

Strategy Description

kk,m

Key Characteristics

| | |
|---------------------|--------|
| Significant Period | ✓ |
| Significant Trading | ✓ |
| Diversified | ✓ |
| Risk Control | ✗ |
| Markets | Equity |

Key Statistics

| | |
|-------------------|----------|
| CAGR | 8.28% |
| Drawdown | 22.7% |
| Sharpe Ratio | 0.931 |
| Information Ratio | 0.037 |
| Trades Per Day | 0.527584 |

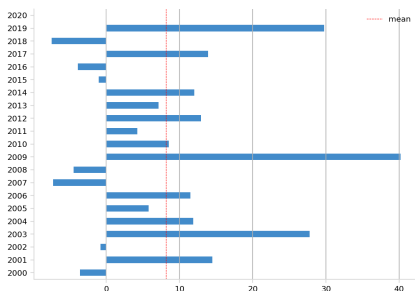
Monthly Returns

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|------|------|------|------|------|------|------|------|------|------|------|------|
| 2020 | -0.0 | nan | nan | nan | nan | nan | nan | nan | nan | nan | nan | nan |
| 2019 | -0.2 | -0.6 | 3.1 | -1.2 | 3.0 | 0.7 | -0.3 | 6.1 | -1.7 | 2.4 | 10.2 | 4.9 |
| 2018 | 1.5 | -0.9 | -2.0 | 2.7 | 1.3 | -1.1 | 0.8 | 1.8 | -1.9 | -0.7 | 0.9 | 3.0 |
| 2017 | 1.6 | 2.4 | -0.5 | 1.1 | 1.1 | 2.2 | 0.9 | 0.3 | 1.9 | 3.4 | 2.0 | 2.1 |
| 2016 | -0.8 | 1.4 | -0.3 | -0.3 | 0.2 | 3.6 | 1.1 | -0.7 | -0.2 | -5.2 | 1.6 | 1.6 |
| 2015 | 3.0 | 2.7 | 1.7 | -1.4 | 1.4 | -1.4 | 0.3 | -2.7 | 1.5 | 2.0 | -0.4 | -0.7 |
| 2014 | 2.6 | 2.6 | 0.4 | -0.3 | 1.6 | 1.9 | -1.5 | 2.0 | -2.1 | 0.2 | 1.4 | 2.9 |
| 2013 | -5.0 | 0.0 | 1.0 | 1.7 | -1.3 | -1.2 | -0.8 | -1.4 | 3.8 | -0.7 | -1.2 | 3.0 |
| 2012 | 5.8 | 2.2 | 0.8 | 0.1 | -2.0 | 1.7 | 2.3 | 0.7 | 3.1 | -0.7 | -0.4 | -1.5 |
| 2011 | -0.5 | 0.9 | 0.5 | 1.5 | 1.3 | -0.1 | -2.2 | -1.0 | -1.1 | 3.2 | 1.9 | 1.8 |
| 2010 | -0.2 | 1.7 | 3.8 | 1.9 | 3.1 | 0.1 | -4.1 | 0.6 | 2.9 | 1.4 | -3.2 | -1.7 |
| 2009 | -7.2 | -3.8 | 0.6 | 6.5 | 7.2 | 1.6 | 5.4 | 2.3 | 5.5 | -4.5 | 0.9 | 3.7 |
| 2008 | 1.6 | -2.7 | -3.4 | -2.1 | -1.5 | 1.4 | -0.5 | 1.6 | 2.6 | 0.1 | -1.8 | 2.2 |
| 2007 | 1.3 | 0.0 | 0.5 | 1.7 | -0.1 | -2.5 | -2.6 | -1.2 | 1.0 | -0.4 | 5.5 | 1.1 |
| 2006 | 3.2 | 1.1 | 0.6 | -0.6 | -2.5 | -2.0 | 1.0 | 3.2 | 1.1 | 1.7 | 0.5 | 1.4 |
| 2005 | 0.2 | 1.0 | -5.9 | 0.5 | -2.5 | 2.2 | 3.3 | 0.2 | 0.7 | -2.9 | 1.1 | 0.7 |
| 2004 | 4.4 | 0.5 | -0.1 | -6.6 | -0.7 | 0.4 | 2.3 | 2.0 | 3.5 | 2.5 | 2.2 | 0.5 |
| 2003 | 1.3 | 1.2 | 1.2 | 2.8 | 6.2 | 2.2 | -0.2 | 1.3 | 2.0 | 3.0 | 2.4 | 1.1 |
| 2002 | -3.2 | 0.2 | -0.7 | 1.3 | 0.1 | -1.5 | -3.6 | 1.7 | -1.2 | -3.2 | 2.6 | -1.0 |
| 2001 | -1.1 | -2.4 | -1.8 | 1.2 | 2.7 | 1.6 | 1.5 | 1.5 | -4.5 | 2.3 | 2.1 | -1.0 |
| 2000 | -1.2 | -3.2 | -3.6 | -3.3 | -3.4 | 1.7 | 1.6 | -3.0 | -1.1 | -0.8 | -1.4 | 0.5 |

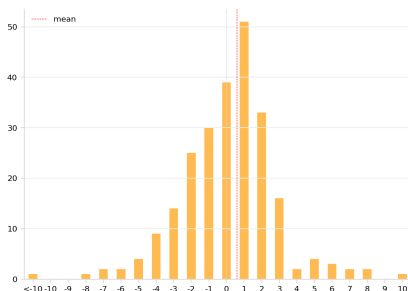
Cumulative Returns



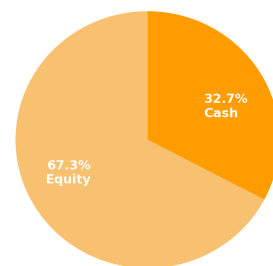
Annual Returns



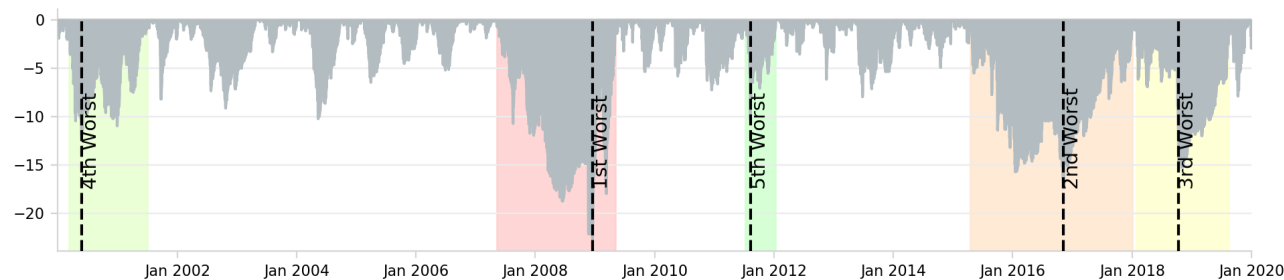
Return Histogram



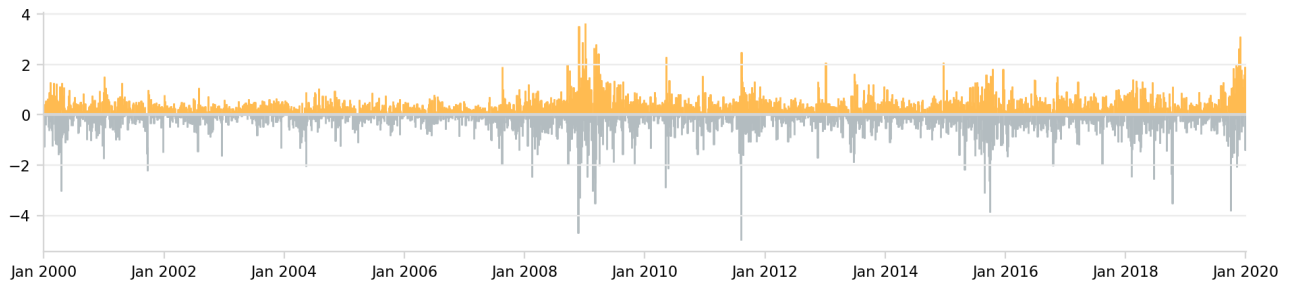
Asset Allocation



Drawdown



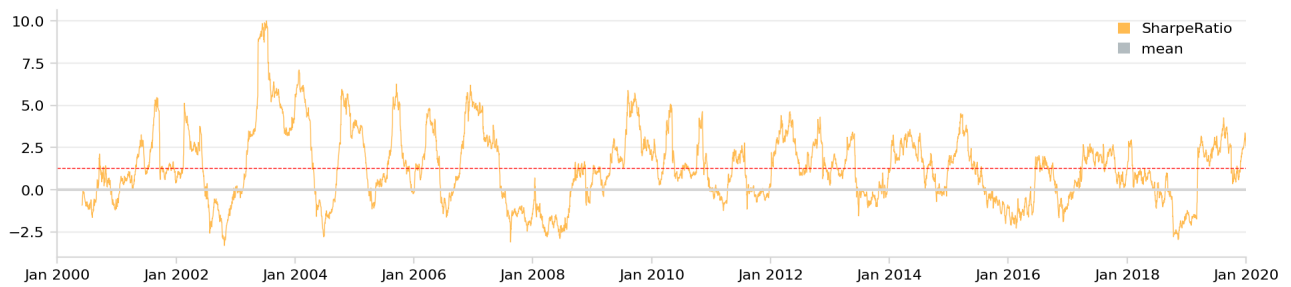
Daily Returns



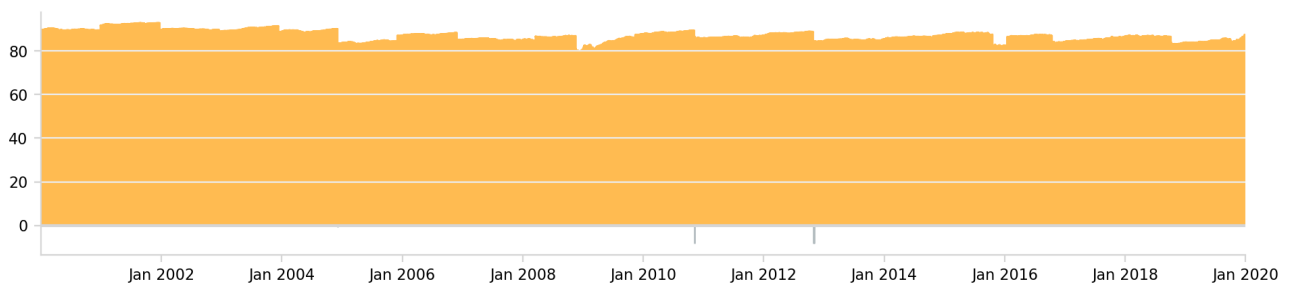
Rolling Portfolio Beta to Equity



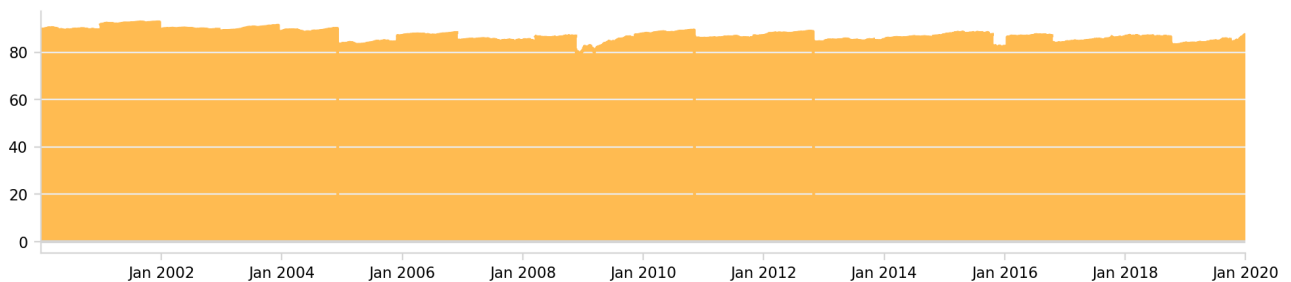
Rolling Sharpe Ratio (6 Months)



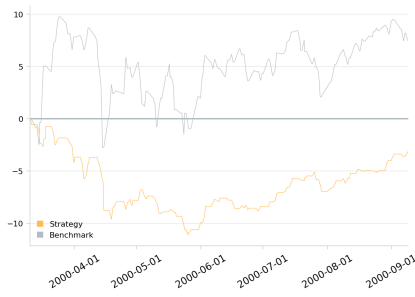
Net Holdings



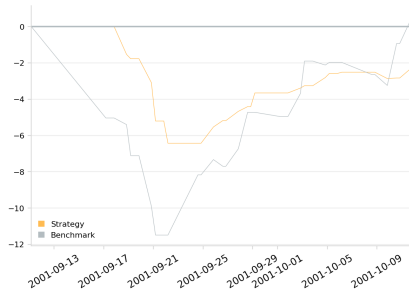
Leverage



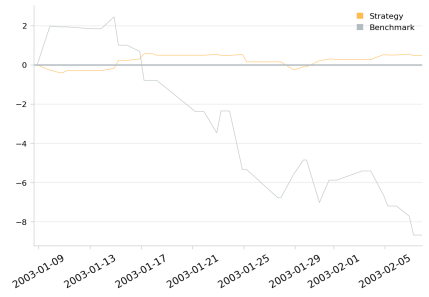
Crisis Dotcom



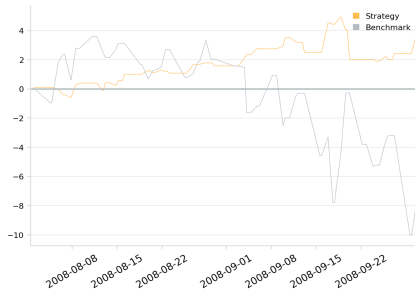
Crisis 9-11



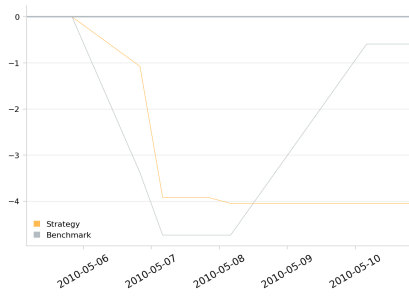
Crisis US Housing Bubble 2003



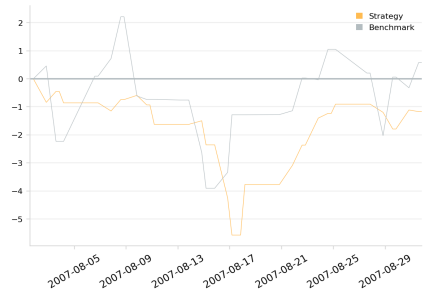
Crisis Lehman Brothers



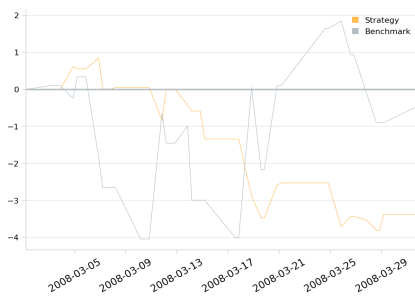
Crisis Flash Crash



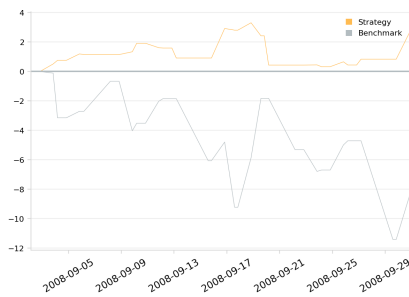
Crisis Aug07



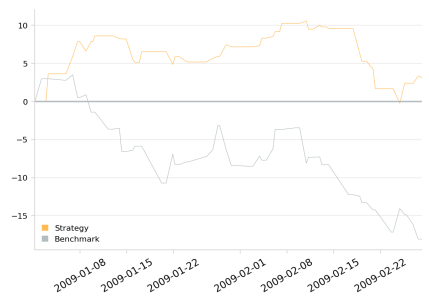
Crisis Mar08



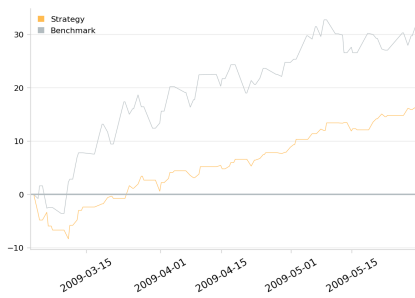
Crisis Sept08



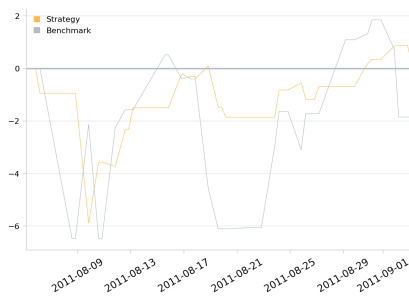
Crisis 2009Q1



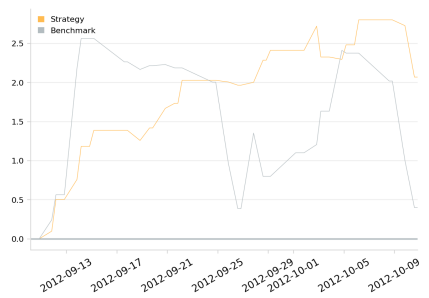
Crisis 2009Q2



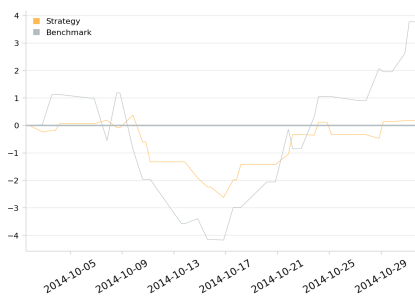
Crisis US Downgrade-European Debt Crisis



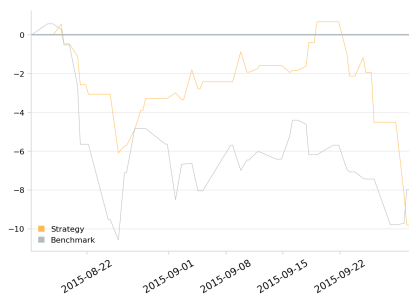
Crisis ECB IR Event 2012



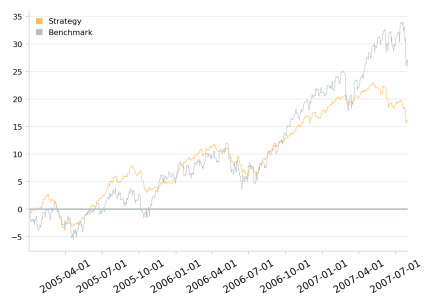
Crisis Oct14



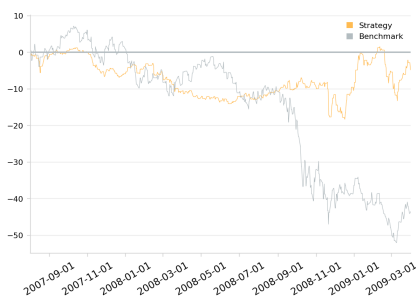
Crisis Fall2015



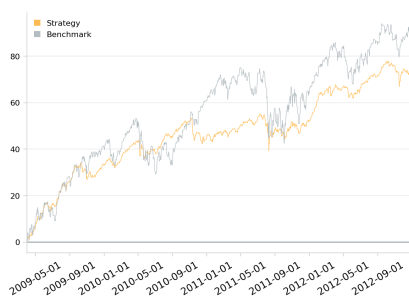
Crisis Low Volatility Bull Market



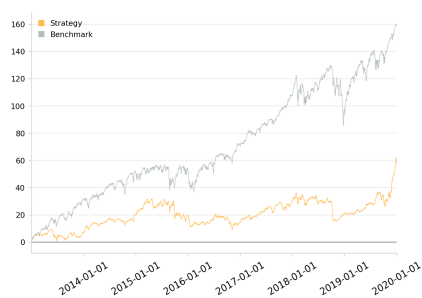
Crisis GFC Crash



Crisis Recovery



Crisis New Normal



Equity

