EW.V0R1F2

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Overview

Holding Period Return
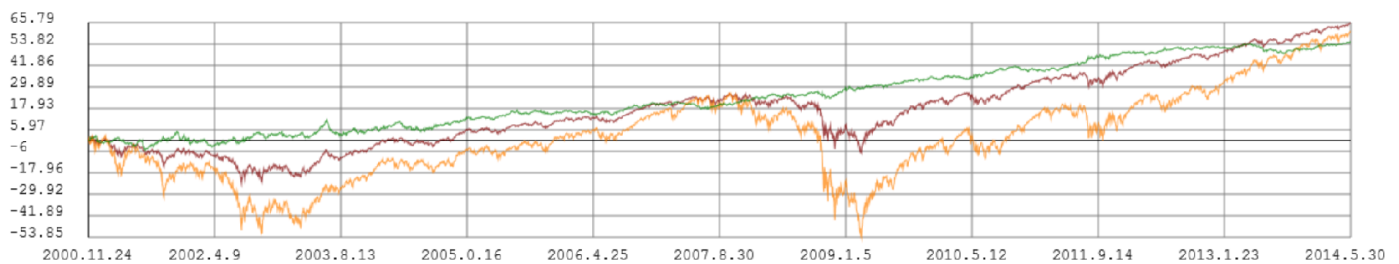
Y axis in Percentage

n = 3397	Mean (%)	Standard Deviation (%)	Skewness	Kurtosis	Sharp	+ 95 %	- 95 %
EW.V0R1F2	0.0193	0.6568	0.0687	9.8752	0.5632	0.0414	-0.0027
EQU.V0R1F1	0.0179	1.2958	-0.0327	10.5312	0.2651	0.0615	-0.0255
BOND.V0R1F1	0.0162	0.3372	-0.8075	6.0055	0.919	0.0275	0.0048

Daily Return
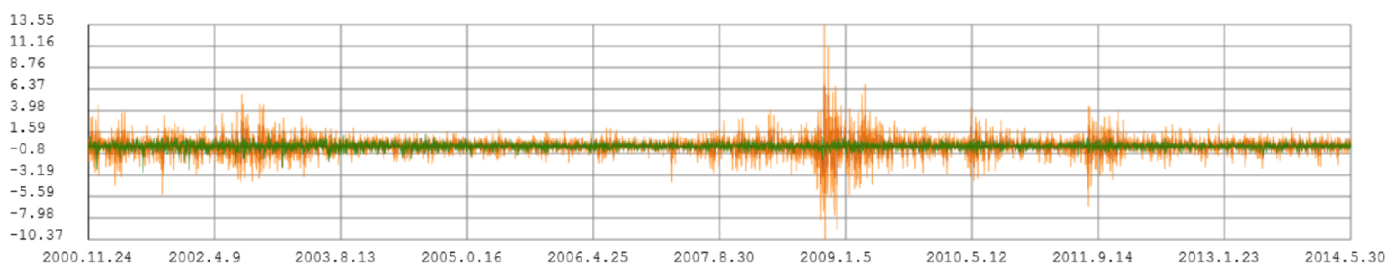
Y axis in Percentage

Drawdown

Y axis in Percentage
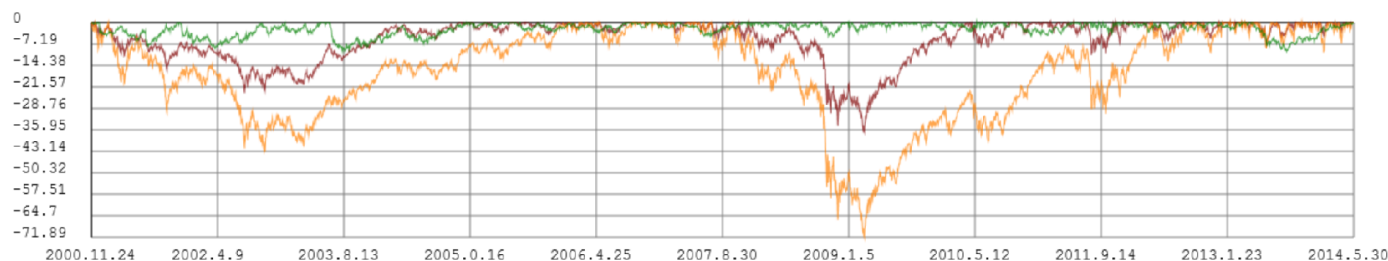
Risk

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