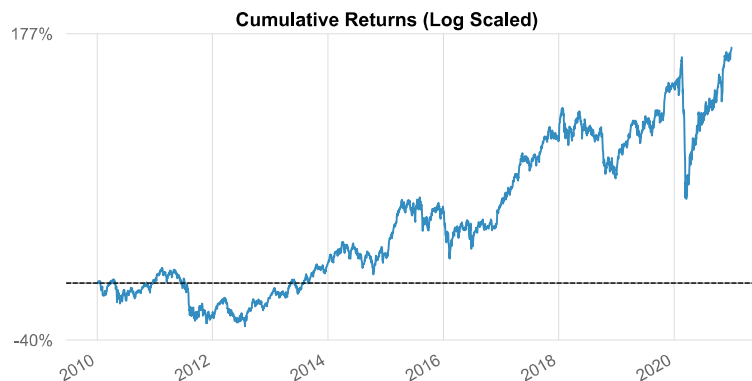


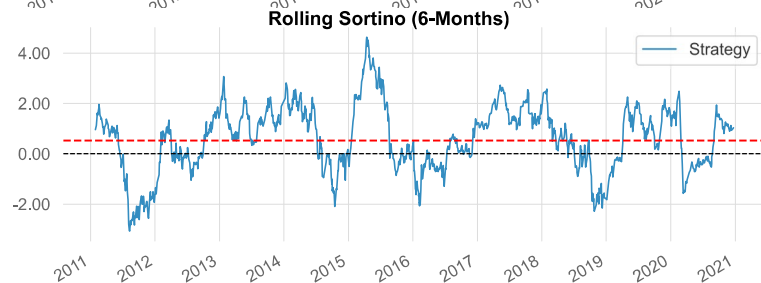
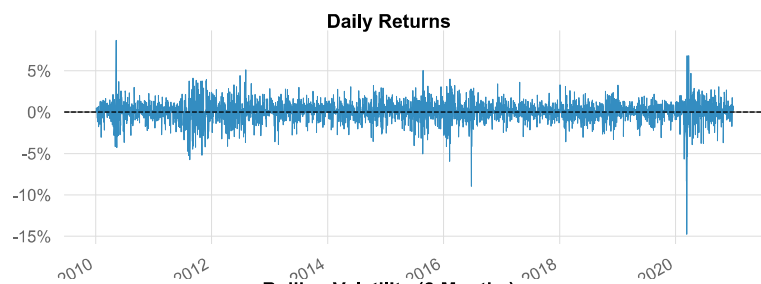
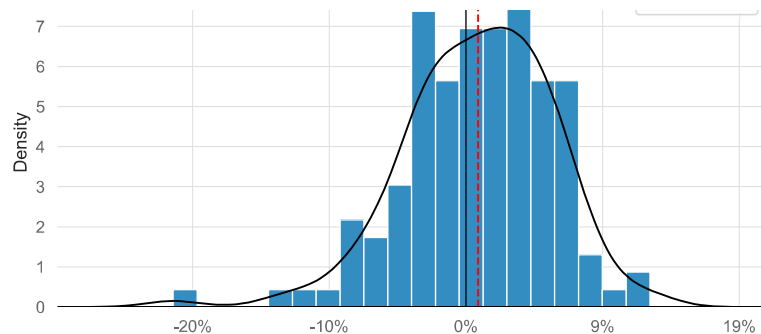
BuyAndHold

4 Jan, 2010 - 30 Dec, 2020

Generated by [QuantStats](#) (v. 0.0.26)

Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	166.67%
CAGR%	9.33%
Sharpe	0.52
Sortino	0.71
Max Drawdown	-38.64%
Longest DD Days	970
Volatility (ann.)	21.57%
Calmar	0.24
Skew	-0.77
Kurtosis	7.91
Expected Daily %	0.04%
Expected Monthly %	0.75%
Expected Yearly %	9.33%
Kelly Criterion	4.69%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.19%
Expected Shortfall (cVaR)	-2.19%
Payoff Ratio	0.94
Profit Factor	1.1
Common Sense Ratio	1.04
CPC Index	0.55
Tail Ratio	0.95
Outlier Win Ratio	3.34
Outlier Loss Ratio	3.64
MTD	1.92%
3M	13.32%



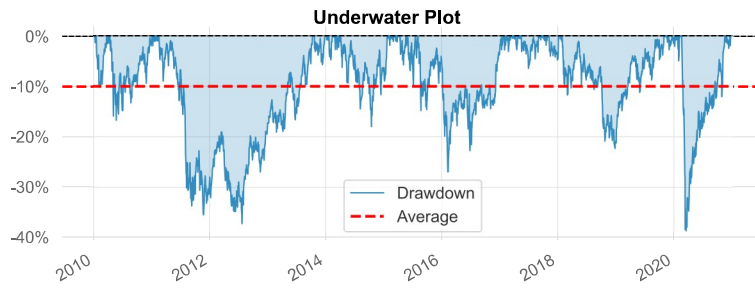
Metric	Strategy
6M	24.66%
YTD	11.97%
1Y	11.97%
3Y (ann.)	10.01%
5Y (ann.)	11.58%
10Y (ann.)	10.14%
All-time (ann.)	9.33%
Best Day	8.68%
Worst Day	-14.74%
Best Month	13.48%
Worst Month	-21.42%
Best Year	34.77%
Worst Year	-23.68%
Avg. Drawdown	-3.4%
Avg. Drawdown Days	47
Recovery Factor	4.31
Ulcer Index	1.02
Avg. Up Month	4.34%
Avg. Down Month	-4.25%
Win Days %	53.85%
Win Month %	59.85%
Win Quarter %	63.64%
Win Year %	81.82%

EOY Returns

Year	Return	Cumulative
2010	2.89%%	0.62%
2011	-23.11%%	-23.68%
2012	17.31%%	15.83%
2013	25.59%%	27.33%
2014	7.63%%	6.1%
2015	26.54%%	27.47%
2016	4.11%%	1.08%



Year	Return	Cumulative
2017	26.74%%	29.43%
2018	-10.84%%	-11.82%
2019	30.9%%	34.77%
2020	16.32%%	11.97%



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-11-16	-38.64%	270
2011-02-17	2013-10-14	-37.21%	970
2015-08-06	2017-01-24	-26.97%	537
2018-01-24	2019-10-31	-22.33%	645
2014-04-07	2015-01-23	-18.00%	291
2010-04-16	2011-01-05	-16.74%	264
2010-01-11	2010-04-06	-10.22%	85
2015-04-14	2015-07-20	-9.79%	97
2017-05-17	2017-09-01	-6.47%	107
2013-10-23	2013-12-30	-5.71%	68

2010	-4.14	-3.40	7.67	-3.05	-6.02	-1.86	5.68	-4.38	4.33	4.70	-5.47	8.18
2011	5.64	1.47	-1.68	2.94	-3.09	-3.73	-6.32	-13.77	-4.60	3.05	-4.64	-0.44
2012	6.92	5.36	-1.12	-6.22	-8.54	5.93	-2.26	6.99	2.51	2.57	-0.13	4.23
2013	6.65	-3.23	-0.90	7.07	4.11	-7.64	6.54	0.02	4.58	6.88	0.78	0.76
2014	2.88	5.20	4.55	-1.50	-1.77	-2.77	-2.68	0.86	0.23	0.59	2.89	-2.11
2015	9.82	7.15	7.66	-0.68	4.14	-4.84	4.99	-8.43	-2.76	8.10	3.43	-2.21
2016	-11.85	-2.39	5.35	1.67	1.60	-7.75	4.86	3.04	-2.40	3.18	-1.41	9.09
2017	2.66	3.47	7.78	3.52	1.58	-3.69	5.95	0.04	5.94	3.81	-2.02	-2.24
2018	9.51	-6.67	-0.01	4.29	-2.95	0.21	0.55	-3.40	0.83	-10.77	1.48	-4.07
2019	10.19	2.04	3.35	4.72	-7.54	6.02	1.18	1.31	2.82	1.42	6.67	-0.92
2020	-2.23	-3.90	-21.42	13.48	6.04	1.26	3.15	0.80	4.85	-1.03	13.18	1.92
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

