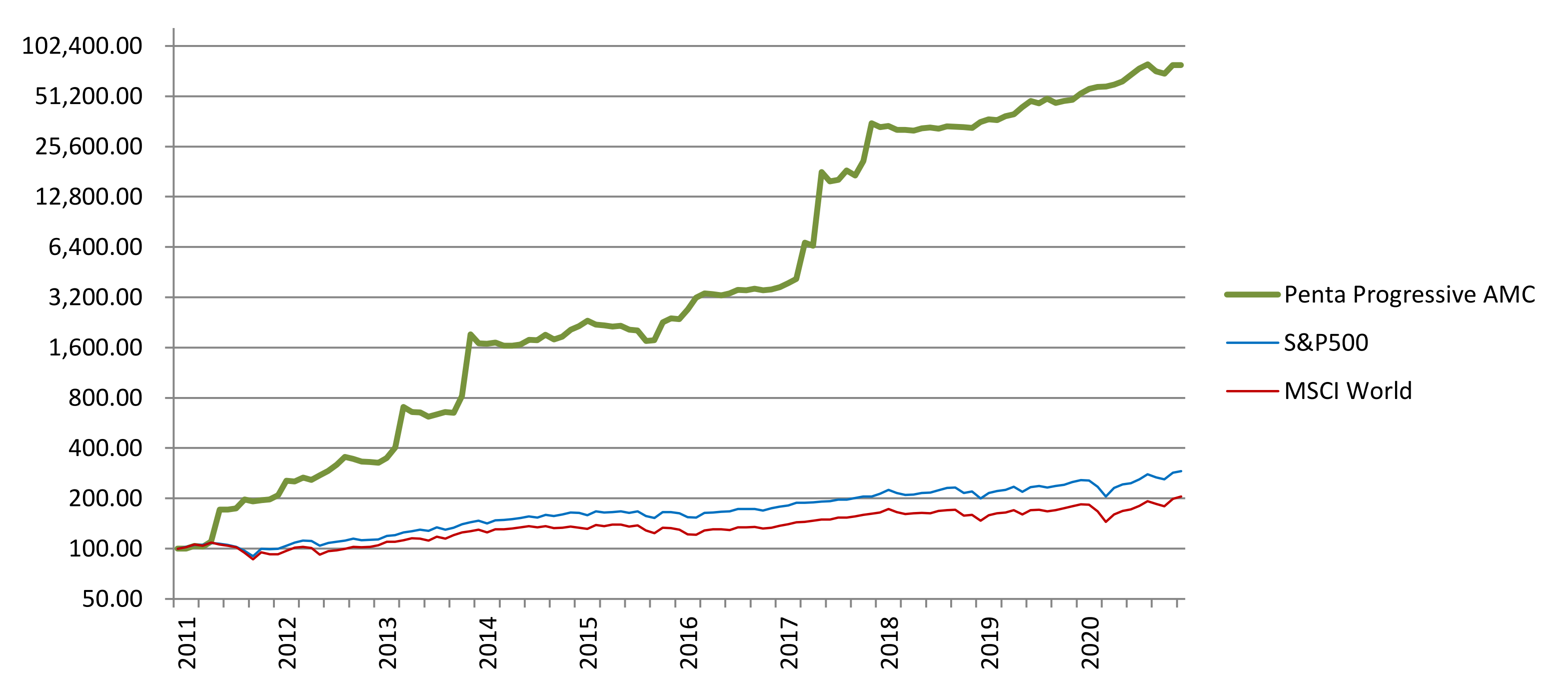
Penta Progressive AMC

Penta Capital Research

Investment Strategy

The investment objective of Penta Progressive AMC is to achieve long-term capital growth by implementing a fully automated quantitative high yield strategy seeking to optimize risk-adjusted returns while limiting volatility based on diversified low correlated asset classes such as stocks, bonds, gold, crypto and real estate. It does this by monthly rebalancing a risk-adjusted selection of highly liquid ETFs as well as the top Nasdaq stocks based on their recent risk/return ratio.



Return Year	Month 1	2	3	4	5	6	7	8	9	10	11	12	Total
2011	0.1	3.5	-1.0	7.5	55.3	0.2	1.6	13.1	-2.4	1.6	0.8	6.4	109.5
2012	21.9	-1.0	5.6	-3.5	6.6	6.3	9.2	11.2	-2.5	-4.1	-0.3	-0.9	56.4
2013	6.7	15.4	75.4	-7.0	-0.2	-6.0	3.3	3.0	-0.6	25.5	135.0	-11.9	417.2
2014	-0.6	1.9	-4.6	0.3	1.5	6.6	-0.3	7.3	-6.2	3.7	10.2	5.0	26.6
2015	7.8	-5.0	-1.1	-1.7	1.4	-5.2	-1.3	-13.3	0.9	28.2	5.3	-1.0	10.4
2016	14.3	17.6	6.1	-1.1	-1.7	3.0	4.9	-0.6	2.2	-2.4	1.3	3.0	55.2
2017	5.7	6.2	64.6	-4.2	177.0	-12.0	2.2	13.5	-6.9	22.3	68.4	-5.1	810.6
2018	1.6	-5.1	-0.1	-1.4	3.4	1.3	-1.7	3.5	-0.6	-0.4	-1.6	8.6	7.1
2019	4.1	-1.3	5.5	2.8	10.0	9.2	-3.1	6.5	-5.6	2.6	1.6	9.3	48.4
2020	6.7	2.7	0.6	2.4	4.8	9.3	9.4	6.0	-9.5	-2.8	12.5	-0.4	47.7
Total 2011-2020													**78,510**

Note that yearly returns do not equal the sum of monthly returns due to compounding. Graph is on a logarithmic scale doubling with every line. Past performance is no guarantee of future results. Returns are calculated net of all fees.

Best month	**177.0%**	Best year	**810.6%**
Worst month	**-13.3%**	Worst year	**7.1%**
Average per month	**7.4%**	Average per year	**94.8%**
Standard deviation per month	**23.7%**	Standard deviation per year	**258.7%**
Best 3 month look-back	**336.9%**	Best 6 month look-back	**405.1%**
Worst 3 month look-back	**-18.9%**	Worst 6 month look-back	**-20.0%**
Best 12 month look-back	**888.1%**	Best 24 month look-back	**1373.6%**
Worst 12 month look-back	**-7.8%**	Worst 24 month look-back	**24.4%**
Volatility	**33.9%**	Max monthly draw-down	**-24.1%**
Sharpe Ratio	**2.35**	Avg. monthly draw-down	**-6.1%**
Sortino Ratio	**4.54**	Avg. months to recover from draw-down	**3.4**

Disclaimer: Penta Capital Research Strategies are no investment advice. They are intended for educational purposes only and may not be appropriate for your specific situation. Performance results are based on backtests, which has certain inherent limitations as it does not account for slippage, fees or taxes. Past performance is no guarantee of future results. You are strongly encouraged to consult a professional financial advisor before making any decision to start an investment.