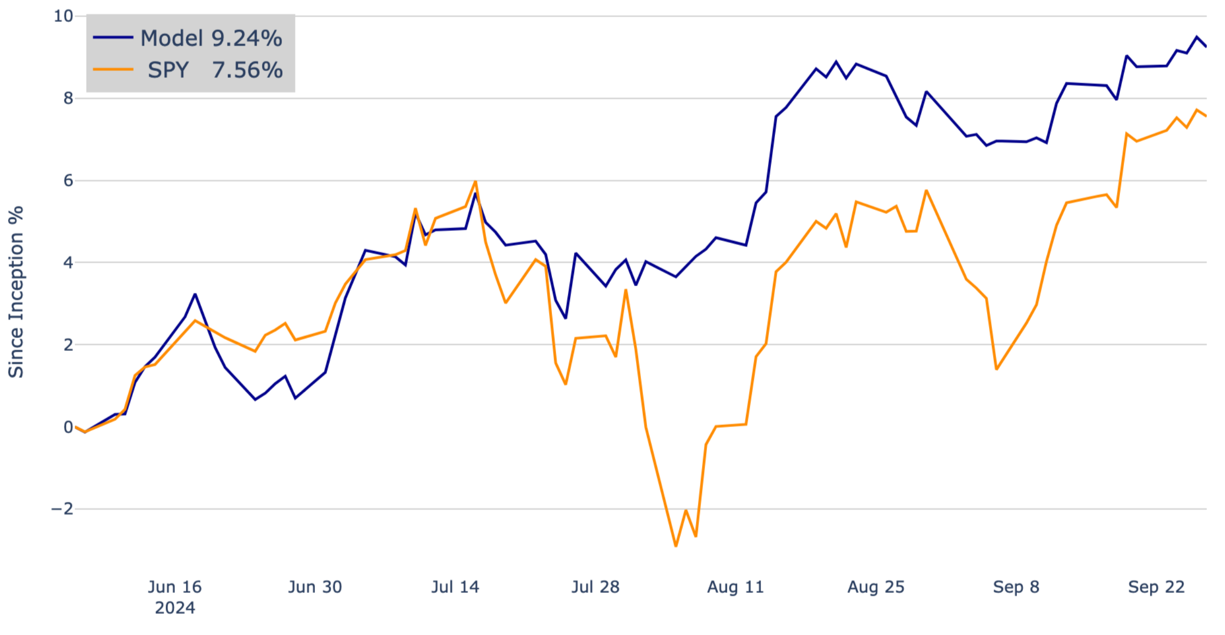
ETFs AI Model Factsheet

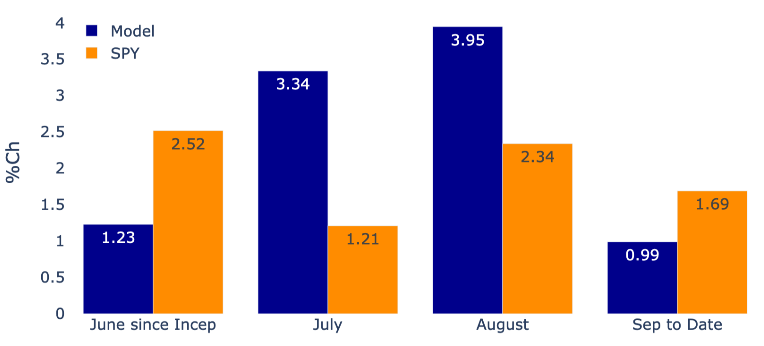
At close of 27 Sep 2024

Last Month	2 Months	3 Months	Sharpe Ratio
+1.58%	+5.21%	+8.49%	3.10
From 29 Aug 2024	From 31 Jul 2024	From 1 Jul 2024	Since Inception

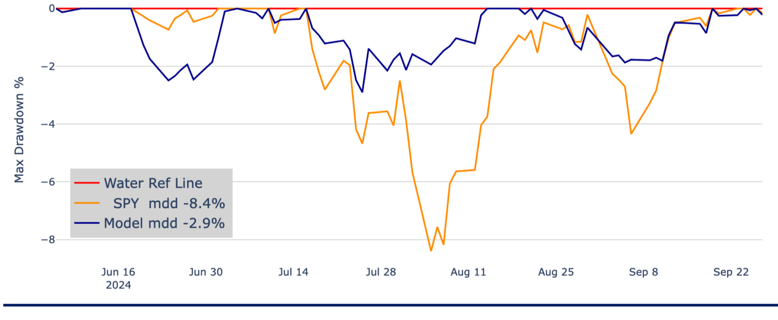
Performance since Inception



Calendar Performance



Maximum Drawdown



Since Inception

Mean Weekly Ret %:
0.577%

Mean Monthly Ret %:
2.44%

SPY Regression (daily):
Beta 0.403
Alpha 0.076

Max Drawdown:
-2.90%

Sortino Ratio:
5.94

Inception Date:
7 June 2024

Lifetime:
16 weeks

Calculation Basis: 1 week is 5 trading days, 1 month is 21 trading days, and 1 year is 252 trading days. **Risk Free Rate**: 5.15%.
Management: Actively managed using three AI models targeting positive absolute return on long run with less volatility compared to SPY.
Portfolio: Portfolio is constructed from ETFs only. Shown performance measures reflect real performance net of fees & taxes as portfolio is running live with real money.