Performance and Risk Analysis

01.05.17 - 24.08.22 US Dollar

Portfolio: 5000

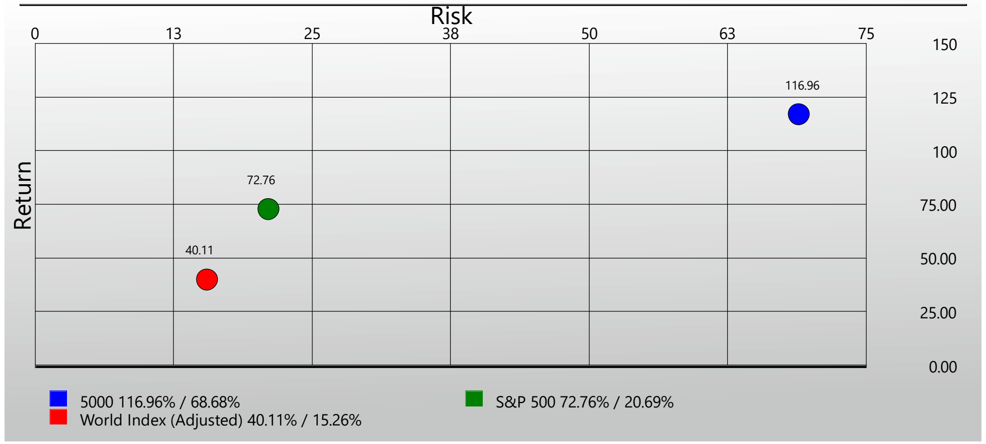
The Family Trust Fund

Strategy Digital Age Transformation

Risk Analysis

Portfolio Performance	116.96%
Mean Portfolio Return Annualized	23.24%
Risk Free Return	0.75%
Portfolio Variance	47.17%
Standard Deviation Of Return	68.68%
Sharpe Ratio	0.33
Benchmark	72.76%
Standard Deviation Of Benchmark	20.69%
Tracking Error	85.45%
Information Ratio	0.26
Portfolio Beta	0.34
Jensen's Alpha	18.09%
Treynor Measure	0.67

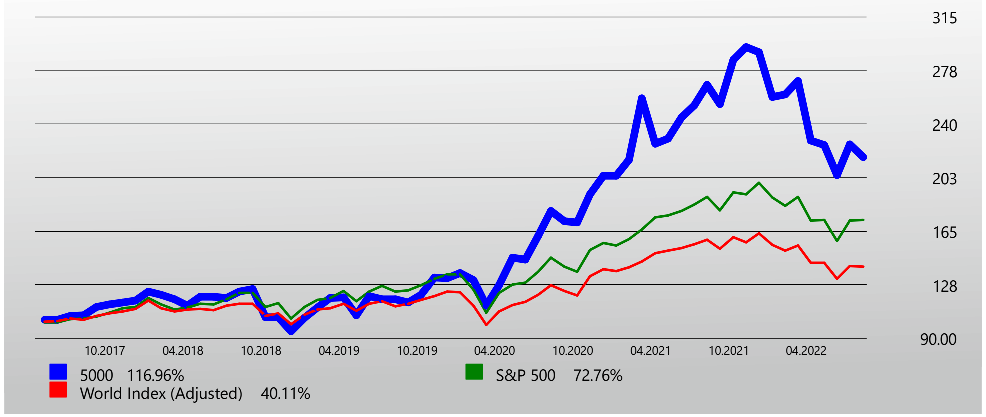
Risk/Return



Risk Analysis

% of the positive months	56.00%
% of the negative months	44.00%
The best month	150.15%
The worst month	-59.81%
Monthly volatility annualized	68.68%
Sharpe Ratio (0.75% risk free rate)	32.74%

Time Weighted Performance



S.E.& O.

Blue Point: active managed Strategy Green Point: Buy and Hold Strategy (100% exposure)
Red Point and Purple Point: Buy and Hold Strategy of Benchmark (100% exposure)

24.08.22