

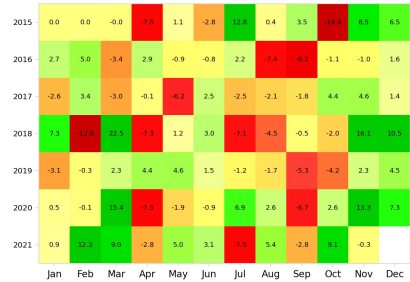
| Strategy Description

EMA Crossover mit Futures. Diese Strategie verwendet EMAs (Exponential Moving Averages) für die folgenden Futures: Gold, E-Mini S&P 500 Index, Crude Oil WTI und Bitcoin. Sie eröffnet eine Long-Position, wenn der EMA(10) oberhalb des EMA(50) ist. Andernfalls wird eine Short-Position eingegangen.

Key Statistics

Days Live	-	Drawdown	33.8%
Turnover	10%	Probabilistic SR	5%
CAGR	11.1%	Sharpe Ratio	0.5
Markets	Future	Information Ratio	-0.1
Trades per Day	0.3	Strategy Capacity (USD)	110M

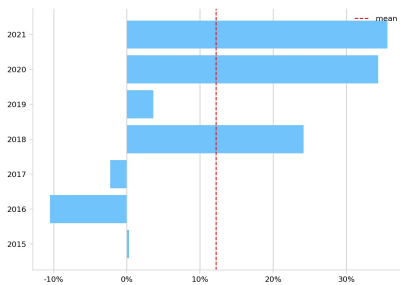
Monthly Returns



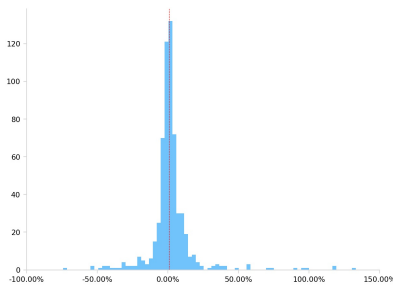
Cumulative Returns



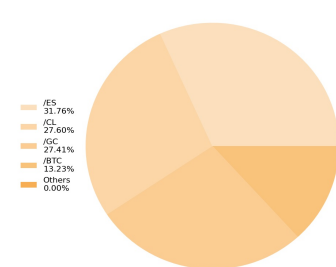
Annual Returns



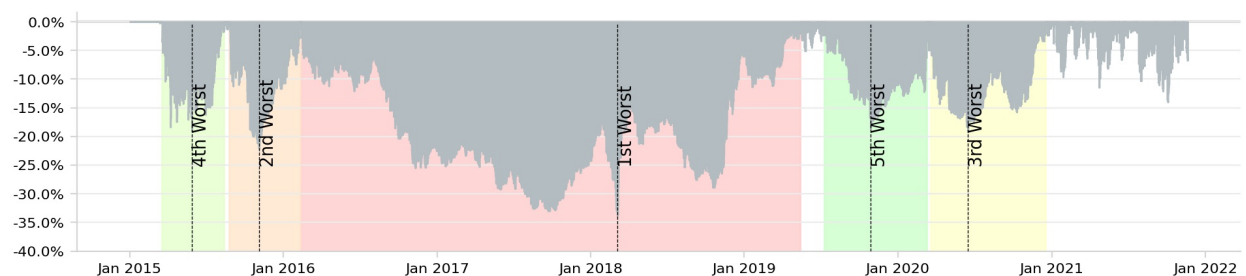
Returns Per Trade



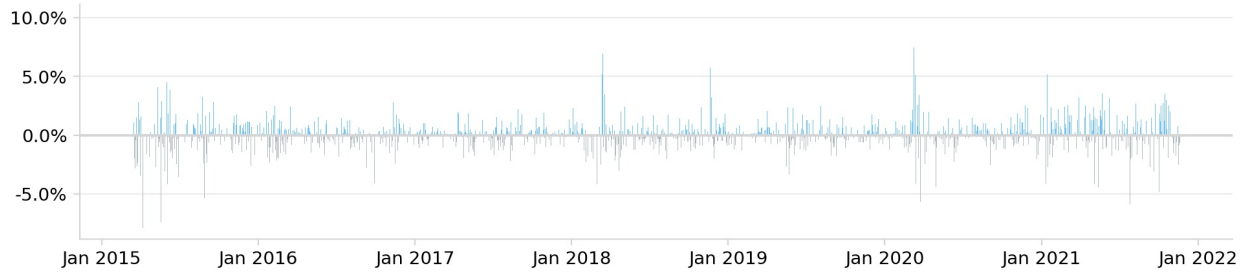
Asset Allocation



Drawdown



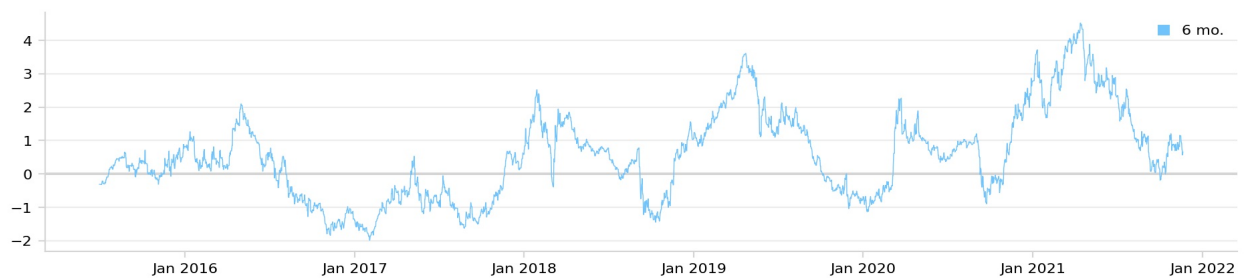
Daily Returns



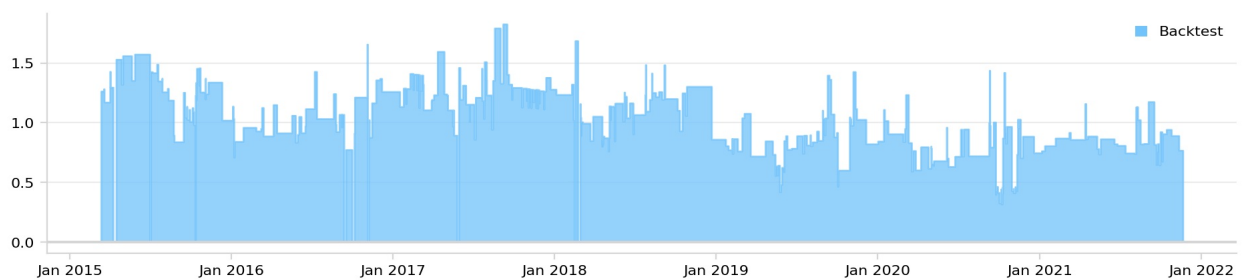
Rolling Portfolio Beta (6 Months)



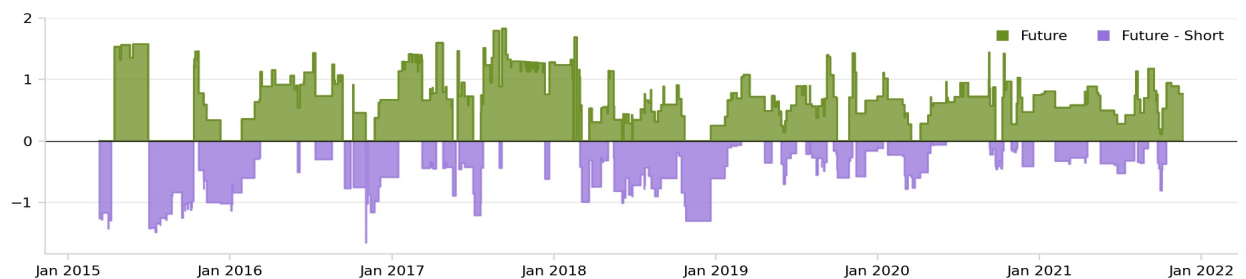
Rolling Sharpe Ratio (6 Months)



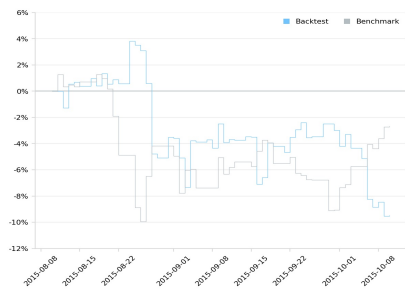
Leverage



Long-Short Exposure



Market Sell-Off 2015



New Normal 2014-2019



COVID-19 Pandemic 2020

