

All Country Directional Long Short Strategy

Algorithmic Process

The strategy provides the opportunity to outperform the all-Country benchmarks or equivalent indices with lower drawdown. It is composed of 4 sub-strategies: U.S. Large Cap, U.S. Small Cap, EAFE and Emerging Markets. Sub-strategies attempt to add value by taking leveraged (133%) long equity positions in important liquid regional ETFs when the probability of out-performing cash is above average and by taking a combination of short equity (33%) and cash positions (67%) when the probability is below average. We find that shifts in investor behavior can be used to predict equity market prices over different horizons. The strategy takes advantage of equity market regime shifts and behavioral signals hidden in ETF data, index data and other data sets. Models and algorithms dynamically capture important equity market states and attempt to optimally allocate capital across and within each state.

Data



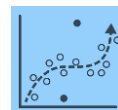
Data captures investor behavior as they vote with capital each day

Models



Models signal investor preferences for market exposure at key turning points

Algorithms



Dynamic algorithms prioritize model signals and produce daily positions that maximize return and control drawdown

Performance Available Upon Request:

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