

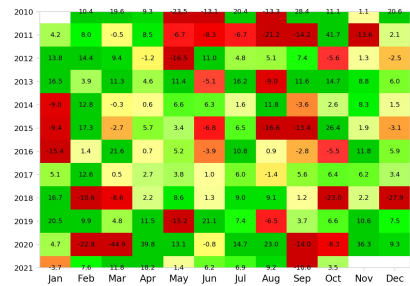
| Strategy Description

Backtest the performance of Buy and Hold TQQQ from 2010-02-12 till now.

Key Statistics

Days Live	-	Drawdown	76.0 %
Turnover	0 %	Probabilistic SR	20 %
CAGR	34.4 %	Sharpe Ratio	0.9
Markets	Equity	Information Ratio	0.6
Trades per Day	1.0	Strategy Capacity (USD)	4.7M

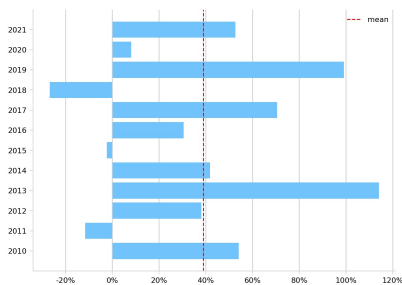
Monthly Returns



Cumulative Returns



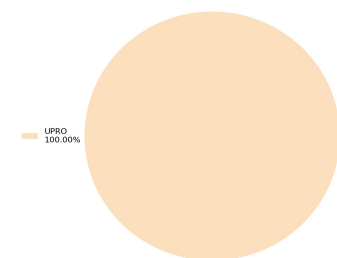
Annual Returns



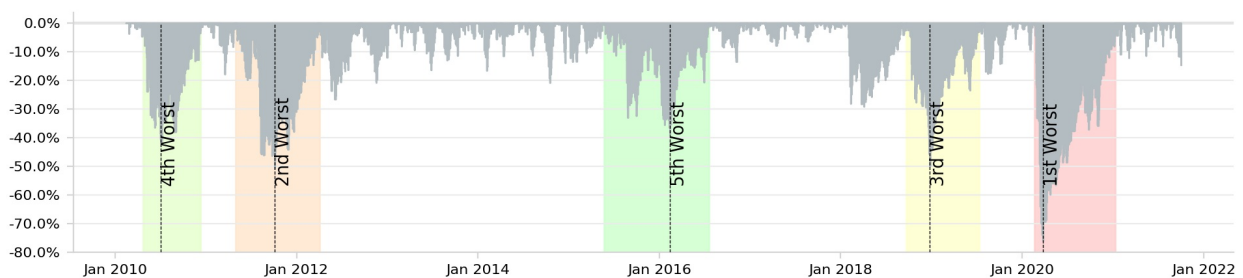
Returns Per Trade

Insufficient Data

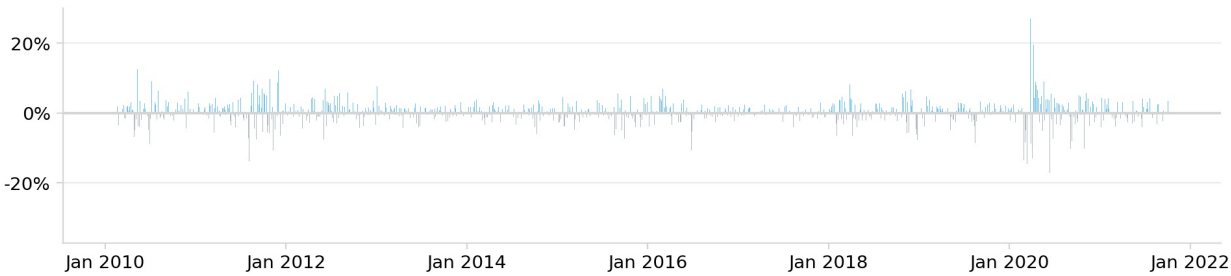
Asset Allocation



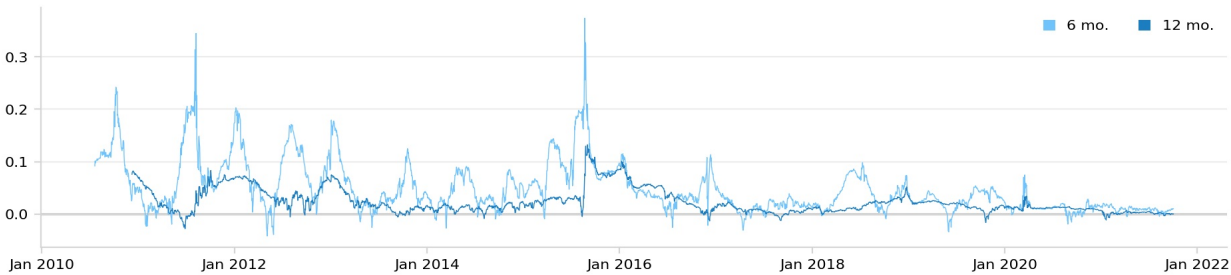
Drawdown



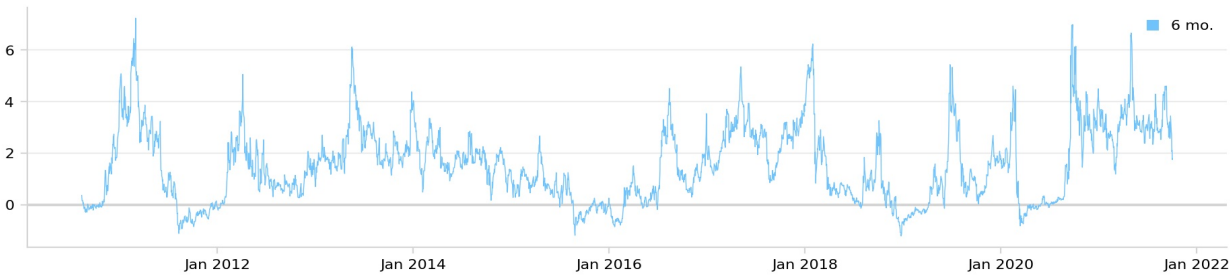
Daily Returns



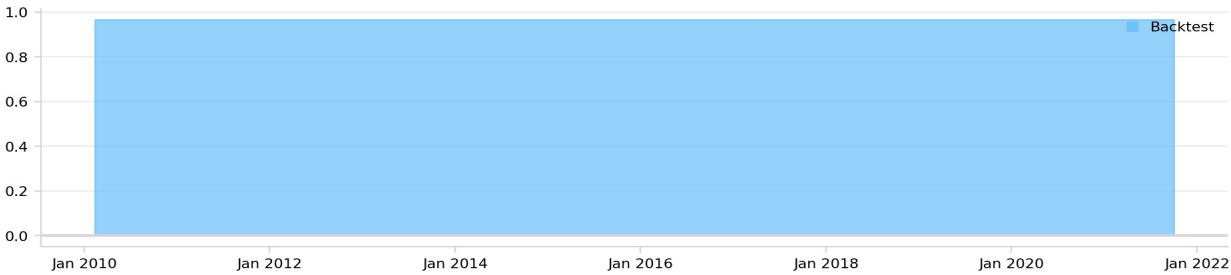
Rolling Portfolio Beta (6 Months)



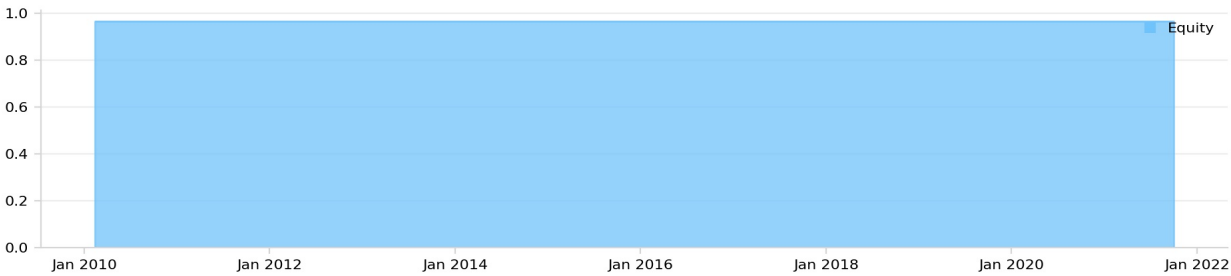
Rolling Sharpe Ratio (6 Months)



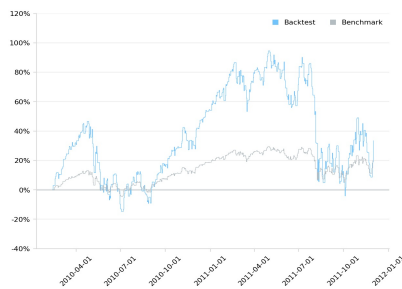
Leverage



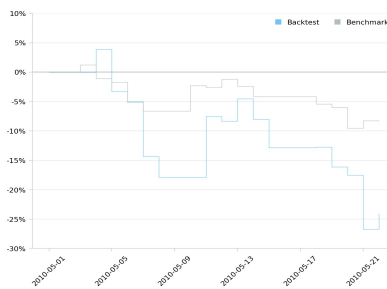
Long-Short Exposure



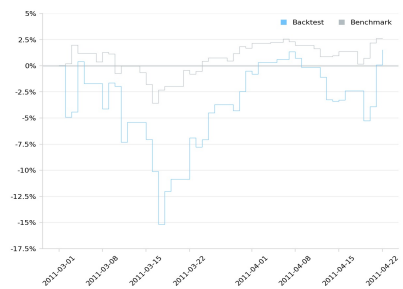
Global Financial Crisis 2007



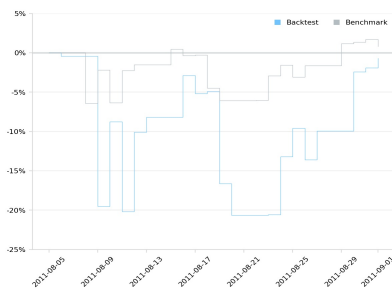
Flash Crash 2010



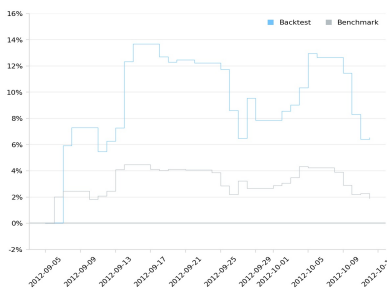
Fukushima Meltdown 2011



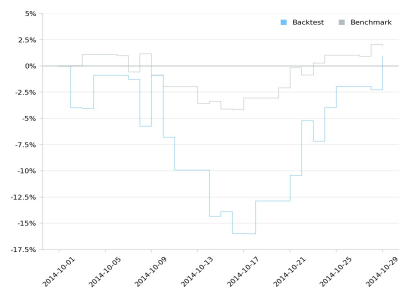
U.S. Credit Downgrade 2011



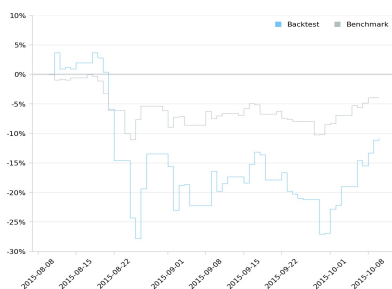
ECB IR Event 2012



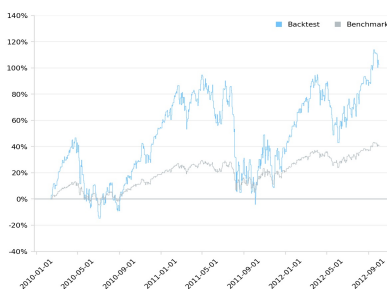
European Debt Crisis 2014



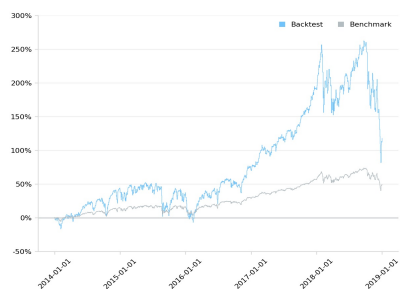
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020

