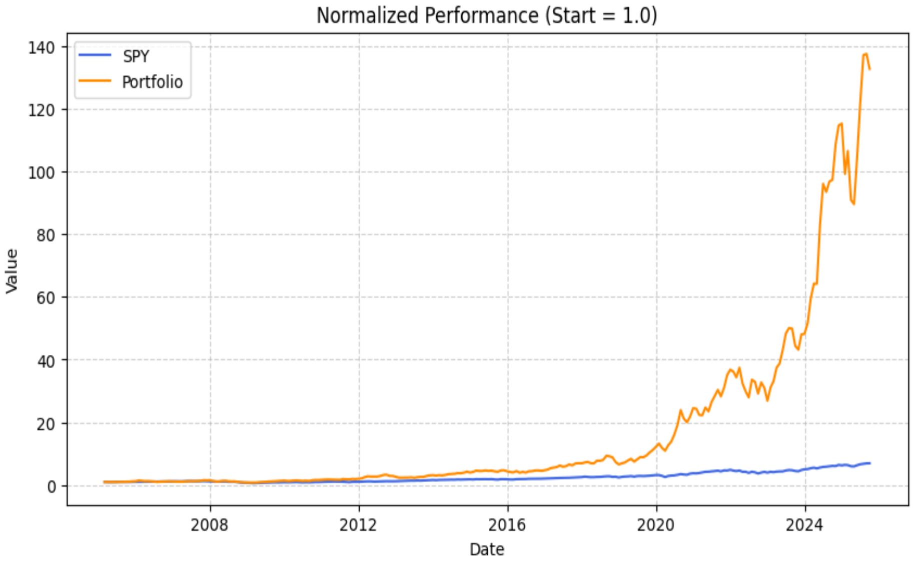
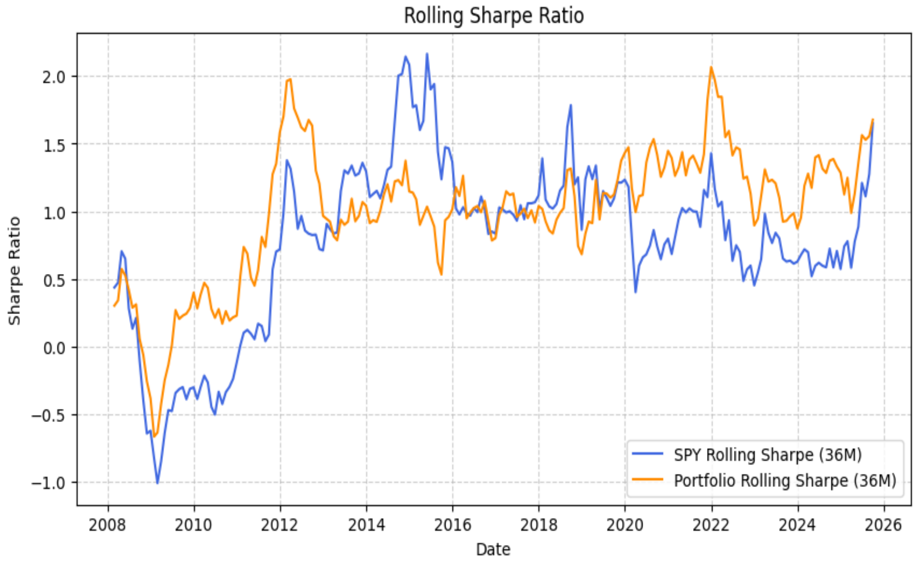
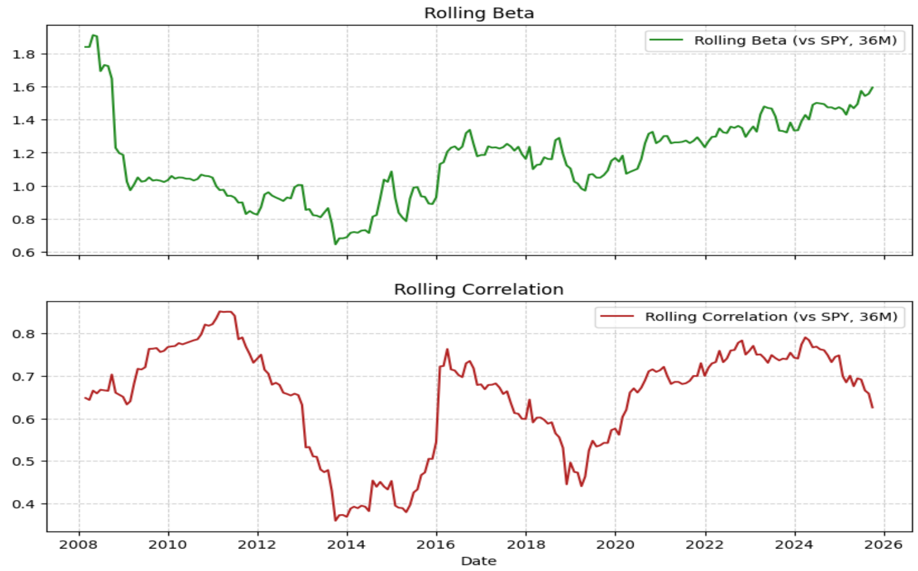
Portfolio Dashboard

Metric	Final Return %	Sharpe Ratio	Max Drawdown	Skewness	Kurtosis	VaR 95% (Monthly %)
SPY	595.52	0.71	-52.19	-0.59	1.16	-6.96
Portfolio	13167.14	1.01	-51.5	0.1	0.05	-10.86

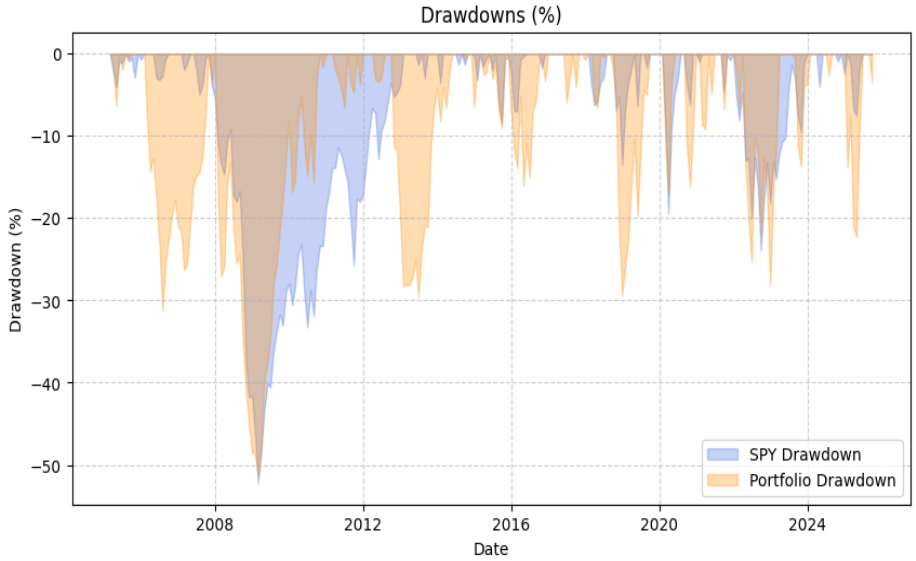
Metric	CVaR 95% (Monthly %)	VaR 95% (Annualized %)	CVaR 95% (Annualized %)	Worst Rolling VaR95% (36M, %)	Worst Rolling VaR95% Date	Worst Rolling CVaR95% (36M, %)	Worst Rolling CVaR95% Date
SPY	-9.59	-24.11	-33.2	-10.13	2009-02	-13.64	2009-02
Portfolio	-13.17	-37.63	-45.61	-13.5	2025-03	-15.73	2008-09







Rolling Beta
Rolling Beta (vs SPY, 36M)
Rolling Correlation
Rolling Correlation (vs SPY, 36M)
Date



Drawdowns (%)
Drawdown (%)
Date
SPY Drawdown
Portfolio Drawdown