Strategy Description

in out flex version 4
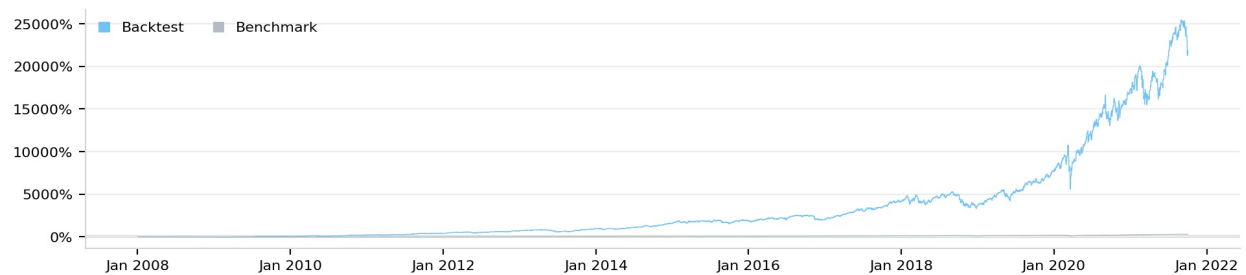
Key Statistics

Runtime Days	5022	Drawdown	47.5%
Turnover	3%	Probabilistic SR	67%
CAGR	48.0%	Sharpe Ratio	1.2
Capacity (USD)	2K	Sortino Ratio	1.4
Trades per Day	0.1	Information Ratio	1.1

Monthly Returns

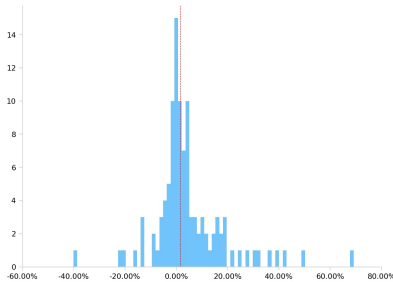|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2008	-1.8	0.1	1.1	4.6	0.9	-6.2	4.7	1.0	-6.8	-13.1	-3.4	0.3
2009	-8.8	-7.6	19.1	17.0	6.2	15.2	20.7	6.1	5.7	-2.9	7.8	-7.2
2010	5.8	7.0	16.8	13.2	-17.3	3.1	9.6	-5.3	30.0	12.4	1.9	10.9
2011	-0.4	9.9	-4.1	7.7	2.8	7.9	12.8	15.8	7.9	-5.8	0.6	0.6
2012	12.7	11.5	-0.6	10.0	-11.1	7.9	2.6	6.5	3.3	-2.5	13.0	-2.8
2013	7.7	2.6	6.0	0.8	8.9	-11.1	5.6	-2.3	17.6	11.1	7.6	5.3
2014	-5.5	6.4	-5.0	1.3	11.8	2.2	2.0	17.2	-5.3	7.9	7.0	8.2
2015	17.4	-4.4	-0.4	4.8	4.2	-6.4	7.5	-9.0	-9.3	15.9	6.0	-5.1
2016	4.6	5.6	4.3	-3.4	6.0	-5.0	11.4	1.6	2.4	-2.4	-11.1	-0.2
2017	8.8	10.8	7.5	7.5	9.2	-2.8	8.9	2.0	1.6	10.2	3.7	2.8
2018	12.1	-5.3	-5.3	-5.0	14.3	2.1	1.6	13.4	-5.8	-26.2	0.4	-5.7
2019	6.9	8.1	7.5	14.3	-15.0	19.4	4.4	18.7	-0.8	9.7	8.1	5.1
2020	5.4	11.1	-1.5	16.7	13.0	7.9	13.6	12.4	-6.4	-5.4	16.7	8.1
2021	-1.2	5.6	-6.4	14.8	-3.8	17.8	12.3	6.7	-14.8	2.6		

Cumulative Returns

Annual Returns
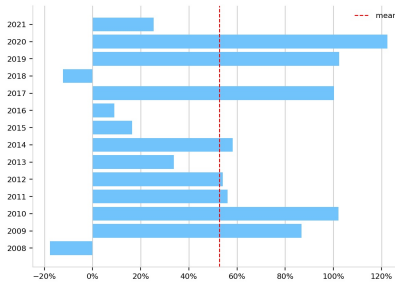
Returns Per Trade

Asset Allocation

SPY 37.06%
TMF 35.85%
TYD 23.15%
TQQQ 2.40%
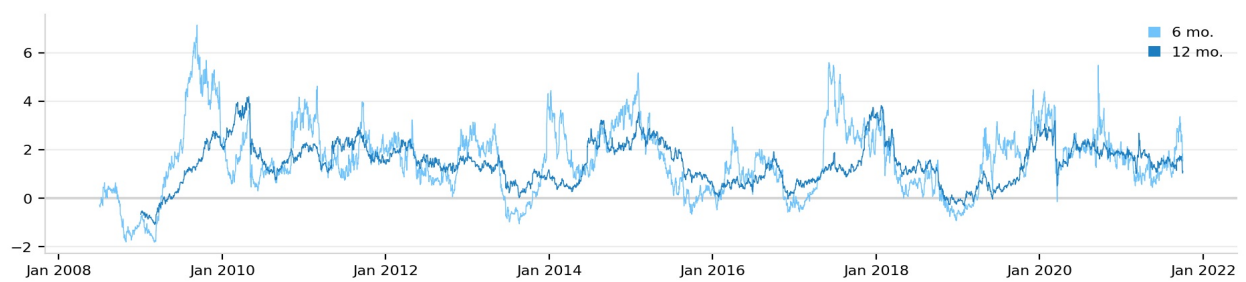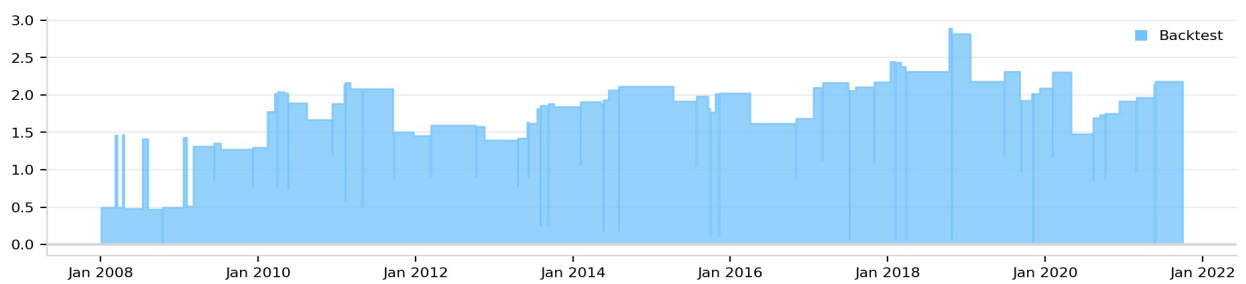XLI 1.54%
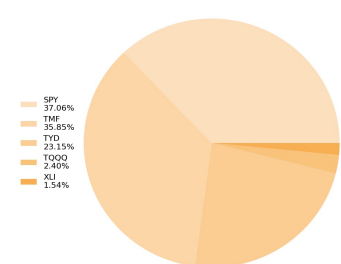
Drawdown
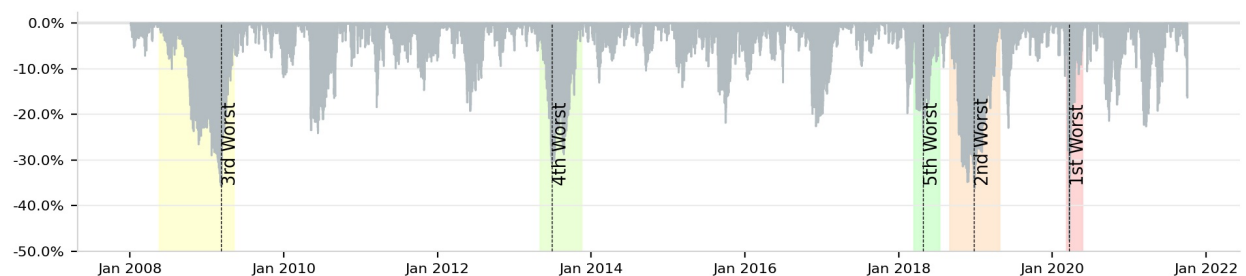
Daily Returns
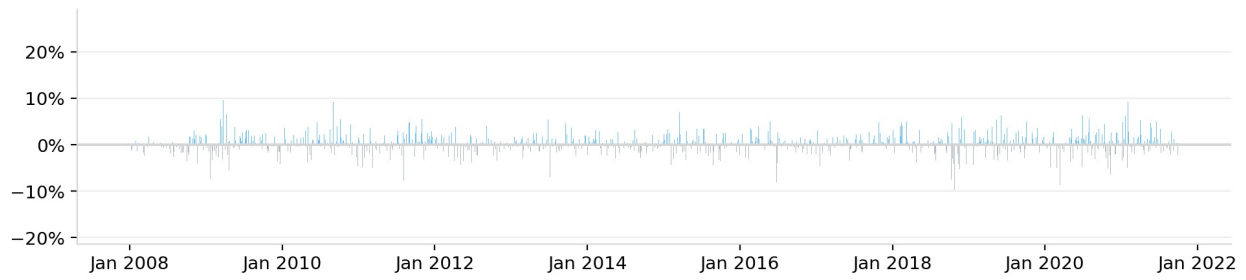
Rolling Portfolio Beta

Insufficient Data

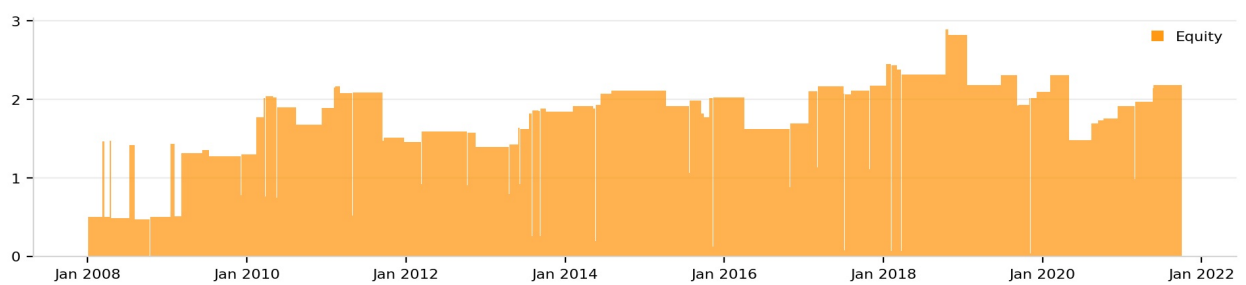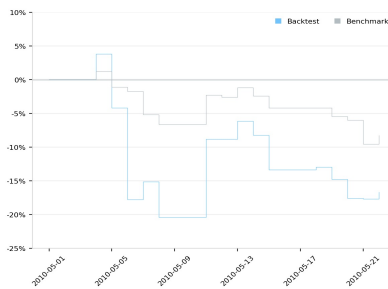## Rolling Sharpe Ratio

Leverage
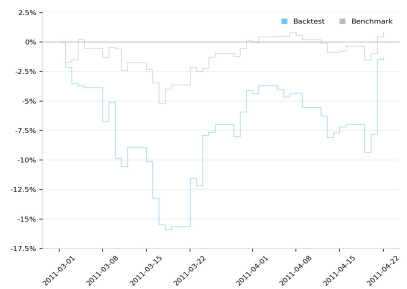

Long-Short Exposure
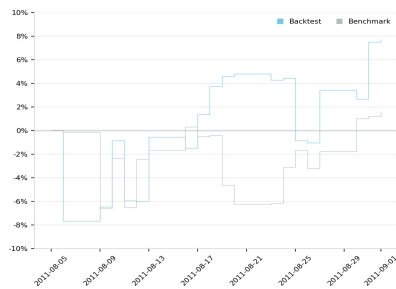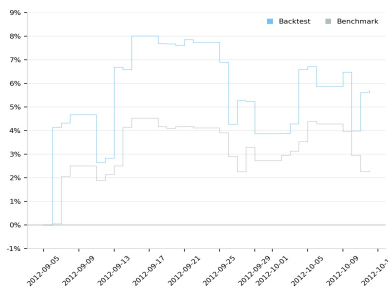
Global Financial Crisis 2007

Flash Crash 2010

Fukushima Meltdown 2011

U.S. Credit Downgrade 2011

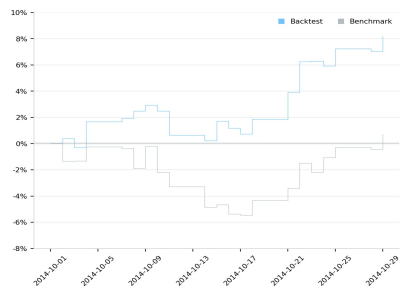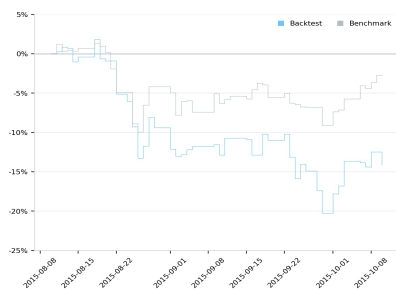## ECB IR Event 2012

European Debt Crisis 2014

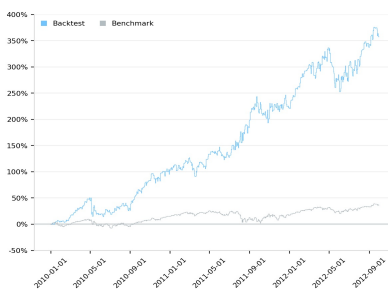## Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020