

REVERSE QUALITY EQUITIES

LONG STRATEGIES, FRICTIONLESS BUY & HOLD



STRATEGY DESCRIPTION

Optimize your investment in the S&P 500 and NASDAQ with our "Frictionless Buy and Hold" strategy.

Grounded in the robust historical uptrend of these markets, the strategy aims to capitalize on temporary downturns through a gradual incorporation approach, thereby reducing exposure to market volatility.

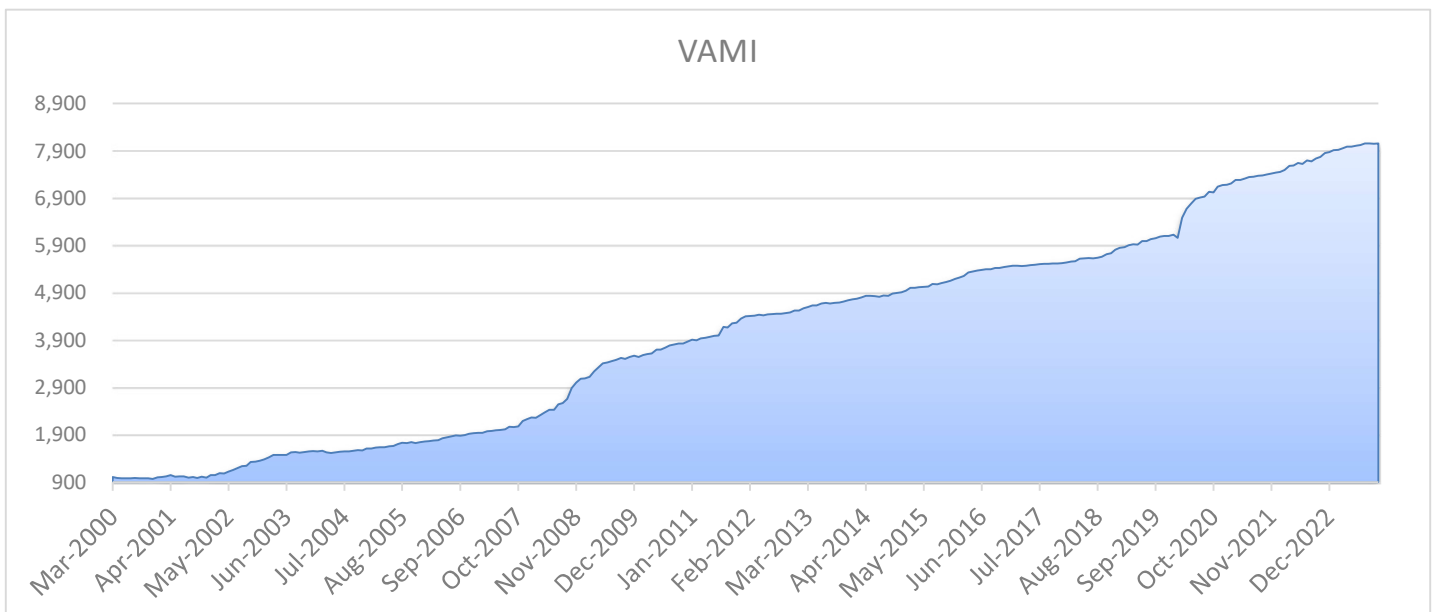
This strategic approach aligns with the Dollar Cost Average principle, allowing investors to make balanced purchases at specific times to maximize long-term returns.

The strategy also incorporates an automatic profit-locking mechanism in critical market zones, ensuring the capture of gains at strategic junctures.

This disciplined method offers investors the opportunity to navigate market emotions with simple and effective rules, providing precise control over risk. With our "Frictionless Buy and Hold" strategy, investors can leverage market fluctuations, enhancing their investments in a conscious and structured manner.

HIPOTETICAL PERFORMANCE (BACKTEST)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2000			0.48%	-1.87%	-0.63%	0.00%	-0.15%	0.51%	-0.37%	-0.48%	0.29%	-1.37%	-3.59%
2001	3.46%	0.38%	2.23%	2.34%	-3.13%	0.59%	-0.31%	-3.04%	1.18%	-1.72%	2.96%	-2.28%	2.65%
2002	5.47%	0.30%	3.91%	-0.94%	4.00%	4.11%	3.79%	3.50%	0.96%	8.09%	0.78%	2.03%	36.00%
2003	2.55%	4.68%	4.97%	0.00%	0.26%	-0.13%	4.78%	1.18%	-1.62%	1.84%	1.40%	0.68%	20.58%
2004	-0.83%	1.13%	-3.14%	-1.66%	1.61%	1.42%	0.94%	-0.17%	0.98%	1.44%	-0.20%	3.61%	5.15%
2005	-0.25%	2.19%	0.54%	0.24%	1.48%	1.73%	3.59%	2.74%	-0.49%	1.44%	-1.68%	2.05%	13.58%
2006	1.38%	0.56%	0.90%	1.67%	3.73%	2.23%	1.87%	1.61%	-0.40%	1.28%	2.73%	1.29%	18.84%
2007	0.76%	0.45%	2.79%	0.65%	1.20%	0.70%	1.21%	5.75%	-0.07%	0.89%	11.52%	3.76%	29.62%
2008	3.45%	-0.60%	6.57%	5.16%	5.85%	-1.02%	11.53%	3.68%	8.13%	22.78%	12.17%	7.87%	85.56%
2009	1.00%	3.31%	11.59%	7.76%	8.46%	2.19%	2.55%	2.97%	3.94%	-1.64%	3.86%	2.19%	48.18%
2010	-2.11%	3.53%	2.85%	0.86%	7.73%	0.19%	4.32%	4.58%	2.22%	1.89%	-0.03%	4.63%	30.66%
2011	3.35%	-0.88%	3.65%	1.47%	1.75%	2.84%	0.50%	18.20%	-1.40%	8.96%	1.46%	8.54%	48.44%
2012	4.90%	0.72%	0.42%	1.96%	-1.35%	1.81%	0.47%	0.94%	-0.05%	0.97%	1.99%	4.14%	16.94%
2013	-0.22%	4.83%	2.27%	3.72%	0.03%	4.11%	1.51%	-1.65%	1.43%	0.40%	1.93%	2.53%	20.88%
2014	2.86%	1.06%	2.82%	2.96%	0.37%	-0.69%	-1.39%	2.52%	-0.43%	5.09%	1.23%	1.19%	17.60%
2015	3.57%	5.93%	0.27%	1.37%	0.77%	0.09%	5.37%	-0.54%	2.33%	2.89%	2.60%	3.56%	28.21%
2016	2.37%	3.52%	7.59%	2.27%	1.60%	1.87%	1.69%	-0.26%	2.45%	0.26%	2.16%	0.88%	26.39%
2017	1.42%	-0.18%	-0.38%	0.50%	1.43%	0.65%	1.03%	0.48%	0.86%	0.68%	0.06%	0.37%	6.92%
2018	1.26%	2.09%	0.83%	4.77%	1.15%	0.59%	-0.67%	1.65%	1.89%	5.21%	2.18%	7.32%	28.28%
2019	3.85%	1.22%	4.65%	2.02%	-0.52%	7.31%	-0.20%	4.47%	2.09%	3.07%	0.97%	0.47%	29.42%
2020	2.11%	-5.95%	42.04%	19.69%	10.28%	10.22%	2.54%	2.51%	9.49%	-1.43%	12.38%	3.07%	106.95%
2021	1.08%	2.92%	7.01%	0.13%	2.92%	3.44%	0.69%	1.93%	0.32%	2.23%	2.02%	2.07%	26.76%
2022	1.75%	4.07%	8.83%	0.63%	4.71%	-1.89%	8.23%	-2.71%	6.49%	3.32%	8.22%	1.52%	43.17%
2023	3.86%	0.70%	4.34%	2.92%	-0.14%	2.27%	1.41%	2.85%	0.30%	-0.77%	0.85%		18.60%



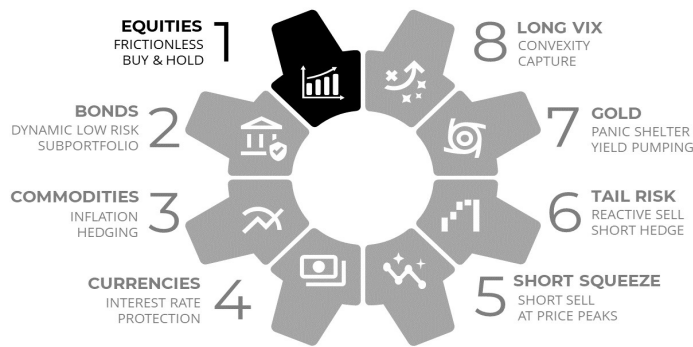
Ratios (No Compounding)

Sharpe Ratio	2.51
VaR 95%	7.50%
CVaR	21.65%
Monthly Volatility	3.60%
Return on Initial Capital	705.67%
Profit Factor	2.37
Average Montly Performance	2.48%
Average Anual Performace	29.41%
Percent in the Market	30.00%

Portfolio Annual Period Analysis

Period	Year VAMI	Profit Factor	Trades	% Win	Profit/Trade
2023	186.0	2.19	293	60%	\$634.71
2022	431.7	2.32	347	63%	\$1,243.98
2021	267.6	2.62	333	63%	\$803.55
2020	1,069.5	4.02	393	70%	\$2,721.35
2019	294.2	3.28	319	68%	\$922.13
2018	282.8	2.02	313	63%	\$903.55
2017	69.2	2.00	245	62%	\$282.35
2016	263.9	2.22	354	64%	\$745.52
2015	282.1	2.04	380	63%	\$742.43
2014	176.0	1.98	341	61%	\$516.26
2013	208.8	2.39	311	63%	\$671.46
2012	169.4	1.69	357	59%	\$474.39
2011	484.4	2.03	440	61%	\$1,100.92
2010	306.6	1.86	414	63%	\$740.51
2009	481.8	1.97	323	62%	\$1,491.75
2008	855.6	2.69	301	61%	\$2,842.55
2007	296.2	3.55	202	69%	\$1,466.12
2006	188.4	3.92	187	73%	\$1,007.37
2005	135.8	2.17	219	59%	\$620.09
2004	51.5	1.49	146	57%	\$352.43
2003	205.8	6.68	61	70%	\$3,374.50
2002	360.0	3.62	115	66%	\$3,130.69
2001	26.5	1.19	74	54%	\$357.70
2000	- 35.9 -	0.56	48	48%	-\$747.89

Portfolio architecture



Daily equity correlation by Alpha

1.00	0.04	0.07	0.06	0.10	0.07	0.04
0.04	1.00	0.26	0.08	0.18	0.09	0.06
0.07	0.26	1.00	0.25	0.43	0.25	0.09
0.06	0.08	0.25	1.00	0.41	0.31	0.31
0.10	0.18	0.43	0.41	1.00	0.44	0.26
0.07	0.09	0.25	0.31	0.44	1.00	0.31
0.04	0.06	0.09	0.31	0.26	0.31	1.00

GENERAL INFORMATION

Program		Company	
Minimum Investment	1M	Management Fee	2%
Margin to Equity Ratio	20%	Performance Fee	20%
		R/T per million/yr	423
		High-Water Mark	Yes

DISCLAIMER

**TRADING AND INVESTING IN FUTURES PRODUCTS CARRIES SUBSTANTIAL RISKS.
PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.**