Strategy Description

TQQQ, TMF, GLD, SLV, UVXY, AGG, TLT

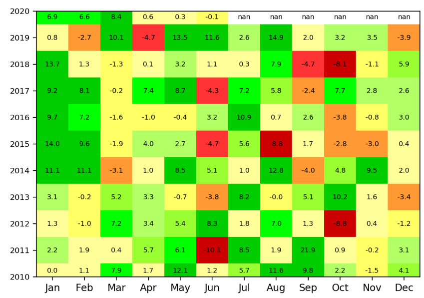
Key Characteristics

Significant Period	✓
Significant Trading	✓
Diversified	✓
Risk Control	✗
Markets	Equity

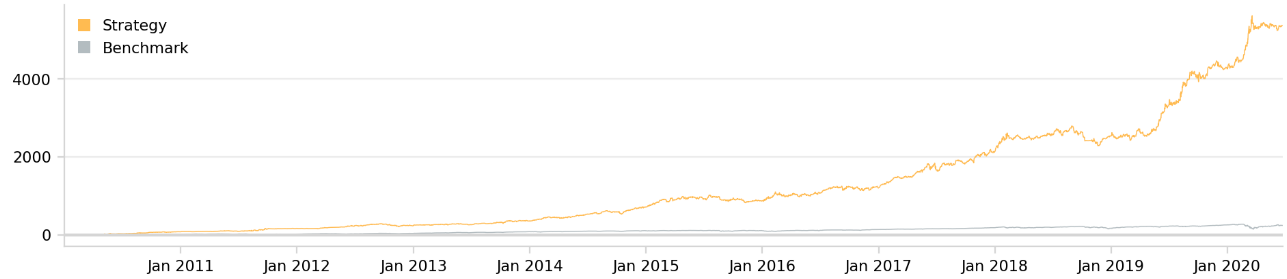
Key Statistics

CAGR	**46.48%**
Drawdown	**19.9%**
Sharpe Ratio	**2.137**
Information Ratio	**1.142**
Trades Per Day	**0.131765**

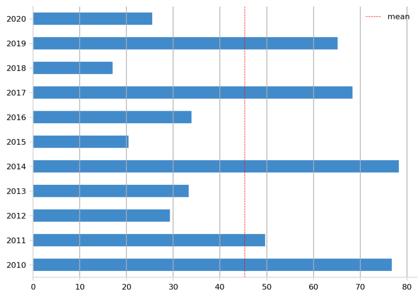
Monthly Returns



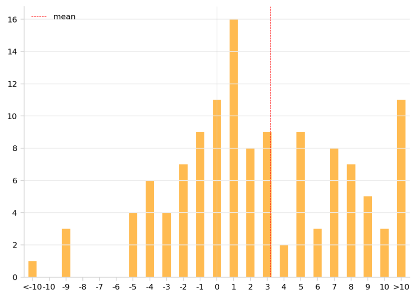
Cumulative Returns



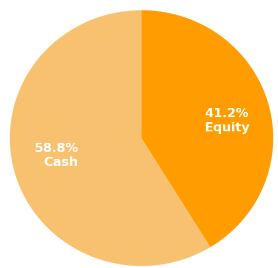
Annual Returns



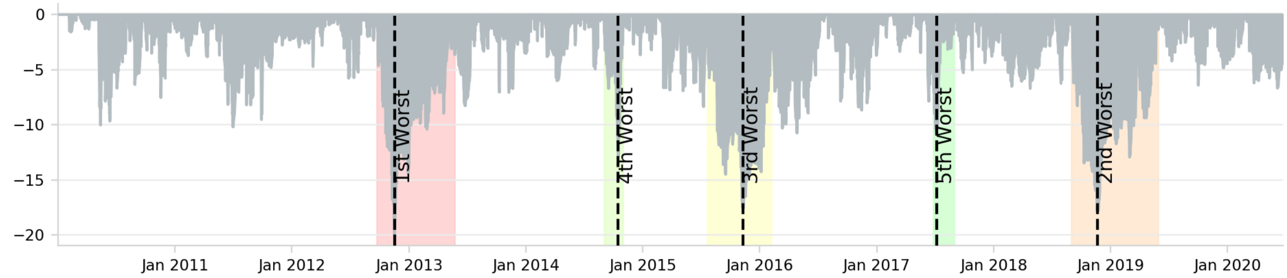
Return Histogram



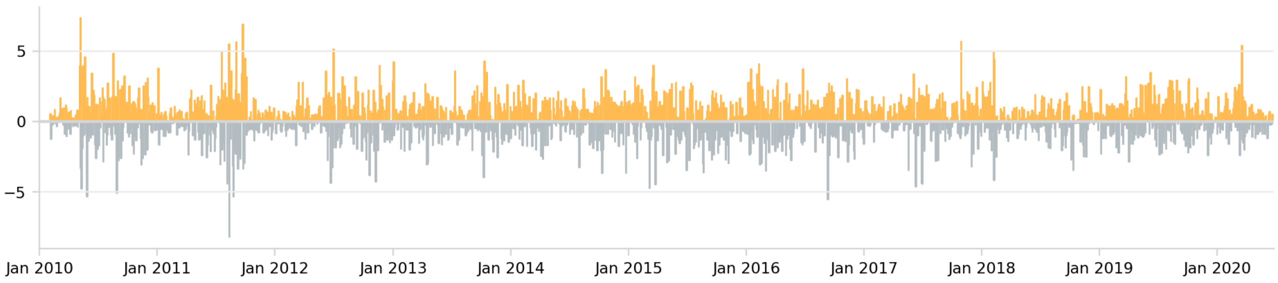
Asset Allocation



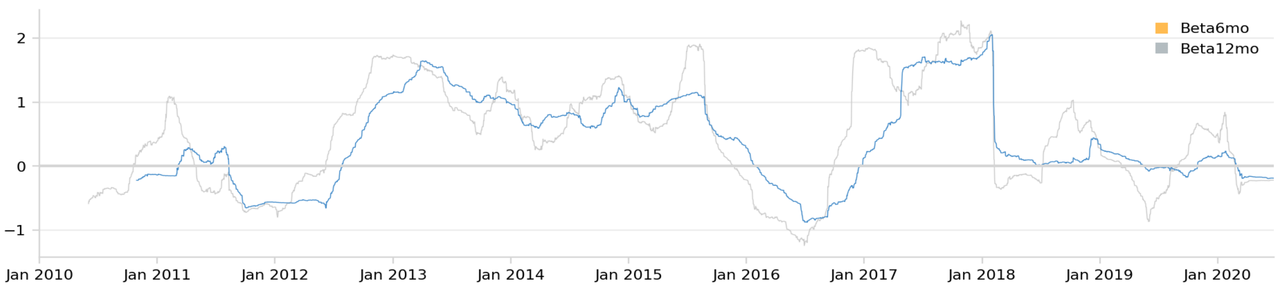
Drawdown



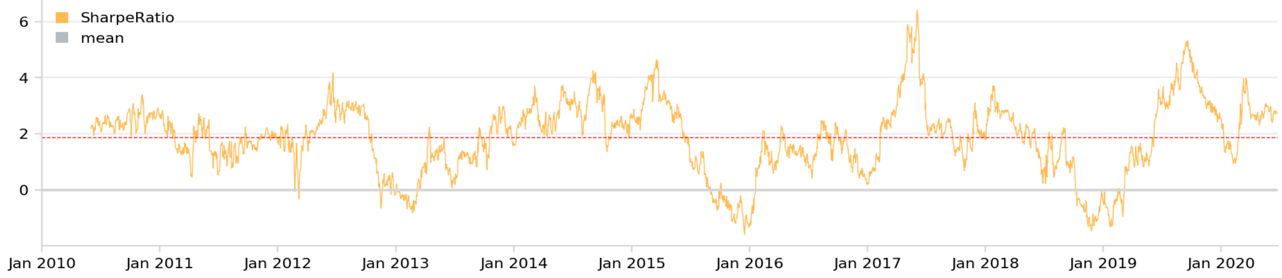
Daily Returns



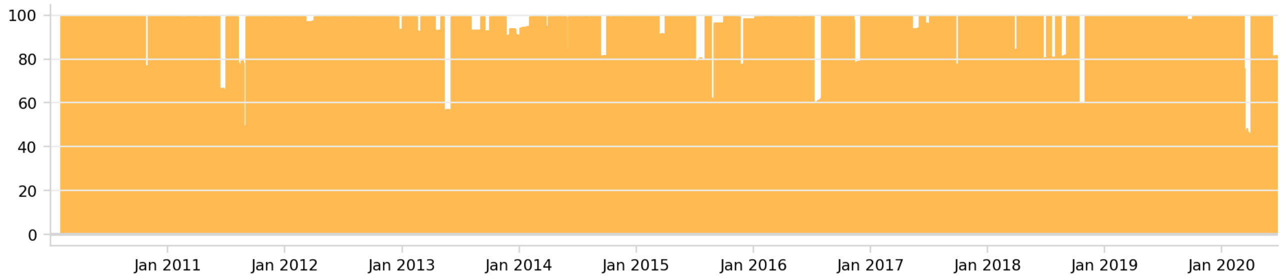
Rolling Portfolio Beta to Equity



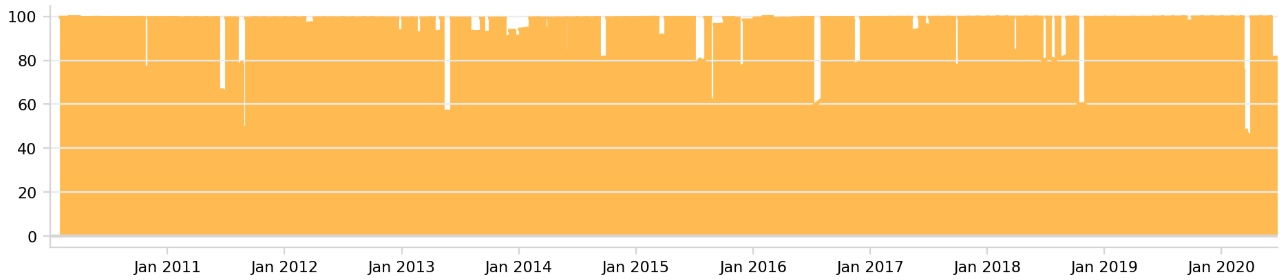
Rolling Sharpe Ratio (6 Months)



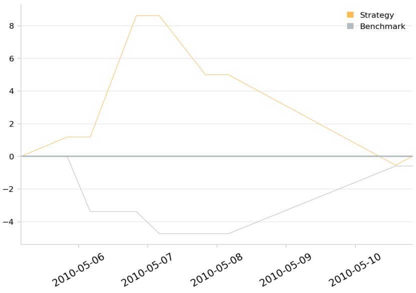
Net Holdings



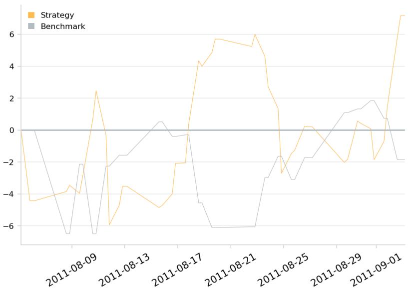
Leverage



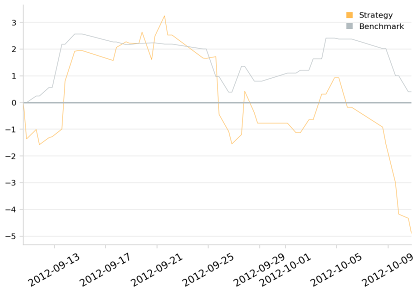
Crisis Flash Crash



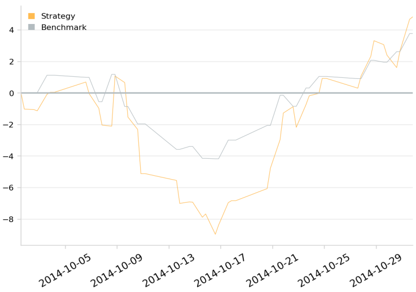
Crisis US Downgrade-European Debt Crisis



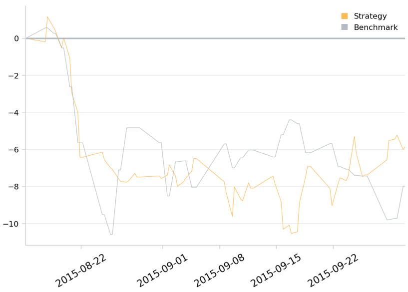
Crisis ECB IR Event 2012



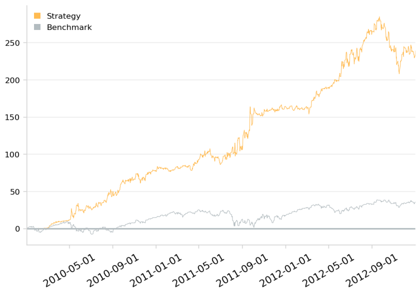
Crisis Oct14



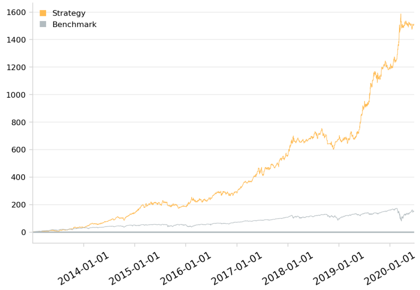
Crisis Fall2015



Crisis Recovery



Crisis New Normal



Equity