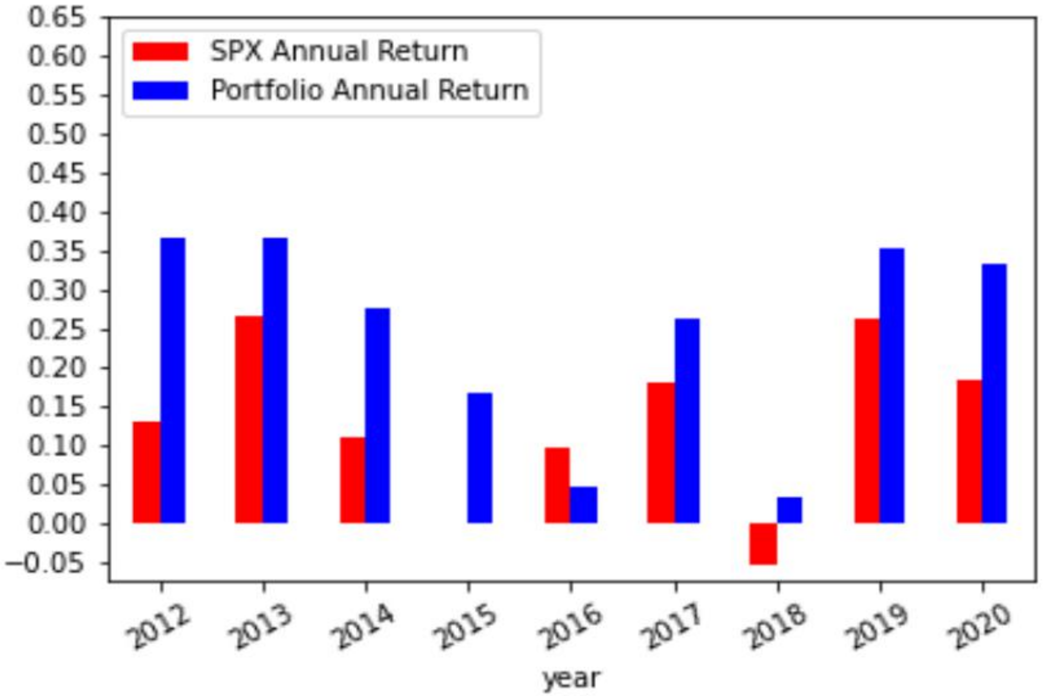
Portfolio Performance (2012-2020)

80% Momentum score & Fscore > 6

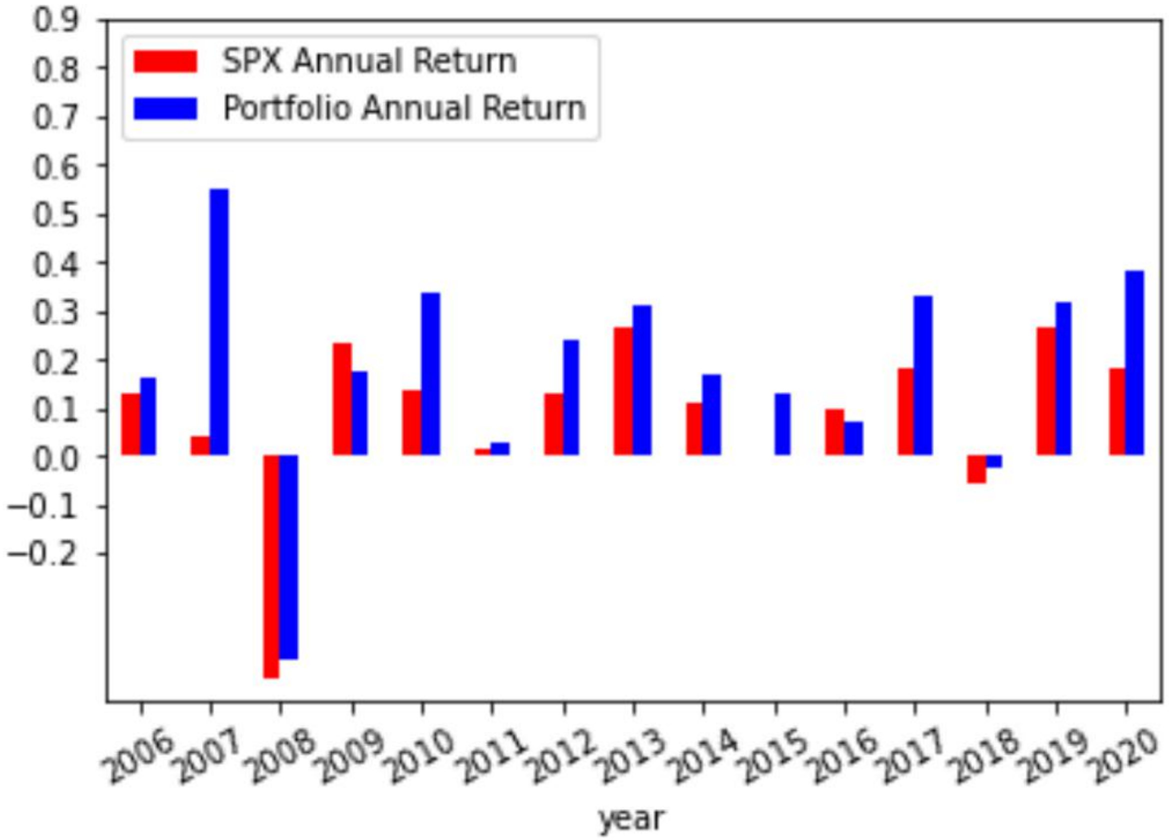


CAGR(Strategy):	0. 26
SharpRatio(Strategy):	1.57
Max-Drawdown(Strategy):	0. 11
Volatility(Strategy):	0.15
CAGR(SPY):	0. 13
SharpRatio(SPY):	0. 78
Max-Drawdown(SPY):	0. 2
Volatility(Strategy):	0.13

Portfolio Link:

https://docs.google.com/spreadsheets/d/1aO_91jp6CCWlfiBTKGe5ASzKmSHf4v67mxBCrtoEXGs/edit?usp=sharing

Portfolio Performance (2006-2020)



CAGR(Strategy):	**0. 18**	**CAGR(SPY):**	**0. 07**
SharpRatio(Strategy):	**0.89**	**SharpRatio(SPY):**	**0. 34**
Max-Drawdown(Strategy):	**0. 39**	**Max-Drawdown(SPY):**	**0. 52**
Volatility(Strategy):	**0.17**	**Volatility(Strategy):**	**0.15**

Portfolio Performance (2012-2020)

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