

Profitable Leader 7Y

Summary

Return Since Inception (annualized)	13.73%
Relative to Benchmark (annualized)	+1.92%
Benchmark	S&P 500
Inception	Nov 23, 2015

Risk Profile (since inception)

	Strategy	Benchmark
Beta	0.95	-
Sharpe Ratio	0.76	0.69
Sortino Ratio	1.03	0.90
Standard Deviation	16.34%	16.07%
Downside Deviation	10.05%	10.52%
Maximum Drawdown	-33.24%	-33.72%

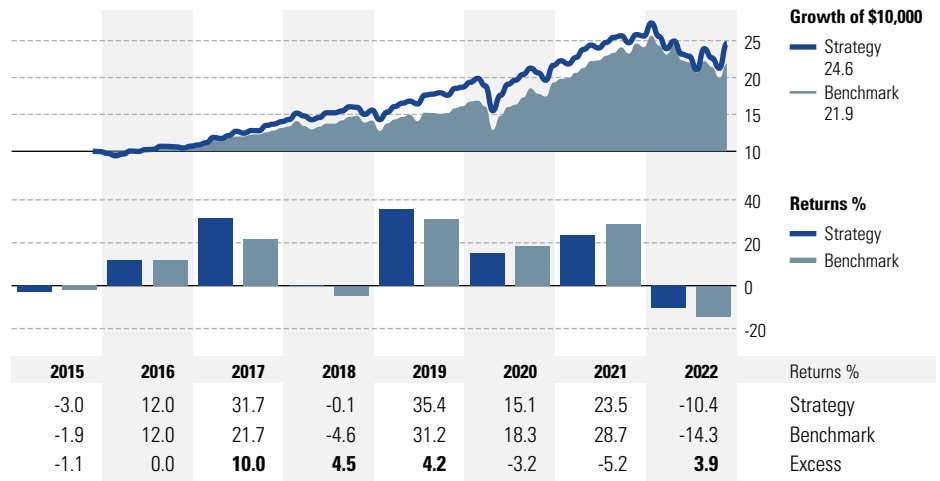
Trailing Returns (annualized)

	Strategy %	Benchmark %	Excess %
YTD	-10.45	-14.29	3.84
1Yr	-7.42	-12.75	5.33
3Yr	9.88	10.74	-0.86
5Yr	12.05	10.99	1.06
SI	13.73	11.81	1.92

Strategy Description

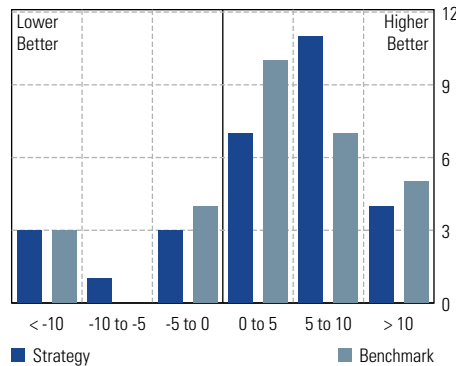
Profitable Leader 7Y Book Simulation

Performance Analysis (as of Nov 23, 2022)



Quarterly Returns (since inception)

Range of Returns %



% Beating the Benchmark

Market	Total	Win/Loss	Win %
Up	22	11/11	50
Down	7	5/2	71
Overall	29	16/13	55