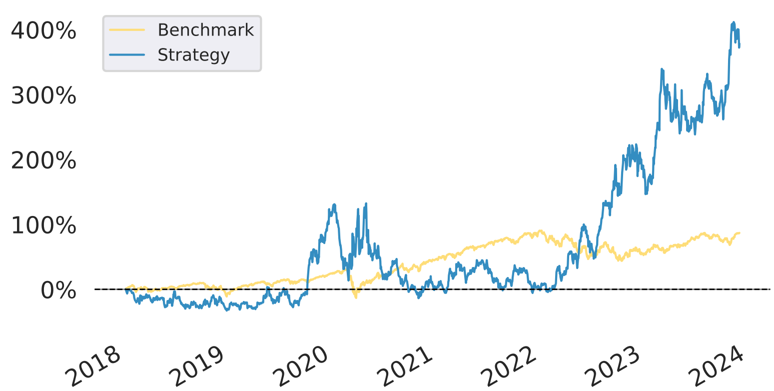
TNK's Weight=100.0%, AAPL's Weight=0.0%

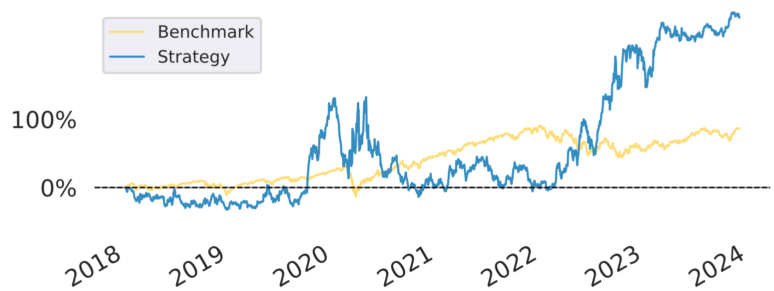
2 Jan, 2018 - 30 Nov, 2023

Benchmark is S&P500("SPY")

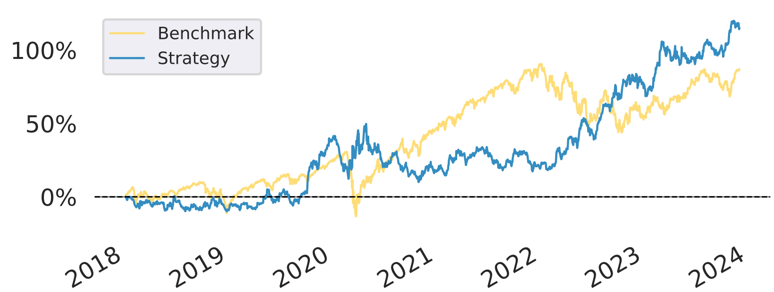
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



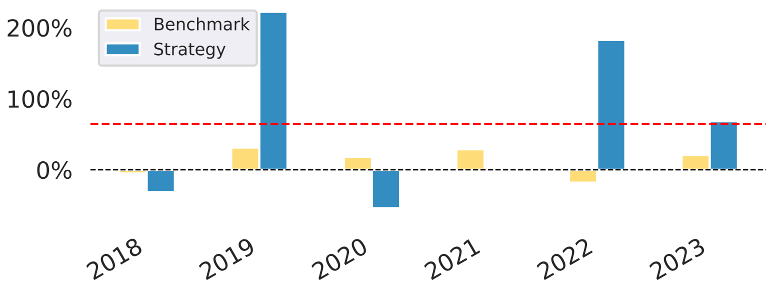
Cumulative Returns vs Benchmark (Volatility Matched)



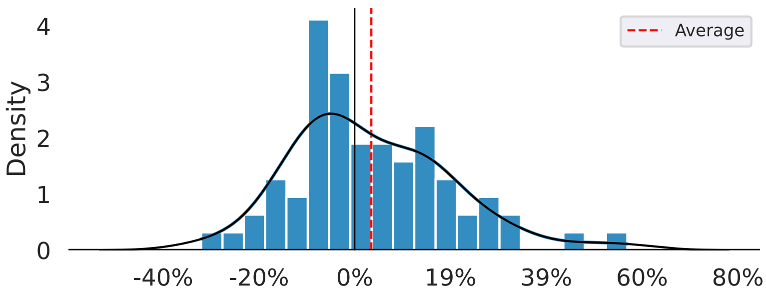
EOY Returns vs Benchmark

Key Performance Metrics

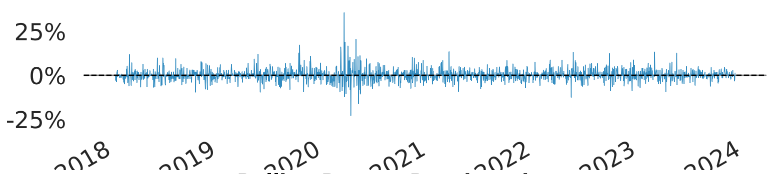
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	96.0%	100.0%
Cumulative Return	378.53%	87.0%
CAGR﹪	30.32%	11.17%
Sharpe	0.73	0.62
Prob. Sharpe Ratio	96.54%	93.17%
Smart Sharpe	0.72	0.61
Sortino	1.15	0.86
Smart Sortino	1.13	0.85
Sortino/√2	0.81	0.61
Smart Sortino/√2	0.8	0.6
Omega	1.14	1.14
Max Drawdown	-62.87%	-33.72%
Longest DD Days	833	695
Volatility (ann.)	60.89%	20.49%
R^2	0.07	0.07
Information Ratio	0.03	0.03
Calmar	0.48	0.33
Skew	0.82	-0.53
Kurtosis	7.49	11.02
Expected Daily	0.11%	0.04%
Expected Monthly	2.23%	0.89%
Expected Yearly	29.81%	11.0%
Kelly Criterion	3.95%	7.44%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-6.13%	-2.07%
Expected Shortfall (cVaR)	-6.13%	-2.07%
Max Consecutive Wins	8	11



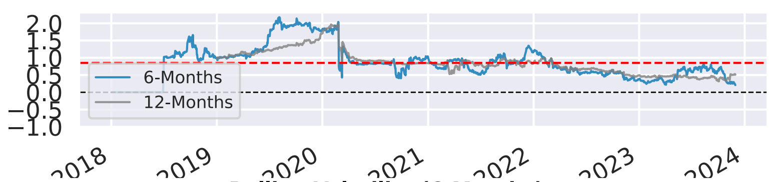
Distribution of Monthly Returns



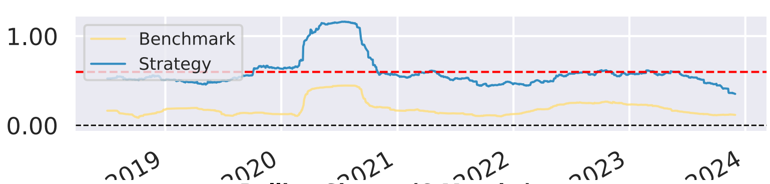
Daily Returns



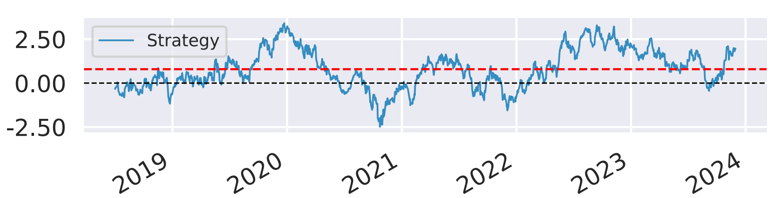
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

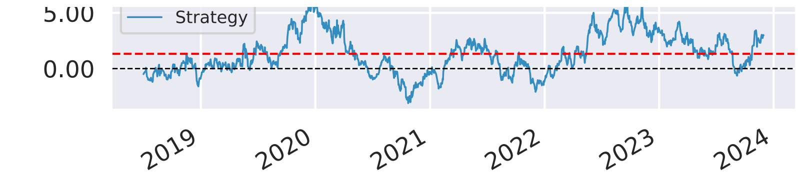


Rolling Sharpe (6-Months)

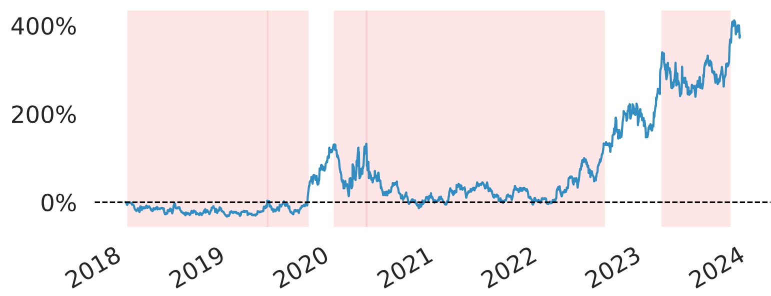


Rolling Sortino (6-Months)

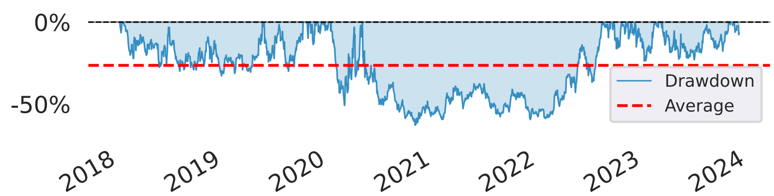
Metric	Strategy	Benchmark
Max Consecutive Losses	11	8
Gain/Pain Ratio	0.14	0.13
Gain/Pain (1M)	0.82	0.65
Payoff Ratio	1.07	0.97
Profit Factor	1.14	1.13
Common Sense Ratio	1.23	1.01
CPC Index	0.61	0.59
Tail Ratio	1.08	0.89
Outlier Win Ratio	2.58	8.64
Outlier Loss Ratio	2.24	6.91
MTD	0.45%	9.13%
3M	20.65%	1.97%
6M	28.11%	9.45%
YTD	68.21%	20.67%
1Y	55.12%	17.29%
3Y (ann.)	70.26%	8.81%
5Y (ann.)	48.07%	15.03%
10Y (ann.)	30.32%	11.17%
All-time (ann.)	30.32%	11.17%
Best Day	35.65%	9.06%
Worst Day	-22.94%	-10.94%
Best Month	56.92%	12.7%
Worst Month	-32.04%	-12.49%
Best Year	222.18%	31.22%
Worst Year	-54.07%	-18.18%
Avg. Drawdown	-11.75%	-2.15%
Avg. Drawdown Days	71	22
Recovery Factor	6.02	2.58
Ulcer Index	0.32	0.09
Serenity Index	0.8	0.74
Avg. Up Month	15.37%	4.58%
Avg. Down Month	-12.76%	-3.59%
Win Days	50.39%	54.51%
Win Month	50.7%	64.79%



Worst 5 Drawdown Periods

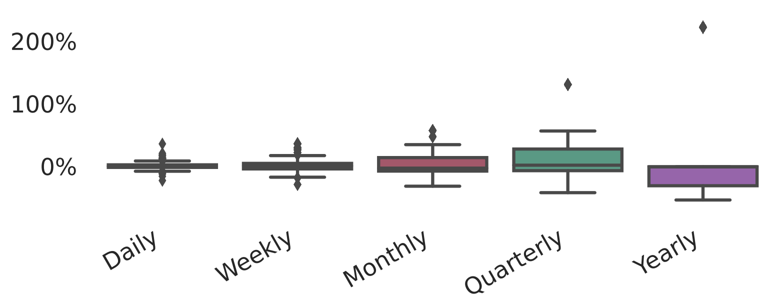


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2018	-8.63	-9.45	6.25	-3.36	-3.48	5.41	-18.80	13.68	-8.33	12.12	1.80	-17.70
2019	7.53	7.00	-9.35	12.37	2.75	14.29	-3.91	-9.76	17.12	56.92	15.81	26.83
2020	-32.04	1.60	34.38	-8.68	-14.43	-26.24	16.77	-16.23	-13.56	-13.01	23.44	-5.41
2021	-6.90	22.83	10.41	-3.53	12.08	-4.06	-12.27	-9.49	26.90	-4.47	-19.09	-2.94
2022	-2.11	33.93	-3.15	15.68	28.98	-14.62	18.38	17.87	11.95	14.34	7.15	-8.68
2023	-0.39	47.12	-4.92	-5.68	-7.89	5.81	14.07	-6.19	2.34	19.39	0.45	0.00

Return Quantiles



Metric	Strategy	Benchmark
Win Quarter	62.5%	70.83%
Win Year	50.0%	66.67%
Beta	0.8	-
Alpha	0.35	-
Correlation	27.0%	-
Treynor Ratio	471.82%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2018	-5.25%	-31.30%	5.97	-
2019	31.22%	222.18%	7.12	+
2020	18.33%	-54.07%	-2.95	-
2021	28.73%	-1.00%	-0.03	-
2022	-18.18%	182.66%	-10.05	+
2023	20.67%	68.21%	3.30	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-04-28	2022-08-09	-62.87%	833
2020-01-07	2020-04-27	-50.84%	111
2018-01-12	2019-05-15	-32.78%	488
2019-05-17	2019-10-04	-30.00%	140
2022-12-05	2023-02-09	-23.73%	66
2023-03-03	2023-10-25	-22.99%	236
2022-09-21	2022-10-17	-16.34%	26
2019-10-28	2019-11-14	-13.70%	17
2022-11-09	2022-12-02	-10.17%	23
2019-10-18	2019-10-23	-9.86%	5