Dual Momentum Strategies: Triad

US Markets and Gold Rotational Strategy with mutliple out of market options

Results through 05/07/2022

Investment selection for June 2022:
1/6 DBC 5/6 VGSH

Tax friendliness:
Triad is tax friendly, mostly Long Term Cap Gains.

Months between change of holdings
Triad has a change to one of it's holdings every 1.67 months on average.

Portfolio size appropriateness:
Whale, Triad can be used for any sized portfolio.

Strategy Description:
Triad was created as a better option than a 60/40 portfolio for the future. Triad may invest: 1/6 into Gold or Commodities, 2/6 into the Russell 1000, 2/6 into the Russell Mid-Cap Value or International, a minimum of 1/6 (and any amounts not invested into the previous mentioned buckets) will be invested into the best performer of; Short Term Treasuries, Intermediate Term Treasuries, and Short Term Corporate Investment Grade Bonds. Triad has average leverage of 100%, and maximum leverage of 100%.

Strategy Components
IWB Russell 1000, IWS Rusell MidCap Value, SGOL Gold, DBC Commodities
VCSH Short Term Corporate Investment Grade Bonds
VGSH Short Term Treasuries
VGIT Intermediate Term Treasuries

Characteristics:
Drawdowns: Triad has more conservative drawdowns than a Balanced 60/40 strategy
Volatility: Triad is noticeably less volatile than a Balanced 60/40 approach
Returns: Triad has similar historical returns depending on the time frame, and should do better going forward.

Metric	2000+	1980+
Beta	0.26	0.36
Alpha	8.93%	8.09%

Annualized Returns, actual YTD for current year.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad	-1.16%	1.40%	15.76%	11.00%	9.55%	10.68%	12.33%
Balanced 60/40	-12.07%	-4.34%	9.56%	8.43%	9.22%	5.93%	9.98%
S&P 500	-13.12%	-0.75%	16.25%	13.23%	14.25%	6.64%	11.66%

Maximum Drawdown, single largest drawdown.

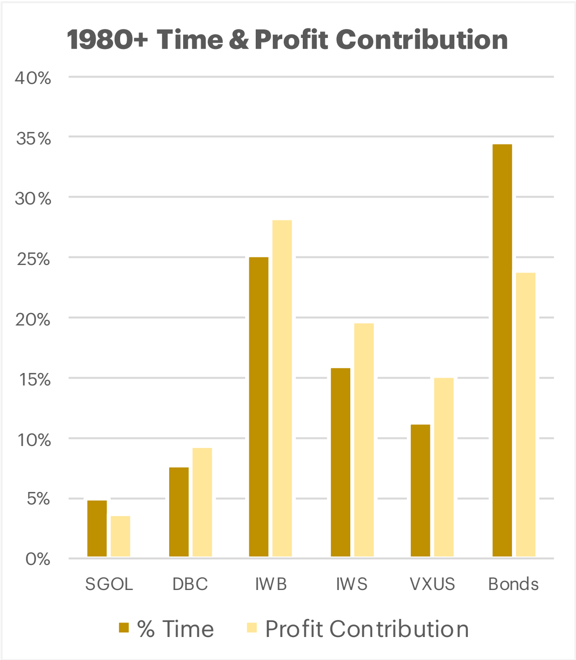
Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad	-2.15%	-4.17%	-5.90%	-5.90%	-7.48%	-7.68%	-15.47%
Balanced 60/40	-12.07%	-12.07%	-12.07%	-12.07%	-12.07%	-32.33%	-32.33%
S&P 500	-13.12%	-13.12%	-19.43%	-19.43%	-19.43%	-50.79%	-50.79%

Ulcer Index, the higher the number the more painful downside volatility. Considers all downside not just maximum.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad	1.37	2.48	2.10	2.41	2.35	2.36	3.11
Balanced 60/40	7.72	5.32	3.92	3.43	2.58	7.63	5.94
S&P 500	8.70	6.06	5.43	5.05	3.88	16.68	12.87

Sortino Ratio, risk adjusted performance measure - bigger number is better.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad	(2.34)	(1.41)	0.85	0.11	(0.15)	2.36	2.25
Balanced 60/40	(2.67)	(1.33)	(0.04)	(0.19)	(0.15)	0.86	1.57
S&P 500	(2.27)	(0.73)	0.52	0.30	0.43	0.65	1.17



Triad inception date April 2021, out of sample since then and before 2000.

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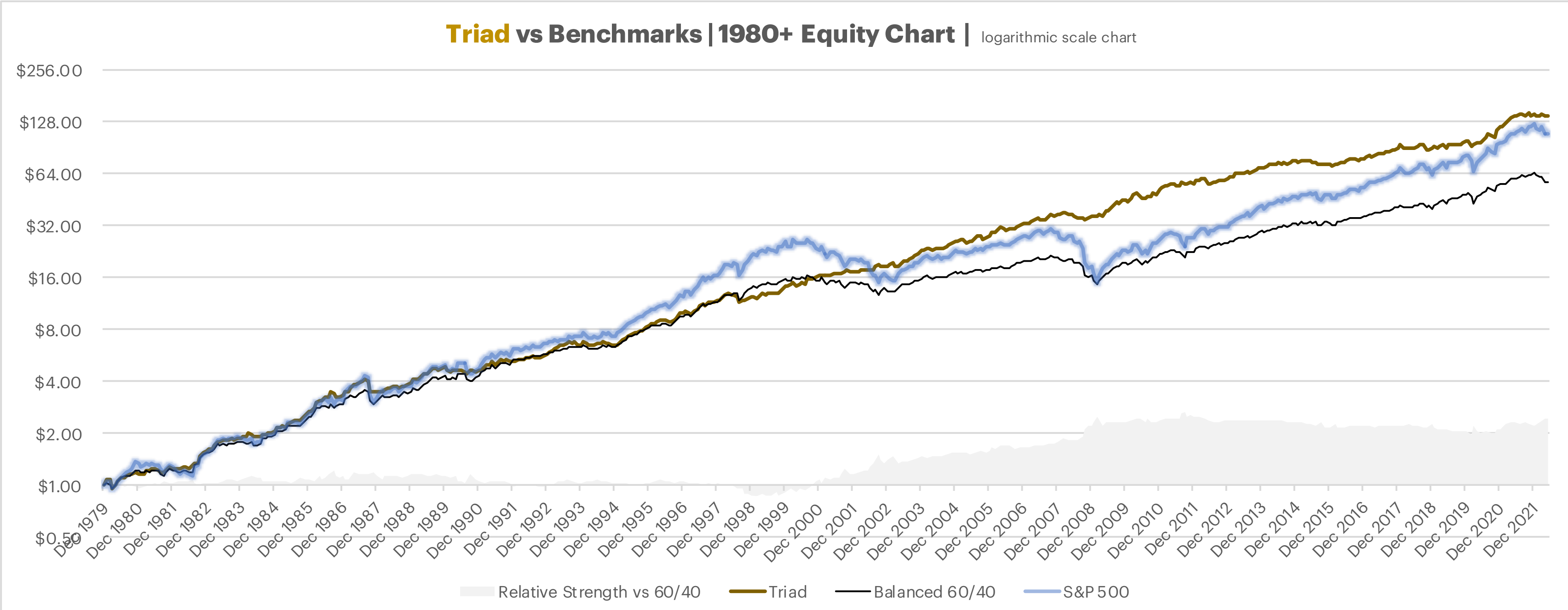
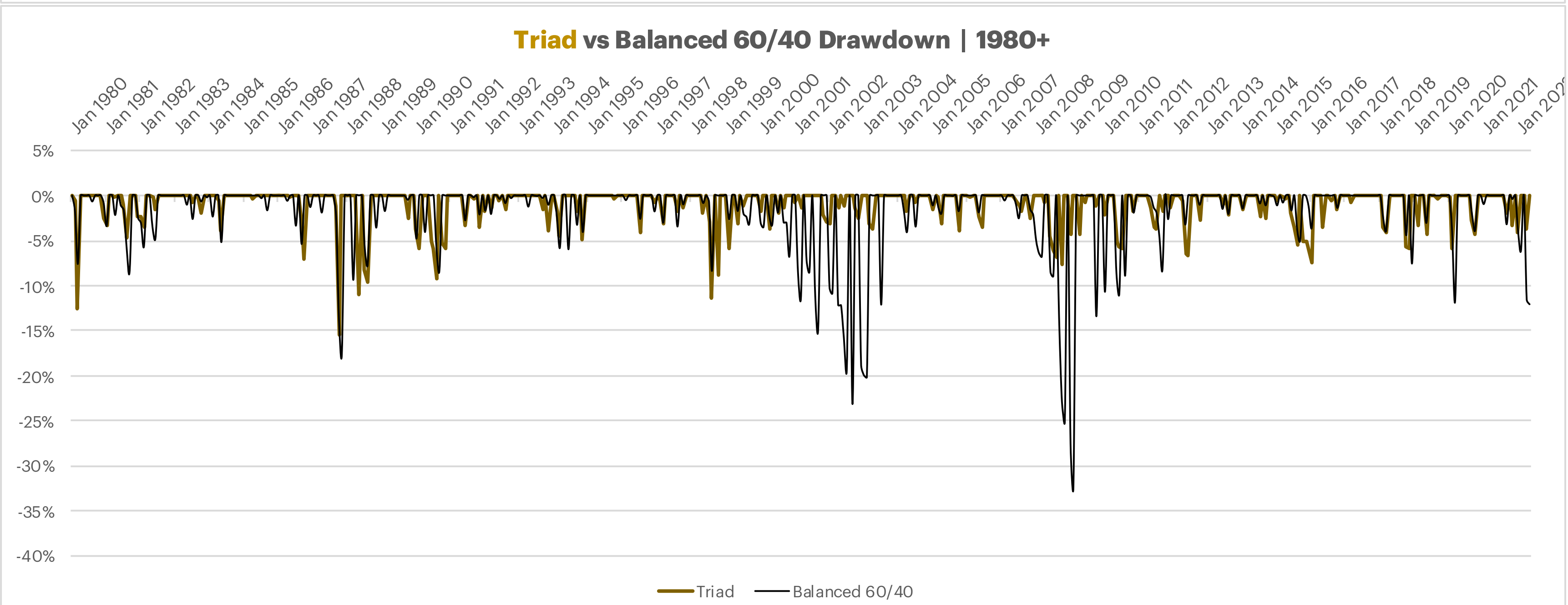
Dual Momentum Systems: Triad





Triad inception date April 2021, out of sample since then and before 2000.

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Dual Momentum Strategies: Triad+

US Markets and Gold Rotational Strategy with mutliple out of market options

Results through 05/07/2022

Investment selection for June 2022:
1/6 DBC 5/6 VGSH

Tax friendliness:
Triad+ is tax friendly, mostly Long Term Cap Gains.

Months between change of holdings:
Triad has a change to one of it's holdings every 1.67 months on average.

Portfolio size appropriateness:
Whale, Triad can be used for any sized portfolio.

Characteristics:
Drawdowns: Triad+ has more conservative drawdowns than a Balanced 60/40 strategy
Volatility: Triad+ is noticeably less volatile than a Balanced 60/40 approach
Returns: Triad+ has similar historical returns depending on the time frame, and should do better going forward.
Leverage: Triad has average leverage of 108%, and maximum leverage of 133%.

Strategy Description:
Triad+ was created as a better option than a 60/40 portfolio for the future. Triad+ is more moderate by adding Smart Leverage to Triad, if there is a month end drawdown of 15% or greater, when going back into 2/6 position of Russell 1000 Triad+ will instead go into 2X S&P, SSO, until there is a natural change of investment up to 12 months. Triad has average leverage of 108%, and maximum leverage of 133%.

Strategy Components
IWB Russell 1000, SSO 2X Smart Leverage
IWS Rusell MidCap Value, SGOL Gold, DBC Commodities
VCSH Short Term Corporate Investment Grade Bonds
VGSH Short Term Treasuries
VGIT Intermediate Term Treasuries

Metric	2000+	1980+
Beta	0.32	0.42
Alpha	10.11%	9.08%

Annualized Returns, actual YTD for current year.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad+	-1.16%	1.34%	19.91%	13.37%	10.71%	12.30%	14.04%
Triad	-1.16%	1.40%	15.76%	11.00%	9.55%	10.68%	12.33%
Balanced 60/40	-12.07%	-4.34%	9.56%	8.43%	9.22%	5.93%	9.98%

Maximum Drawdown, single largest drawdown.

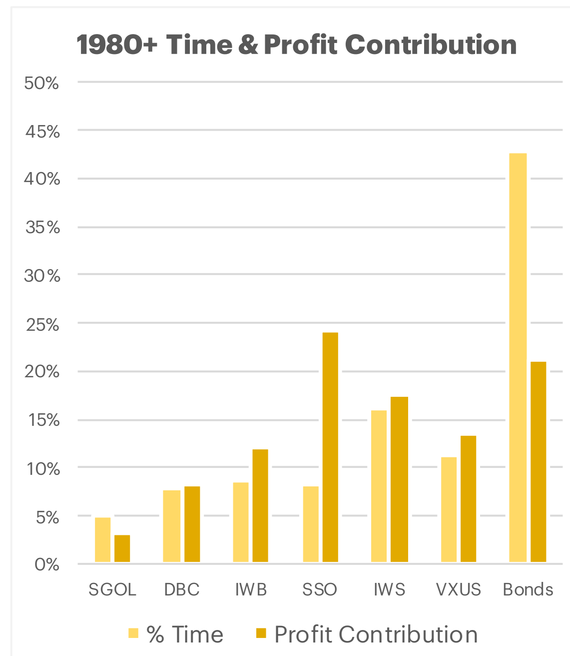
Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad+	-2.15%	-4.02%	-7.11%	-7.11%	-7.48%	-9.09%	-15.47%
Triad	-2.15%	-4.17%	-5.90%	-5.90%	-7.48%	-7.68%	-15.47%
Balanced 60/40	-12.07%	-12.07%	-12.07%	-12.07%	-12.07%	-32.33%	-32.33%

Ulcer Index, the higher the number the more painful downside volatility. Considers all downside not just maximum.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad+	1.37	2.37	2.33	2.53	2.42	2.67	3.22
Triad	1.37	2.48	2.10	2.41	2.35	2.36	3.11
Balanced 60/40	7.72	5.32	3.92	3.43	2.58	7.63	5.94

Sortino Ratio, risk adjusted performance measure - bigger number is better.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad+	(2.34)	(1.44)	1.37	0.46	0.07	2.43	2.39
Triad	(2.34)	(1.41)	0.85	0.11	(0.15)	2.36	2.25
Balanced 60/40	(2.67)	(1.33)	(0.04)	(0.19)	(0.15)	0.86	1.57



Triad+ inception date March 2022 [Triad inception date April 2021]

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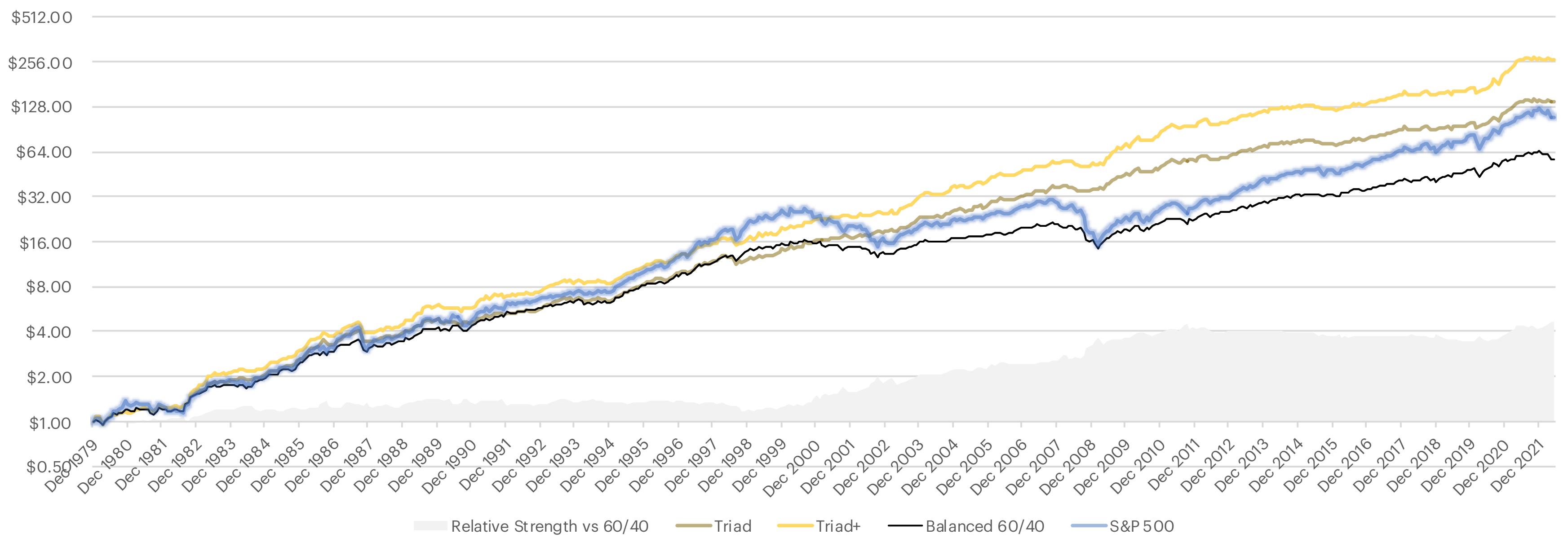
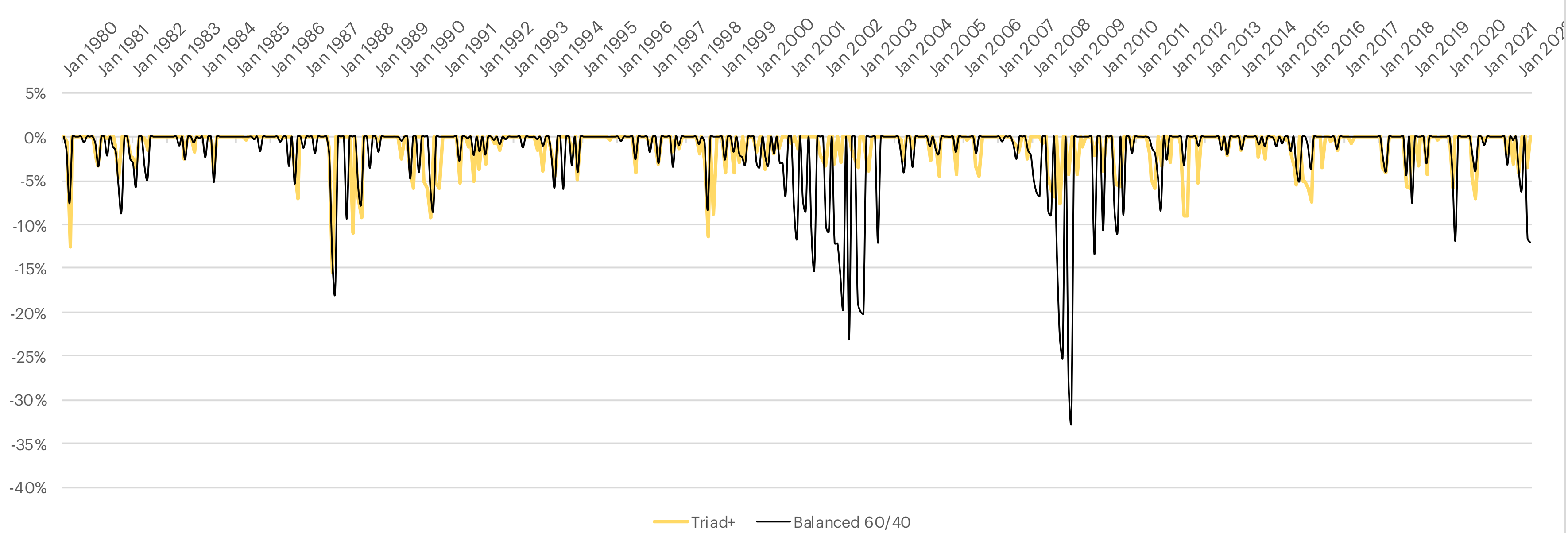
Dual Momentum Systems: Triad+

Triad+ vs Benchmarks | 1980+ Equity Chart | logarithmic scale chart



Triad+ vs Balanced 60/40 Drawdown | 1980+



Triad+ inception date March 2022 [Triad inception date April 2021]

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Dual Momentum Strategies: Triad++

US Markets and Gold Rotational Strategy with mutliple out of market options

Results through 05/07/2022

Investment selection for June 2022:
1/6 DBC 5/6 VGSH

Strategy Description:
Triad++ was created as a better option than a 60/40 portfolio for the future. Triad++ is more aggressive by adding Smart Leverage to Triad, if there is a month end drawdown of 15% or greater, when going back into 2/6 position of Russell 1000 Triad++ will instead go into 3X S&P, UPRO, until there is a natural change of investment up to 12 months. Triad has average leverage of 117%, and maximum leverage of 167%.

Tax friendliness:
Triad++ is tax friendly, mostly Long Term Cap Gains.

Months between change of holdings:
Triad has a change to one of it's holdings every 1.67 months on average.

Strategy Components
IWB Russell 1000, UPRO 3X Smart Leverage
IWS Rusell MidCap Value, SGOL Gold, DBC Commodities
VCSH Short Term Corporate Investment Grade Bonds
VGSH Short Term Treasuries
VGIT Intermediate Term Treasuries

Portfolio size appropriateness:
Whale, Triad can be used for any sized portfolio.

Characteristics:
Drawdowns: Triad++ has more conservative drawdowns than a Balanced 60/40 strategy
Volatility: Triad++ is noticeably less volatile than a Balanced 60/40 approach
Returns: Triad++ has similar historical returns depending on the time frame, and should do better going forward.
Leverage: Triad has average leverage of 117%, and maximum leverage of 167%.

Metric	2000+	1980+
Beta	0.32	0.42
Alpha	10.11%	9.08%

Annualized Returns, actual YTD for current year.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad++	-1.16%	1.28%	24.77%	16.11%	12.04%	14.10%	15.98%
Triad+	-1.16%	1.34%	19.91%	13.37%	10.71%	12.30%	14.04%
Balanced 60/40	-12.07%	-4.34%	9.56%	8.43%	9.22%	5.93%	9.98%

Maximum Drawdown, single largest drawdown.

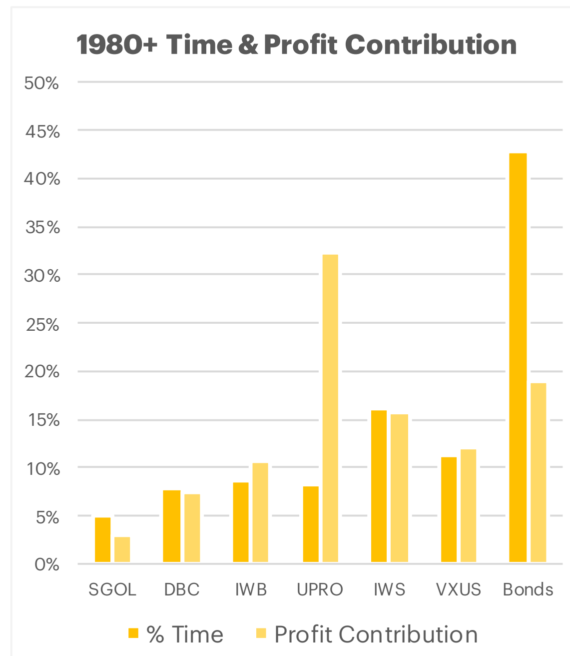
Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad++	-2.15%	-3.87%	-10.13%	-10.13%	-10.13%	-11.94%	-15.47%
Triad+	-2.15%	-4.02%	-7.11%	-7.11%	-7.48%	-9.09%	-15.47%
Balanced 60/40	-12.07%	-12.07%	-12.07%	-12.07%	-12.07%	-32.33%	-32.33%

Ulcer Index, the higher the number the more painful downside volatility. Considers all downside not just maximum.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad++	1.37	2.26	2.69	2.74	2.53	3.22	3.55
Triad+	1.37	2.37	2.33	2.53	2.42	2.67	3.22
Balanced 60/40	7.72	5.32	3.92	3.43	2.58	7.63	5.94

Sortino Ratio, risk adjusted performance measure - bigger number is better.

Investment	YTD	1 Year	3 Year	5 Year	10 Year	2000+	1980+
Triad++	(2.34)	(1.47)	1.83	0.81	0.30	2.41	2.45
Triad+	(2.34)	(1.44)	1.37	0.46	0.07	2.43	2.39
Balanced 60/40	(2.67)	(1.33)	(0.04)	(0.19)	(0.15)	0.86	1.57



Triad++ inception date March 2022 [Triad inception date April 2021]

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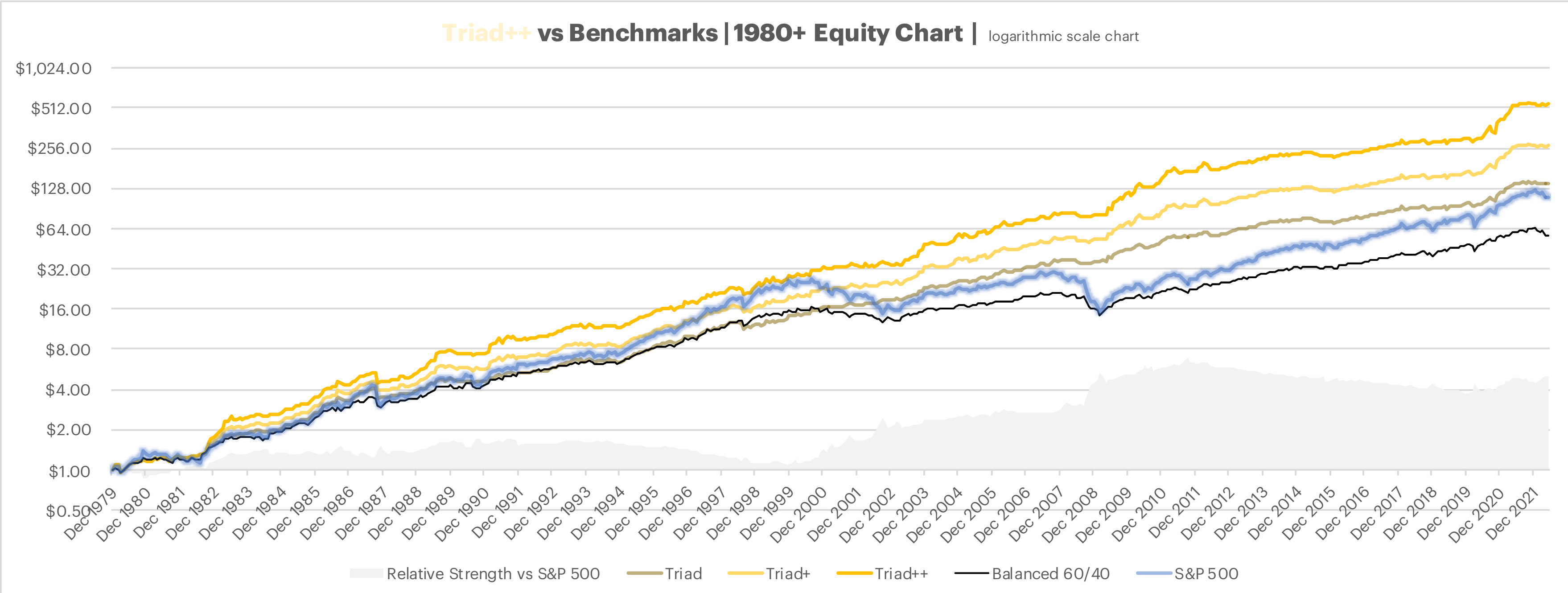
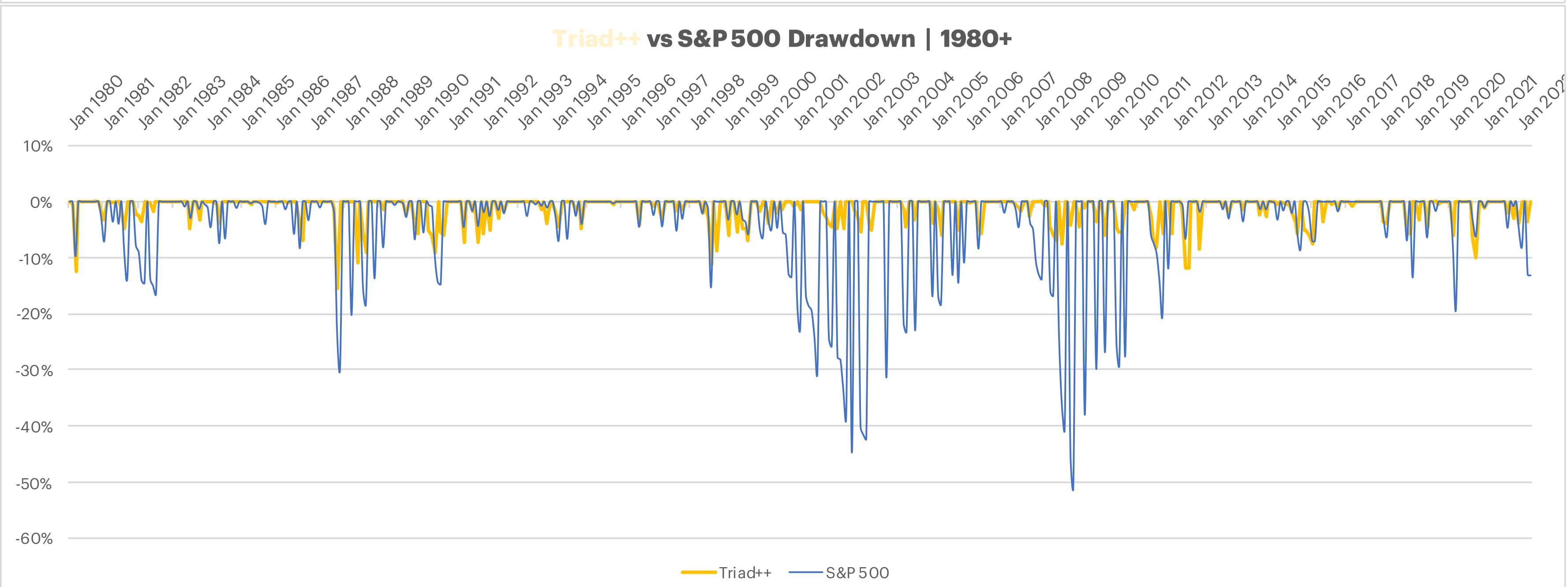
Dual Momentum Systems: Triad++





Triad++ inception date March 2022 [Triad inception date April 2021]

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