61%	224
2020-03-10	2020-04-15	-15.79%	36
2021-02-09	2021-02-26	-15.00%	17
2015-11-27	2017-01-24	-13.21%	424
2020-09-02	2020-11-05	-12.13%	64
2019-05-06	2019-08-28	-10.54%	114
2018-03-13	2018-05-10	-10.40%	58
2018-01-29	2018-02-26	-8.59%	28
2017-07-25	2017-10-27	-6.35%	94
2020-02-20	2020-03-06	-6.15%	15