

Strategy Description

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

Key Characteristics

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

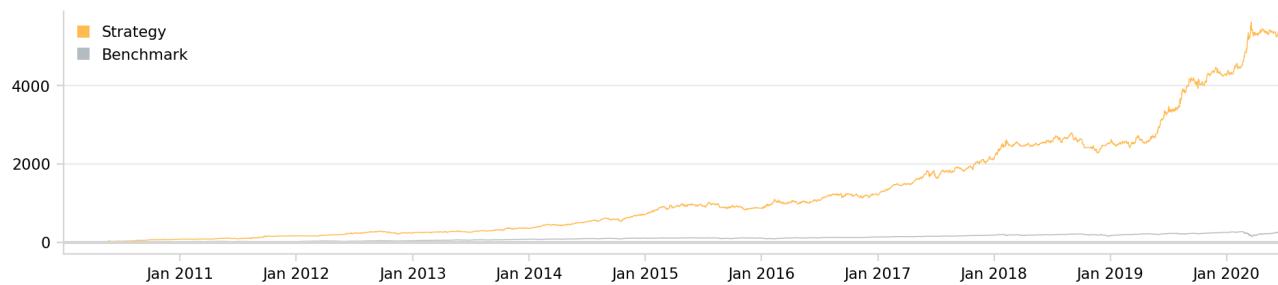
Key Statistics

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

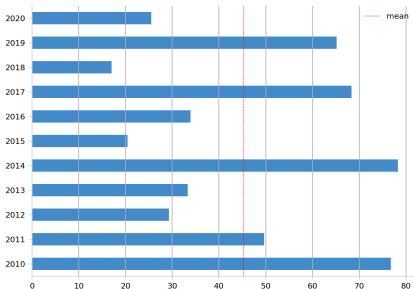
Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	8.9	-0.5	-9.4	0.6	0.3	-0.1	nan	nan	nan	nan	3.5	-3.9
2019	0.8	-2.7	-10.1	-4.7	11.5	11.9	2.6	14.9	2.0	3.2	3.5	5.9
2018	-1.0	1.7	-1.3	0.1	3.2	1.1	-0.3	1.9	4.7	7.1	-1.1	2.6
2017	9.2	8.1	-0.2	2.4	8.7	-0.3	7.2	5.6	-2.4	7.7	2.8	2.6
2016	9.7	7.2	-1.6	-1.0	-0.4	3.2	10.9	0.7	2.6	-3.8	-0.8	3.0
2015	14.0	9.6	-1.9	4.0	2.7	-4.7	5.6	-0.6	1.7	-2.8	-3.0	0.4
2014	11.1	11.1	-3.1	1.0	8.9	5.1	1.0	12.8	-4.0	4.8	9.5	2.0
2013	3.1	-0.2	5.2	3.3	-0.7	-3.8	8.2	-0.0	5.1	10.2	1.6	-3.4
2012	1.3	-1.0	7.2	3.4	5.4	8.3	1.8	7.0	1.3	9.8	0.4	-1.2
2011	2.2	1.9	0.4	5.7	8.1	-10.1	8.5	1.9	21.9	0.9	-0.2	3.1
2010	0.0	1.1	7.9	1.7	12.9	1.2	5.7	11.9	9.8	2.2	-1.5	4.1

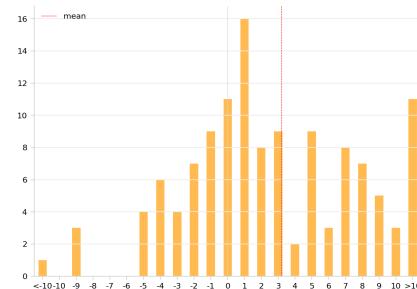
Cumulative Returns



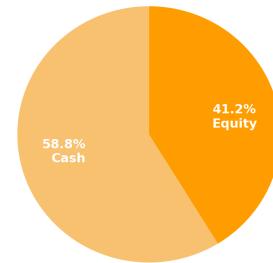
Annual Returns



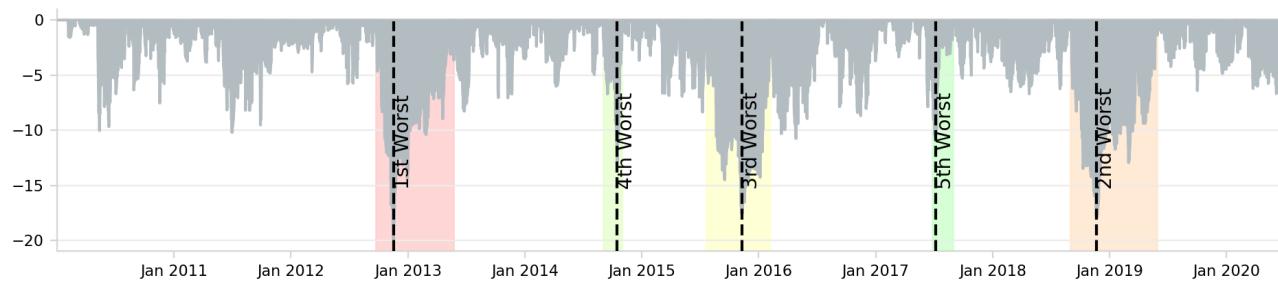
Return Histogram



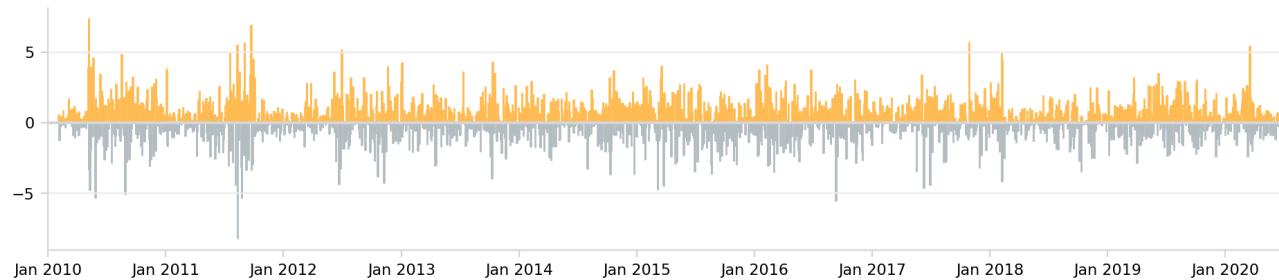
Asset Allocation



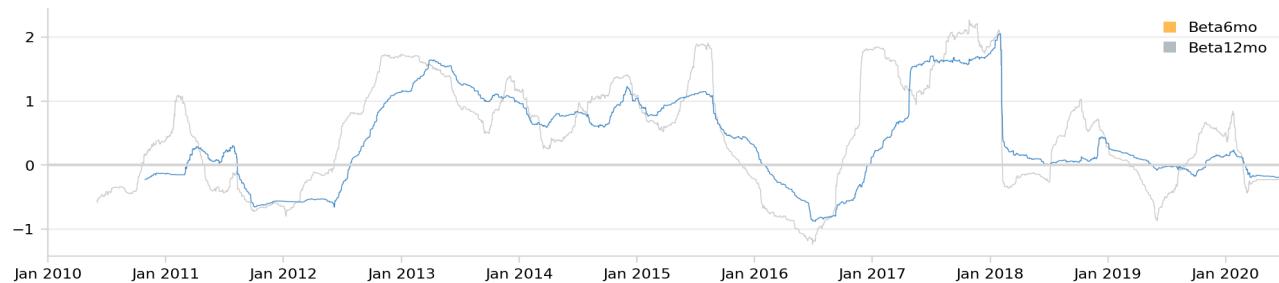
Drawdown



Daily Returns



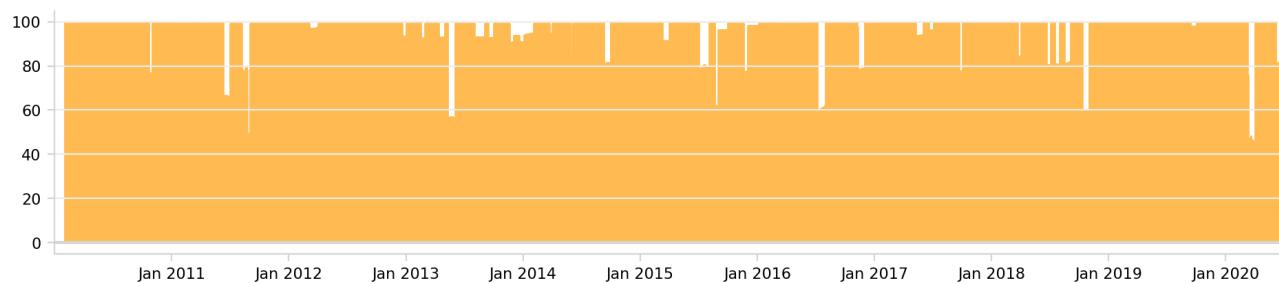
Rolling Portfolio Beta to Equity



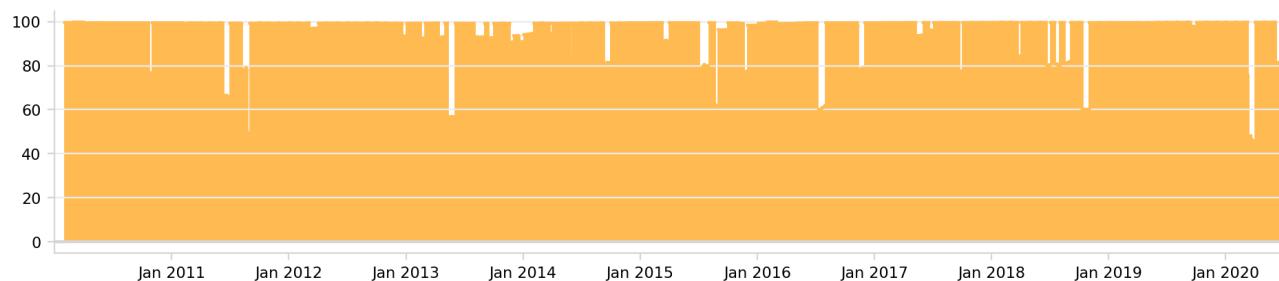
Rolling Sharpe Ratio (6 Months)

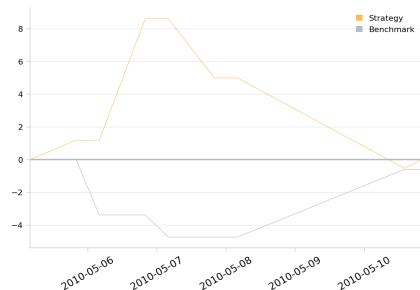
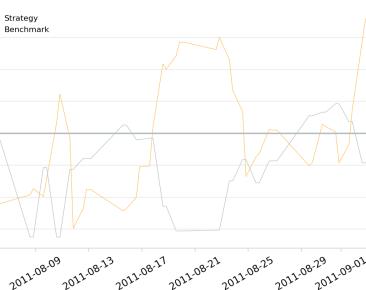
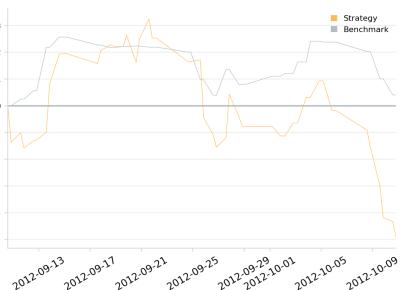
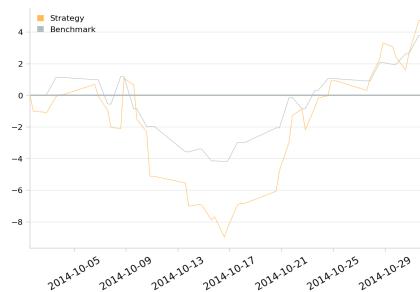
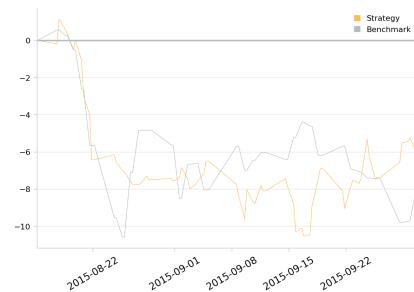
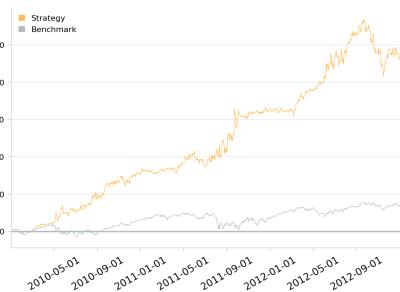


Net Holdings



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
