

WHY GRAYLL | Σ^2 NIGMA ETP ?

Minimum \$18,995,971 more profits on \$500,000 initial investment within a period of 12 months.

Portfolio Period 01/02/2021 – 01/02/2022 | ~ *69.5X RETURN*

ETP Parameters	Final Return (ex. Fees)	Profit/Loss (ex. Fees)	St Dev.	Max. Drawdown
4 Week Threshold Rebalancing @ 100%	34,752,267.79\$	34,252,267.79\$ / 6,850.45%	3,231	-691,745.65\$ / -1.97%

Long Only / No Leverage / No Stop Loss

GRAYLL System / Sell Signal 19 APR 2021 / Buy Signal 21 JUL 2021 / Sell Signal 22 NOV 2021

