

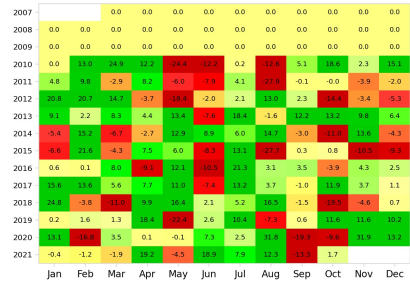
Strategy Description

Leverage ETF holdings strategy

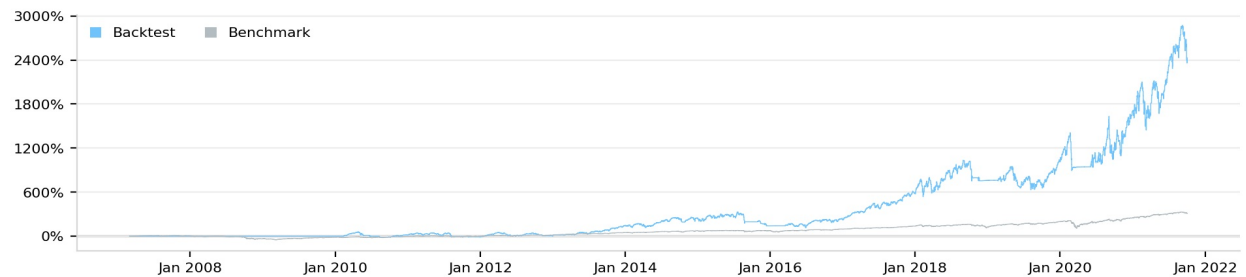
Key Statistics

Runtime Days	5328	Drawdown	50.2%
Turnover	1%	Probabilistic SR	6%
CAGR	24.7%	Sharpe Ratio	0.7
Capacity (USD)	40M	Sortino Ratio	0.6
Trades per Day	0.0	Information Ratio	0.5

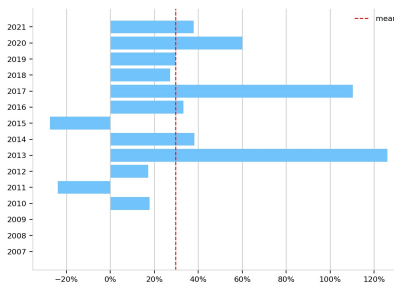
Monthly Returns



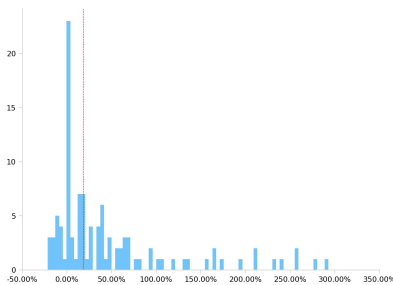
Cumulative Returns



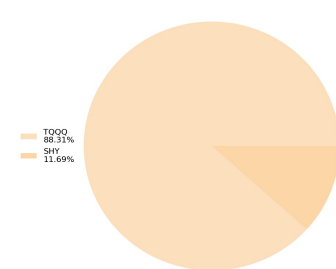
Annual Returns



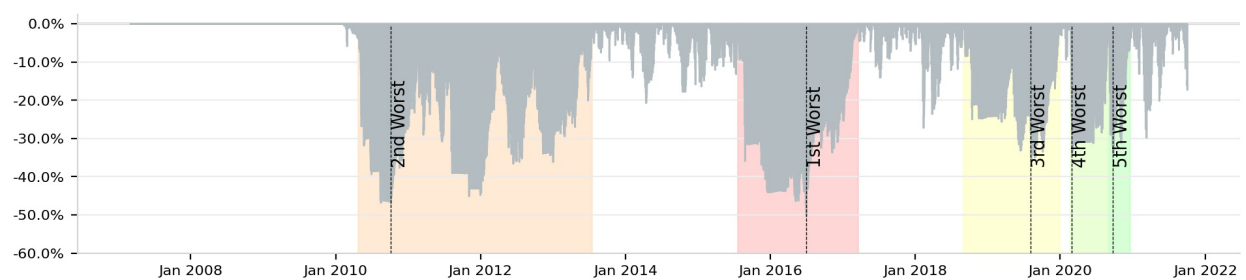
Returns Per Trade



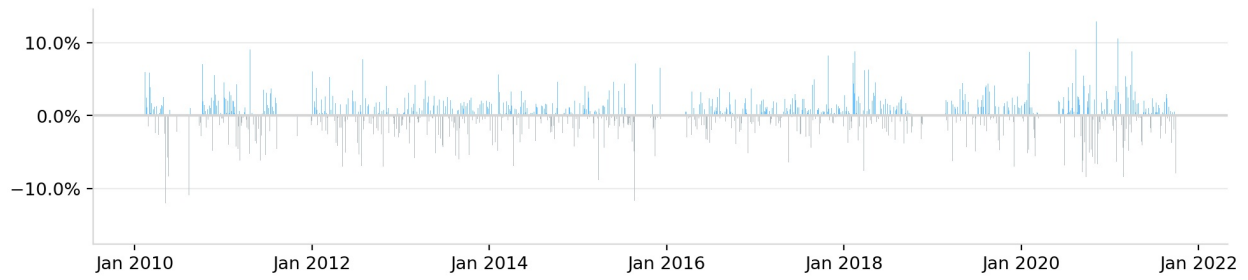
Asset Allocation



Drawdown



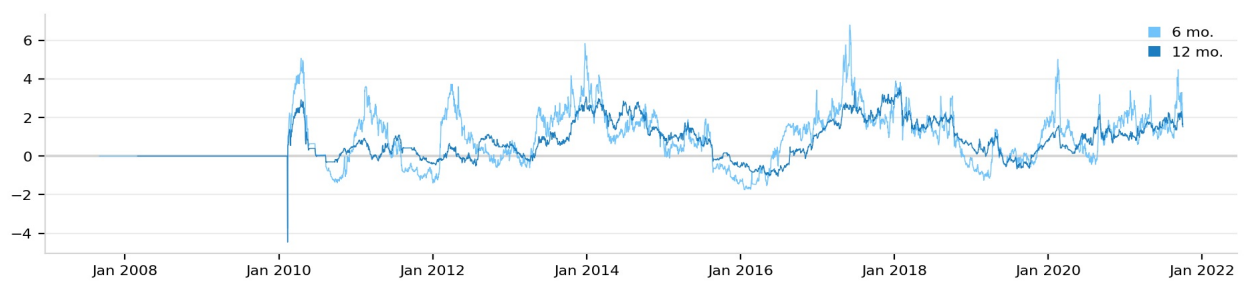
Daily Returns



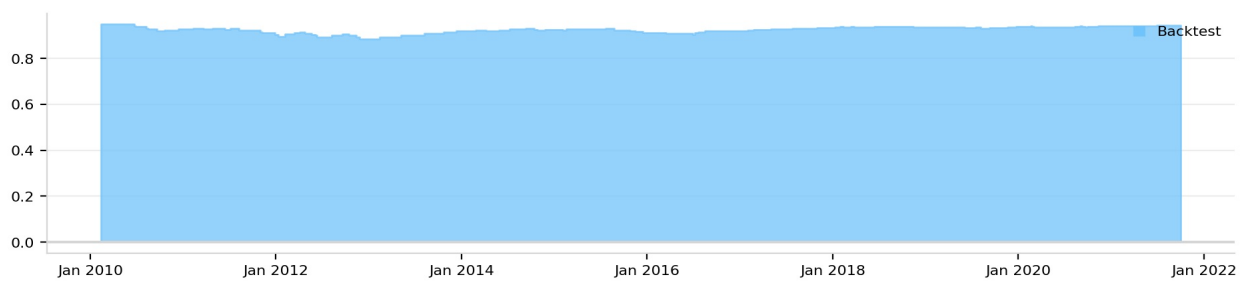
Rolling Portfolio Beta

Insufficient Data

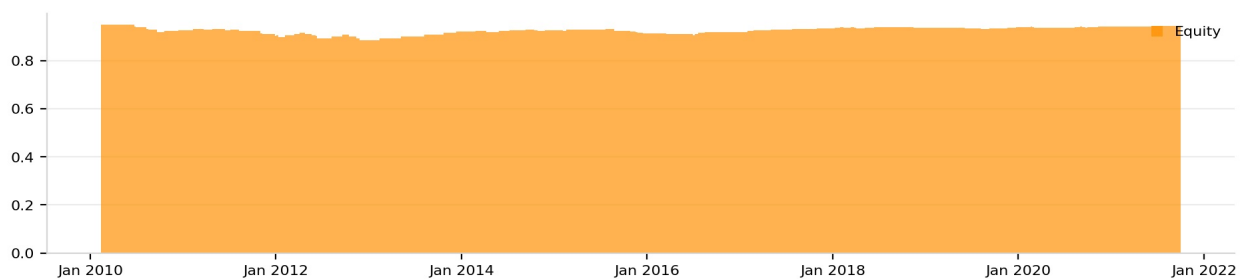
Rolling Sharpe Ratio



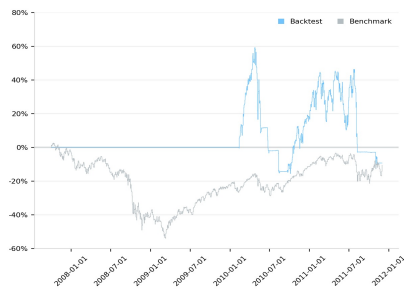
Leverage



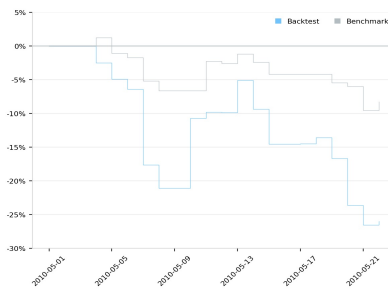
Long-Short Exposure



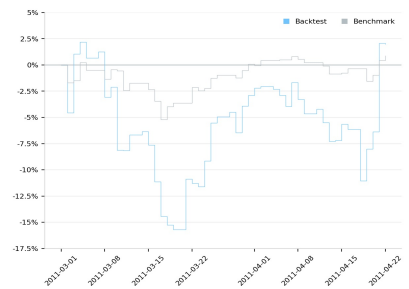
Global Financial Crisis 2007



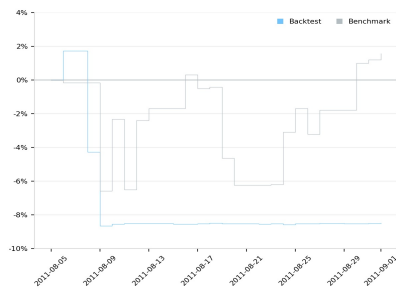
Flash Crash 2010



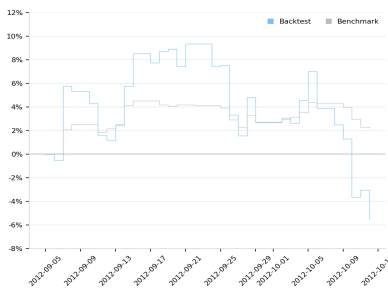
Fukushima Meltdown 2011



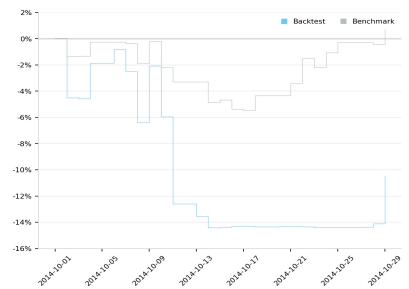
U.S. Credit Downgrade 2011



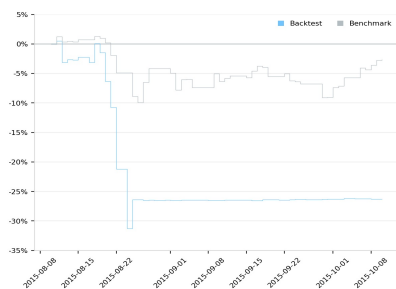
ECB IR Event 2012



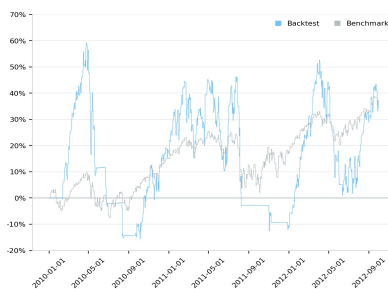
European Debt Crisis 2014



Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020

