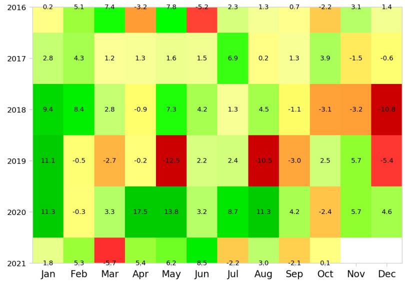
Strategy Description

NUS Algo Trading Project

Key Statistics

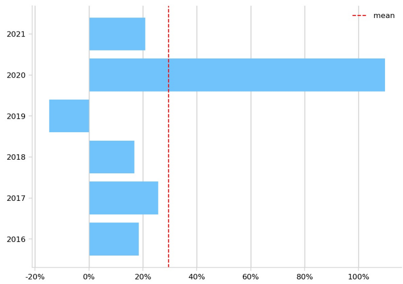
Days Live	-	Drawdown	33.4 %
Turnover	46 %	Probabilistic SR	61 %
CAGR	26.0 %	Sharpe Ratio	1.2
Markets	Equity	Information Ratio	0.4
Trades per Day	3.2	Strategy Capacity (USD)	130K

Monthly Returns

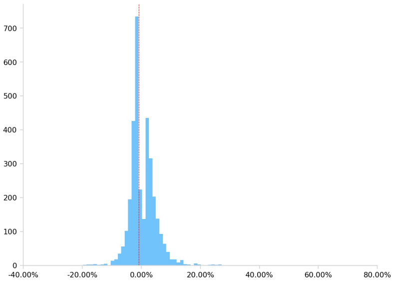


Cumulative Returns

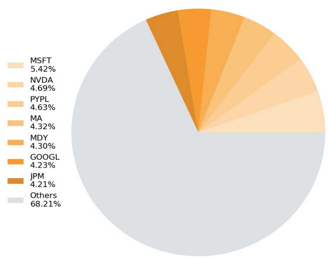
Annual Returns



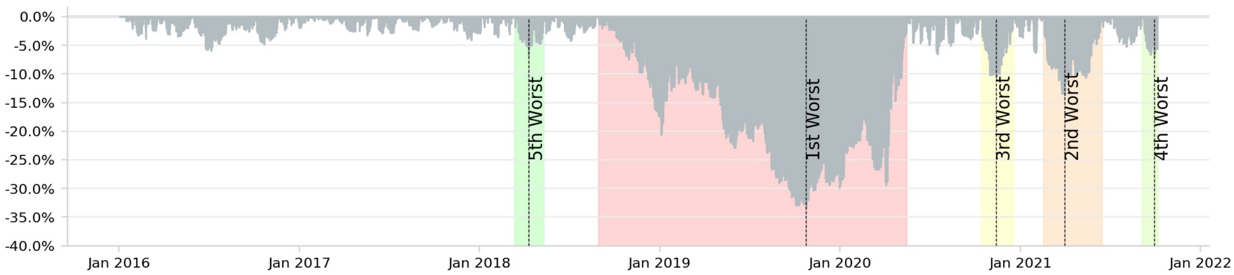
Returns Per Trade



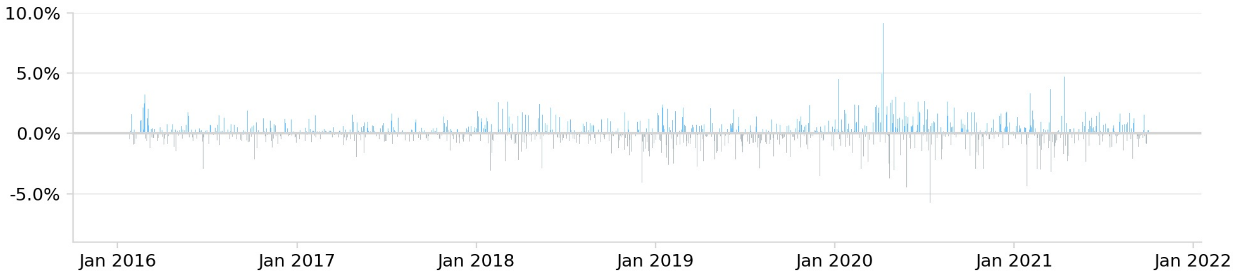
Asset Allocation



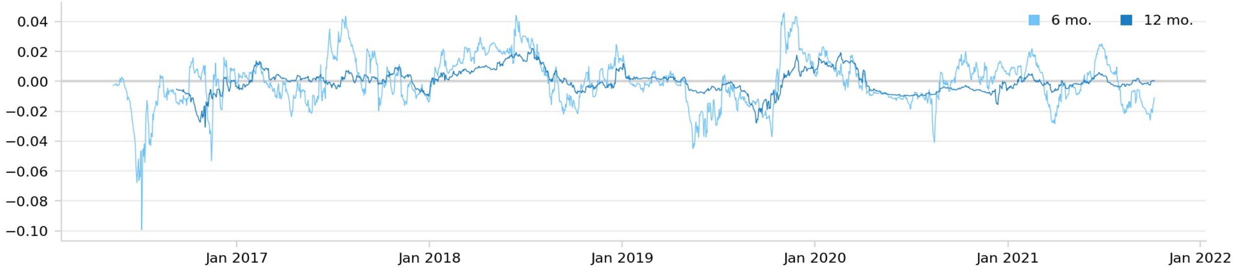
Drawdown



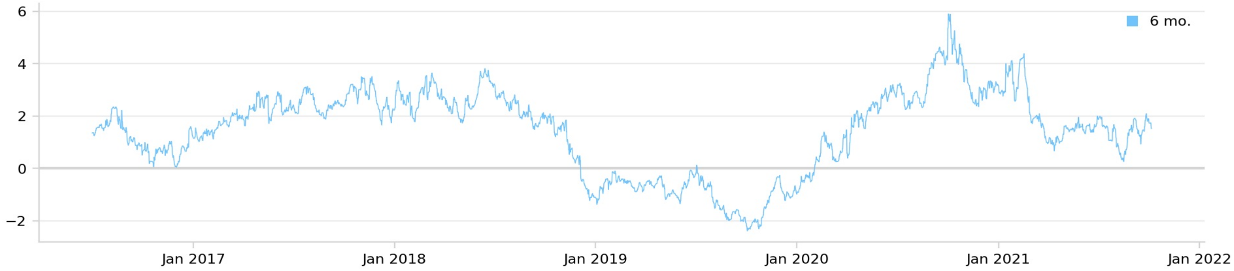
Daily Returns



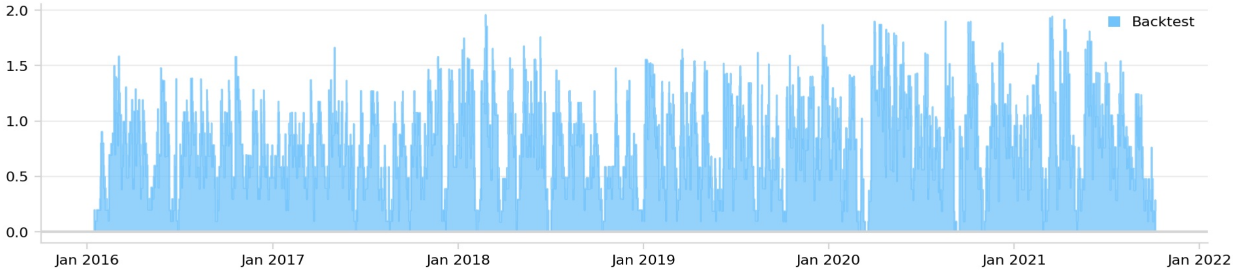
Rolling Portfolio Beta (6 Months)



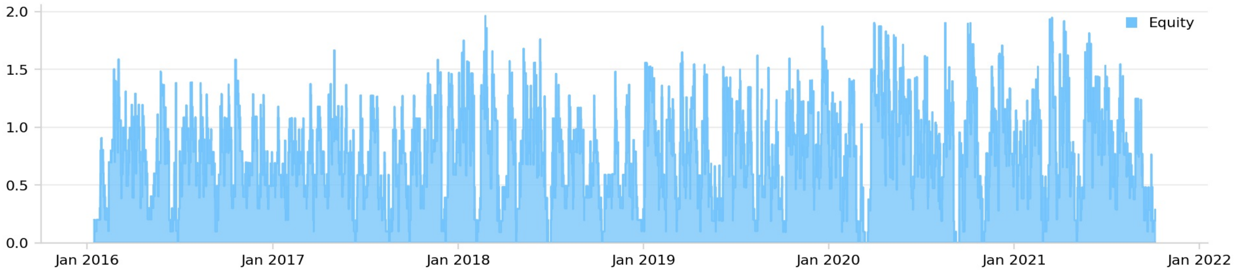
Rolling Sharpe Ratio (6 Months)



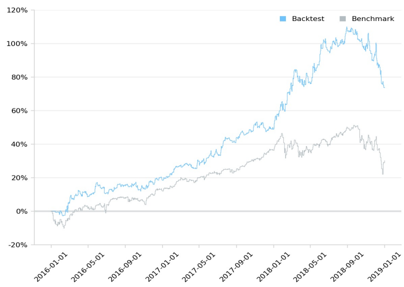
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020