Strategy Description

In n' Out V7 Strategy (Unmodified)

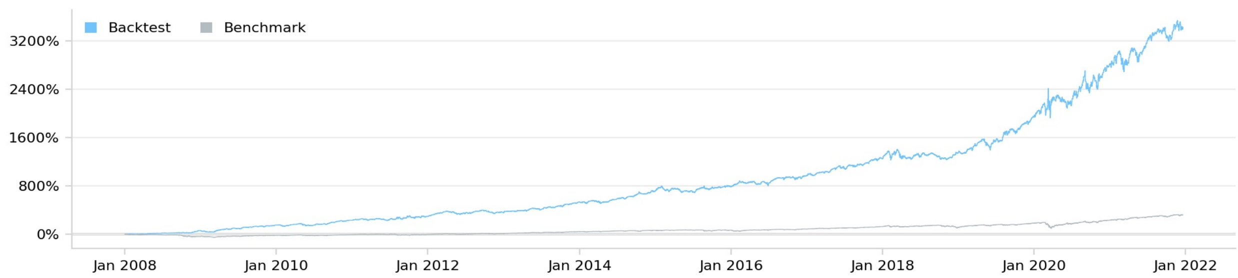
Key Statistics

Days Live	-	Drawdown	19.4%
Turnover	2%	Probabilistic SR	90%
CAGR	29.0%	Sharpe Ratio	1.4
Markets	Equity	Information Ratio	0.6
Trades per Day	0.0	Strategy Capacity (USD)	2.1M

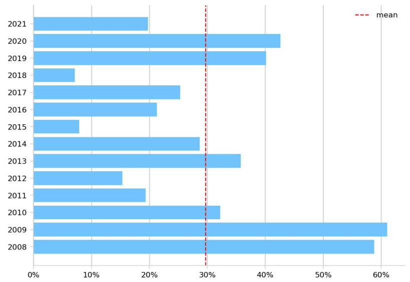
Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2008	0.1	-1.1	2.3	6.8	5.8	2.6	-1.3	2.7	4.0	-0.1	14.4	15.9
2009	-12.4	-1.6	21.2	11.9	3.4	2.9	8.8	1.6	6.2	-3.0	6.1	6.2
2010	-6.8	4.6	7.9	4.1	-7.3	1.7	4.5	-0.9	13.5	6.3	1.0	5.1
2011	2.5	3.2	-0.6	3.0	-1.9	-3.3	2.3	0.2	10.4	-5.7	3.1	-0.8
2012	8.3	7.1	5.0	-0.7	-6.7	3.6	1.0	5.3	0.9	-4.9	1.5	-2.8
2013	2.9	0.5	3.0	1.8	4.5	-2.4	6.4	-0.4	3.8	5.2	3.5	2.3
2014	-2.8	5.2	-2.5	-1.0	4.5	2.9	3.3	5.0	3.6	3.0	3.0	3.1
2015	9.8	-6.2	0.9	-3.6	-1.0	-2.8	7.8	0.9	1.9	0.7	1.5	-0.7
2016	5.5	2.8	-0.8	-3.6	4.3	-3.4	7.1	1.0	1.5	-1.1	1.7	3.6
2017	-0.4	4.7	1.9	2.7	3.9	-2.0	4.8	1.0	-0.3	4.2	1.1	0.6
2018	9.0	-0.1	-4.1	-1.4	2.3	-0.5	1.2	2.1	-2.9	-2.8	1.8	5.1
2019	-0.5	4.2	3.9	6.3	-6.7	7.6	0.4	7.8	0.4	4.3	4.1	3.7
2020	5.0	3.5	7.2	2.4	-1.8	-2.2	7.0	10.2	-6.1	-3.0	11.2	4.6
2021	0.3	-0.1	0.7	5.8	-1.2	6.4	2.9	2.3	-2.9	3.2	1.0	-1.5

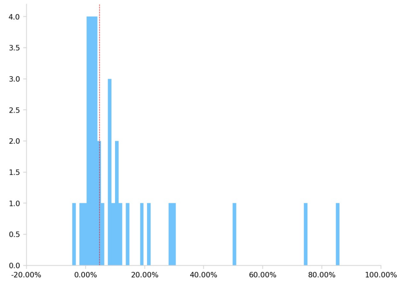
Cumulative Returns



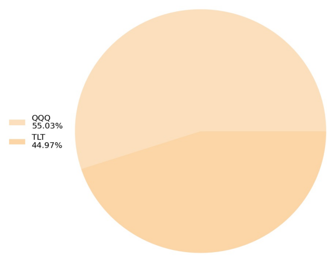
Annual Returns



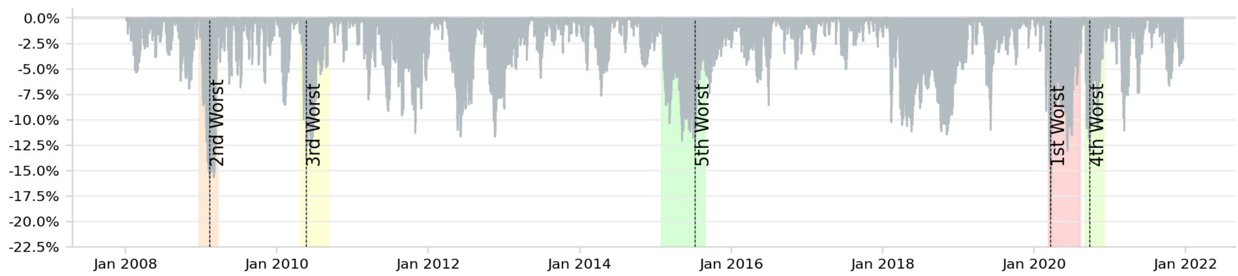
Returns Per Trade



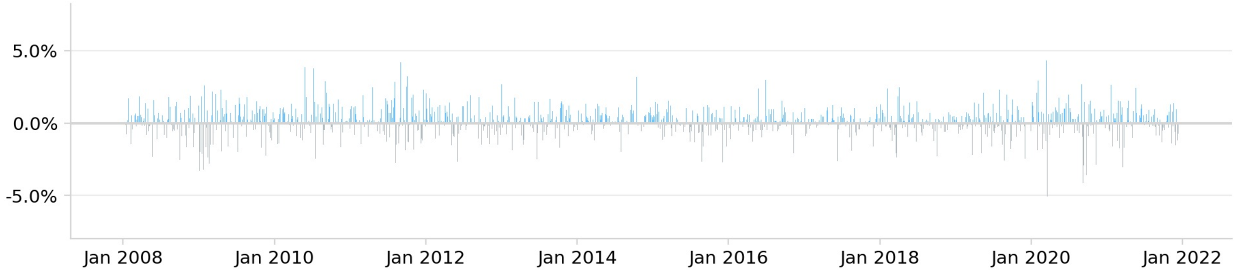
Asset Allocation



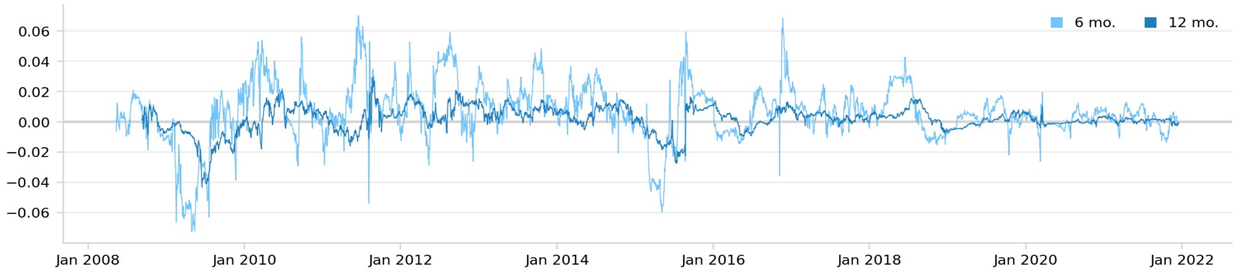
Drawdown



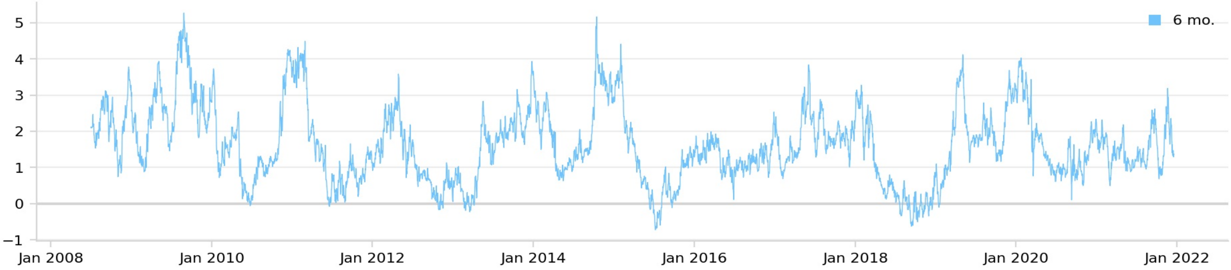
Daily Returns



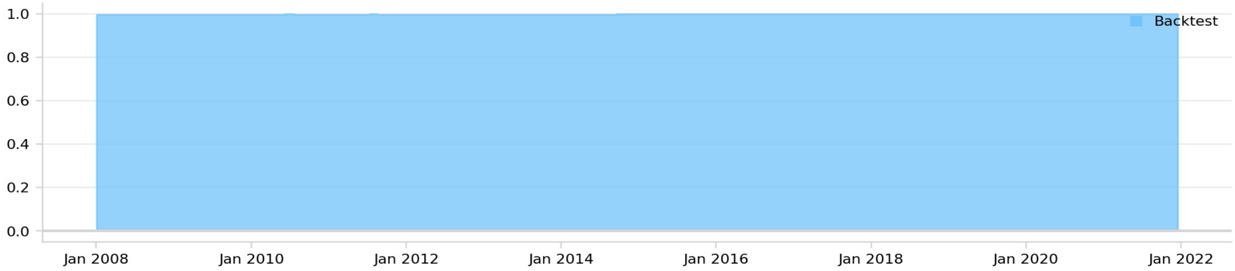
Rolling Portfolio Beta (6 Months)



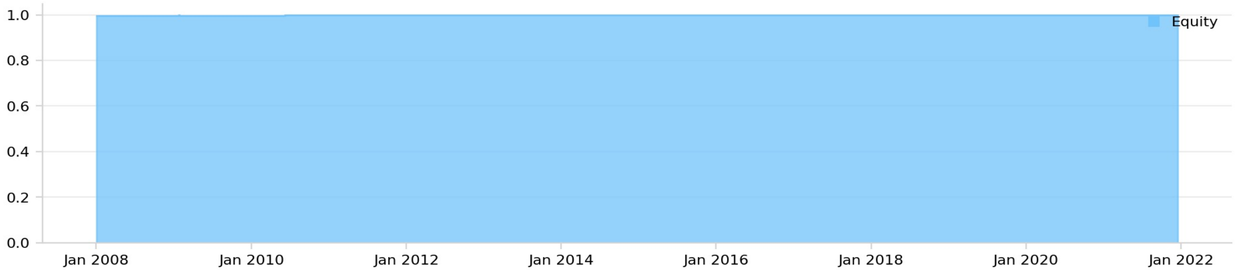
Rolling Sharpe Ratio (6 Months)



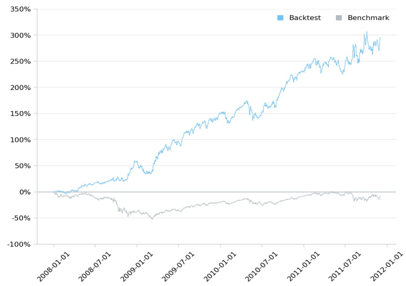
Leverage



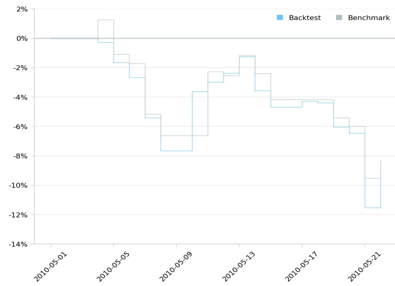
Long-Short Exposure



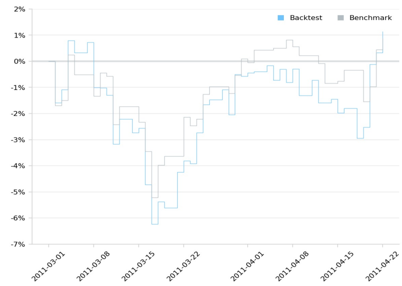
Global Financial Crisis 2007



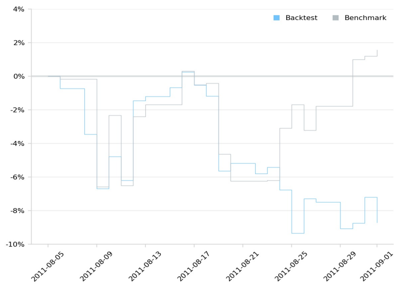
Flash Crash 2010



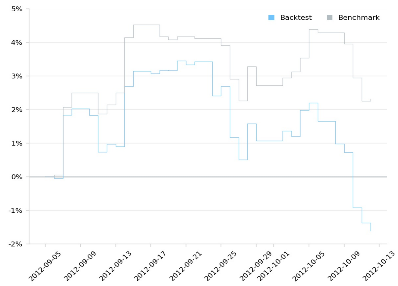
Fukushima Meltdown 2011



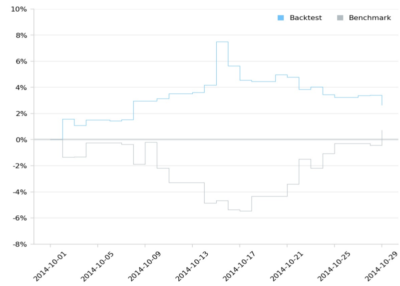
U.S. Credit Downgrade 2011



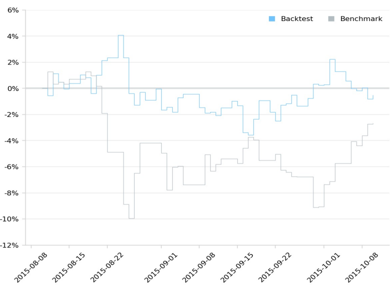
ECB IR Event 2012



European Debt Crisis 2014

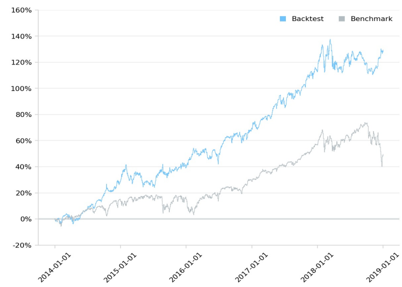


Market Sell-Off 2015



Recovery 2010-2012

New Normal 2014-2019



COVID-19 Pandemic 2020