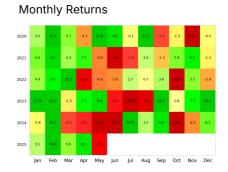


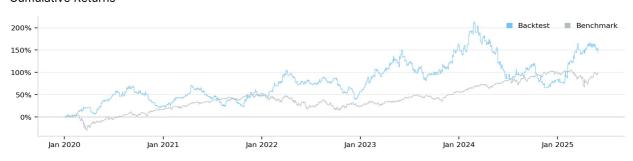
Strategy Description

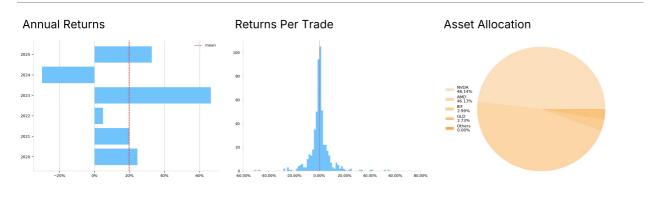
A multi-asset portfolio with four components: Forex Momentum (EUR/USD), Equity Pairs Trading (NVDA, AMD), Bond Allocation (IEF) and Commodity ETF (GLD)

Key Statistics			
Runtime Days	1976	Drawdown	47.1%
Turnover	17%	Probabilistic SR	12%
CAGR	18.0%	Sharpe Ratio	0.5
Capacity (USD)	450M	Sortino Ratio	0.6
Trades per Day	0.5	Information Ratio	0.2

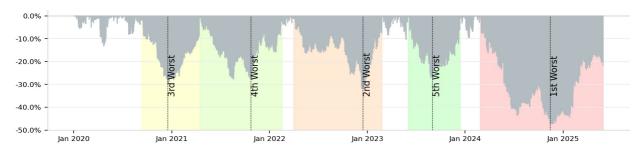


Cumulative Returns



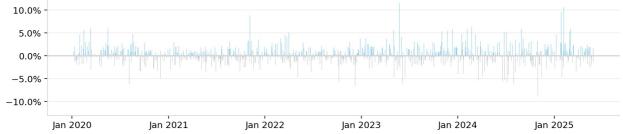


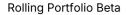


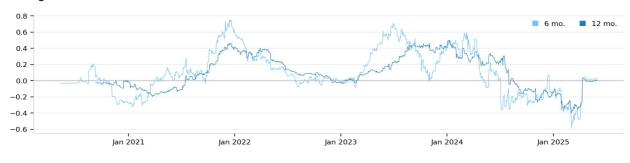




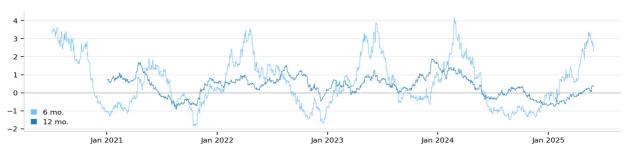




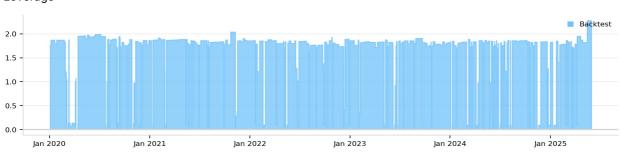




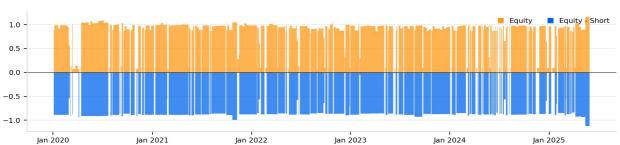
Rolling Sharpe Ratio









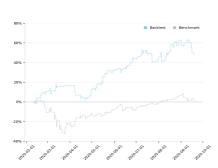


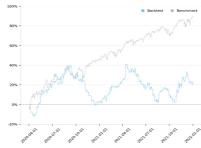


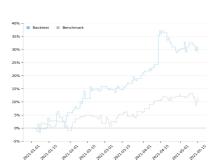
COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021

Meme Season 2021







Russia Invades Ukraine 2022-2023

Al Boom 2022-Present



