

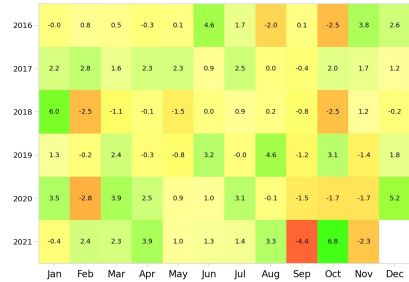
| Strategy Description

Adaptive Asset Allocation model of popular ETF's

Key Statistics

Days Live	-	Drawdown	11.3%
Turnover	8%	Probabilistic SR	44%
CAGR	10.9%	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	-0.3
Trades per Day	0.3	Strategy Capacity (USD)	750K

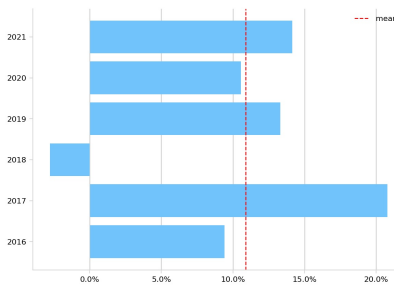
Monthly Returns



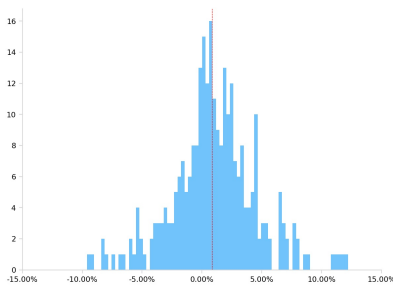
Cumulative Returns



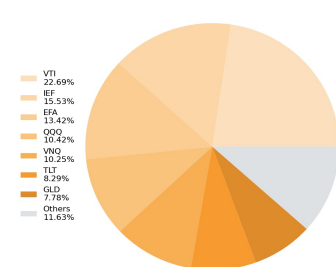
Annual Returns



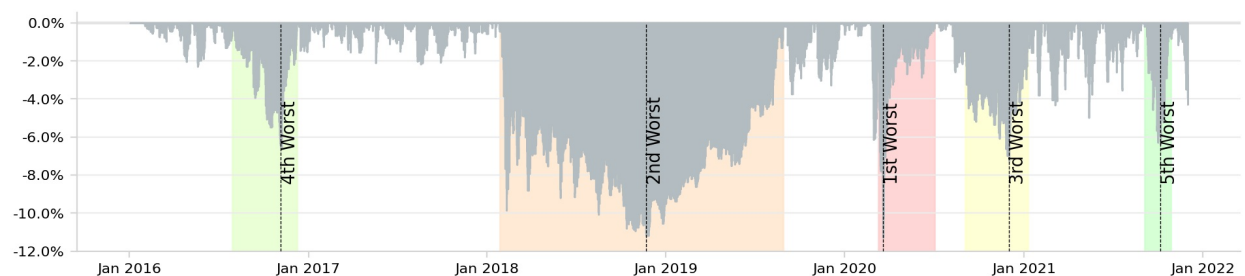
Returns Per Trade



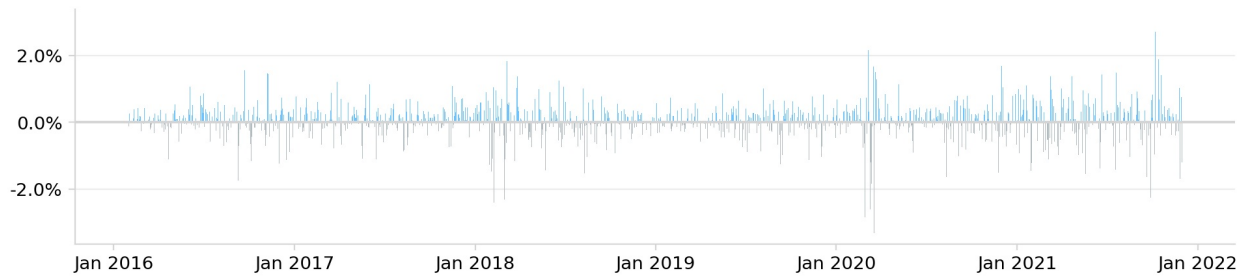
Asset Allocation



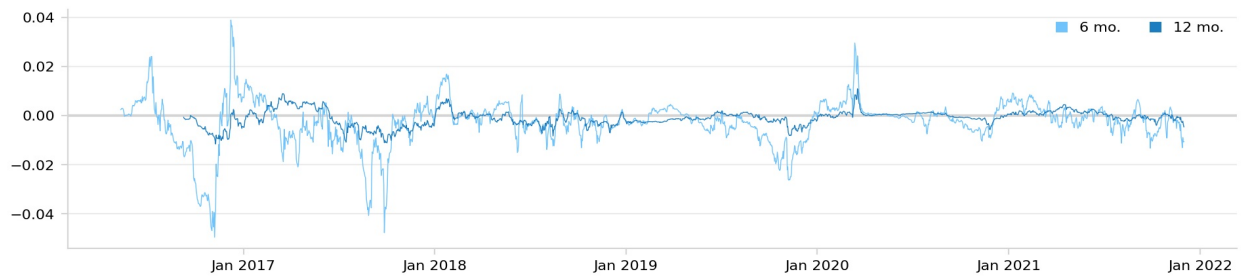
Drawdown



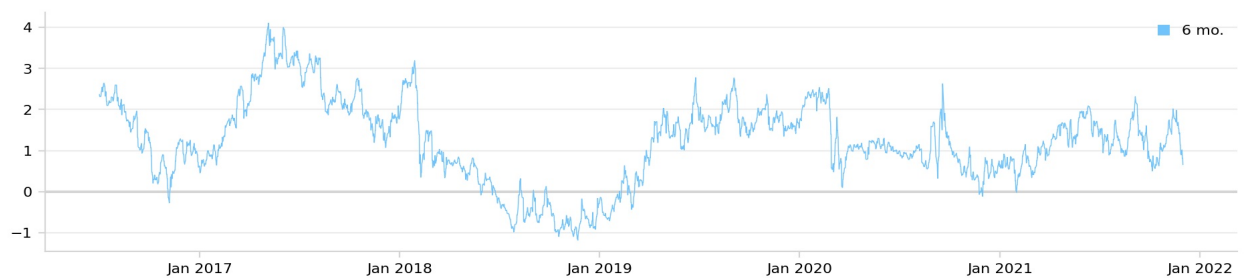
Daily Returns



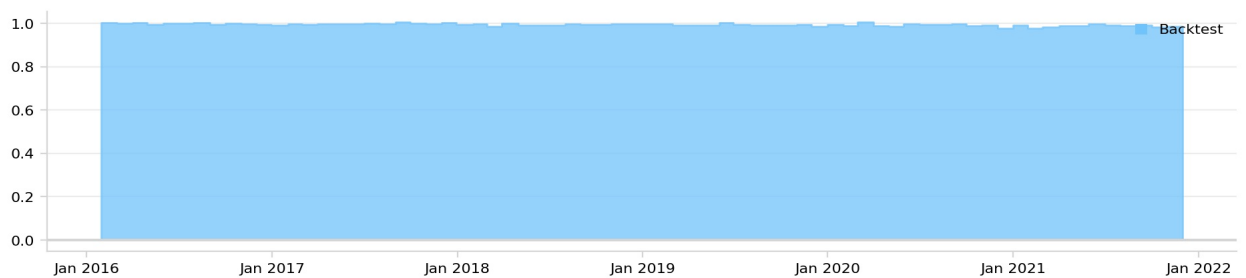
Rolling Portfolio Beta (6 Months)



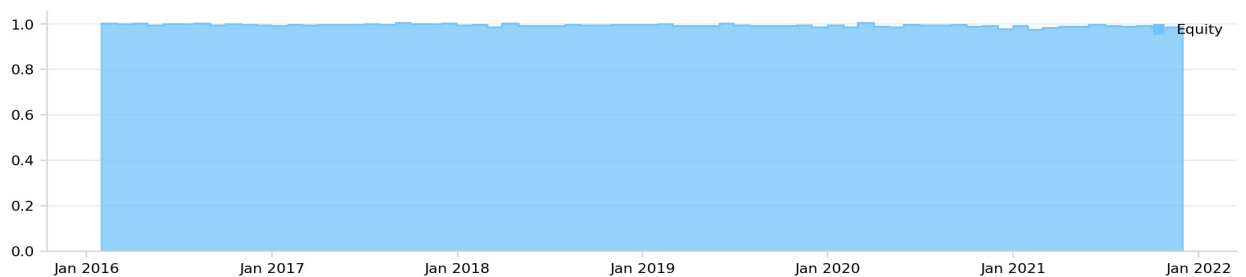
Rolling Sharpe Ratio (6 Months)



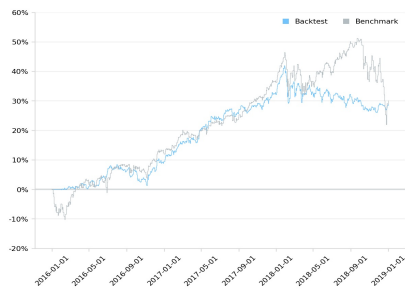
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

