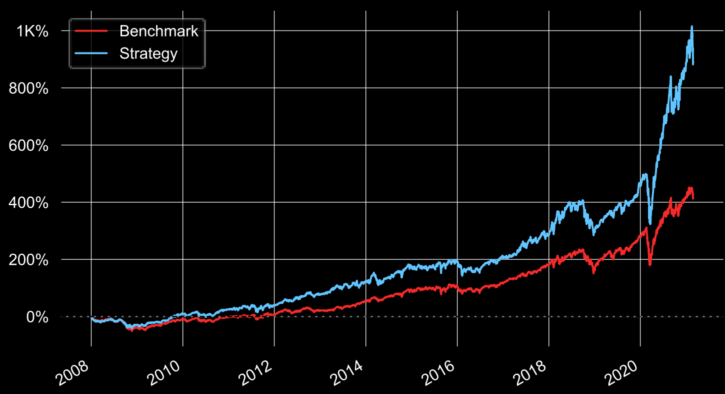
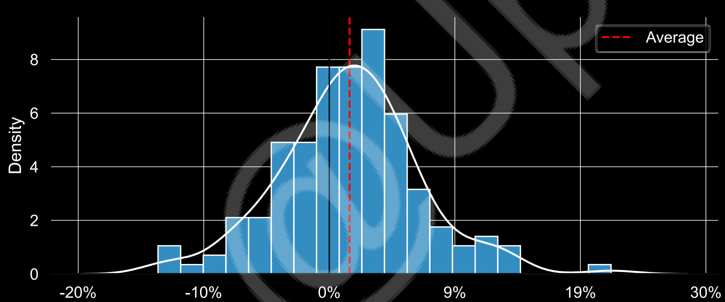
Elastic Strategy

Cumulative Returns vs Benchmark

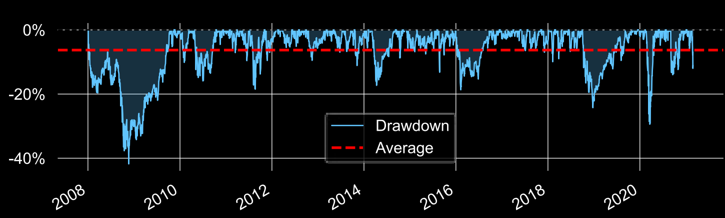


EOY Returns vs Benchmark

Distribution of Monthly Returns



Underwater Plot



Metric	Strategy	Benchmark
Cumulative Return	892.69%	414.51%
CAGR%	19.06%	13.26%
Sharpe	0.25	0.2
Sortino	0.36	0.29
Max Drawdown	-41.79%	-51.4%
Longest DD Days	649	1106
Volatility (ann.)	6.97%	6.41%
Skew	-0.19	-0.11
Kurtosis	6.95	9.09
Expected Daily %	0.07%	0.05%
Expected Monthly %	1.46%	1.04%
Expected Yearly %	17.82%	12.41%
Kelly Criterion	5.98%	5.76%
Expected Shortfall (cVaR)	-2.42%	-2.24%
YTD	0.94%	-0.91%
All-time (ann.)	19.06%	13.26%
Best Month	22.45%	20.08%
Worst Month	-13.65%	-14.57%
Best Year	75.72%	47.44%
Worst Year	-28.51%	-38.51%
Avg. Drawdown	-3.45%	-2.76%
Avg. Drawdown Days	28	26
Recovery Factor	21.36	8.06
Beta	1.0	-
Alpha	0.06	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-01-04	2009-10-14	-41.79%	649
2020-02-18	2020-05-04	-29.41%	76
2018-10-02	2019-11-04	-24.26%	398
2015-10-28	2016-09-28	-18.67%	336
2011-07-11	2011-11-03	-18.48%	115
2014-03-07	2014-08-29	-17.29%	175
2010-04-23	2010-10-15	-15.90%	175
2020-09-02	2020-11-27	-13.98%	86
2015-08-06	2015-10-19	-13.20%	74
2021-02-17	2021-02-26	-11.99%	9