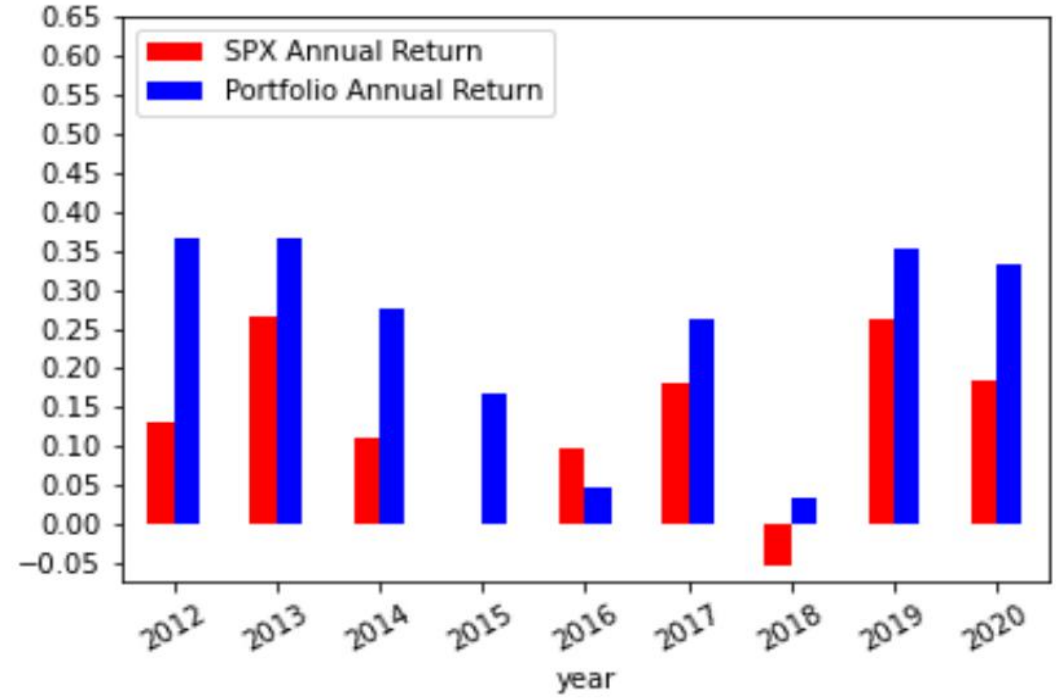


Portfolio Performance (2012-2020)

80% Momentum score & Fscore > 6



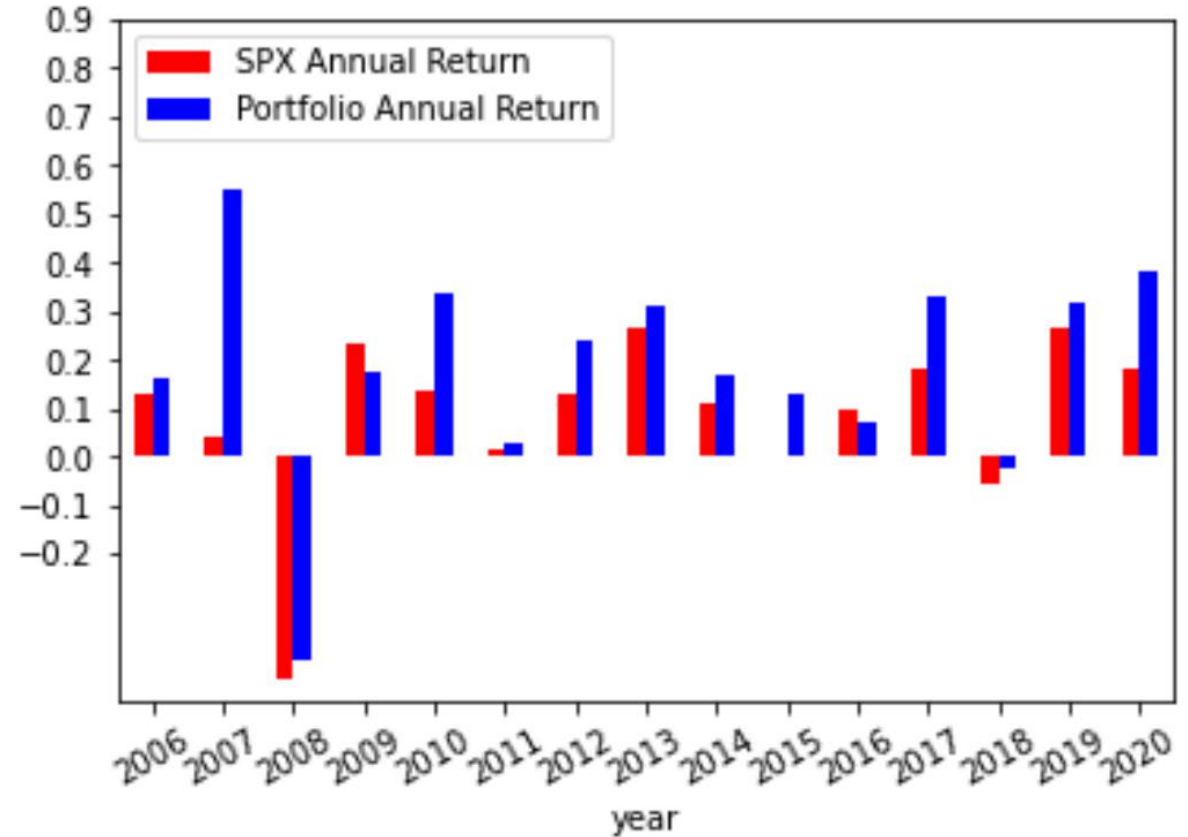
CAGR(Strategy): 0.26
SharpRatio(Strategy): 1.57
Max-Drawdown(Strategy): 0.11
Volatility(Strategy): 0.15

CAGR(SPY): 0.13
SharpRatio(SPY): 0.78
Max-Drawdown(SPY): 0.2
Volatility(Strategy): 0.13

[Click to Portfolio](#)

Portfolio Performance (2006-2020)

SPX Return vs Strategy Return(Annual-FS)



CAGR(Strategy): 0.18
SharpRatio(Strategy): 0.89
Max-Drawdown(Strategy): 0.39
Volatility(Strategy): 0.17

CAGR(SPY): 0.07
SharpRatio(SPY): 0.34
Max-Drawdown(SPY): 0.52
Volatility(Strategy): 0.15

Portfolio Performance (2012-2020)

Momentum score >0 & Fscore >=6 (2012-2020)

