Strategy Description

kk,m

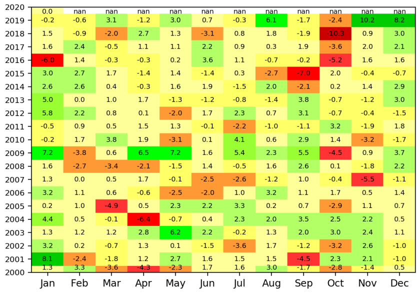
Key Characteristics

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

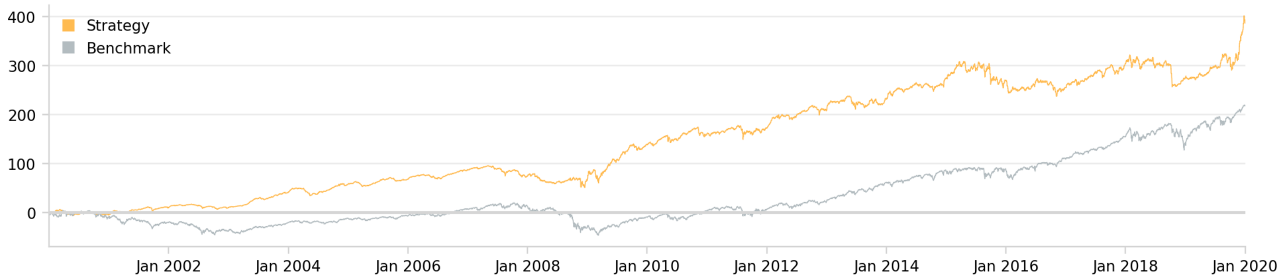
Key Statistics

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

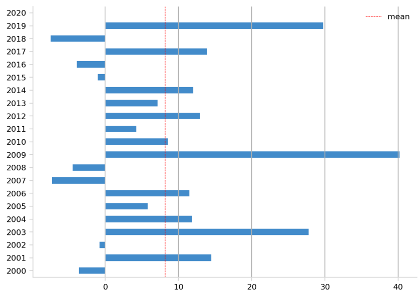
Monthly Returns



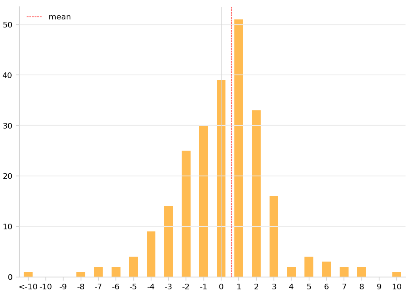
Cumulative Returns



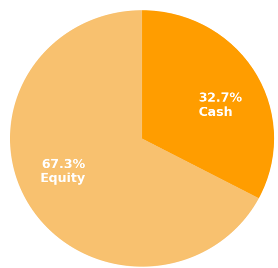
Annual Returns



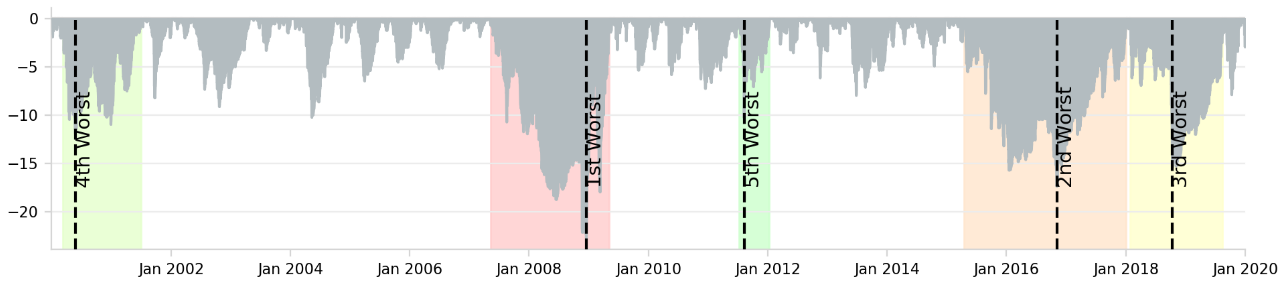
Return Histogram



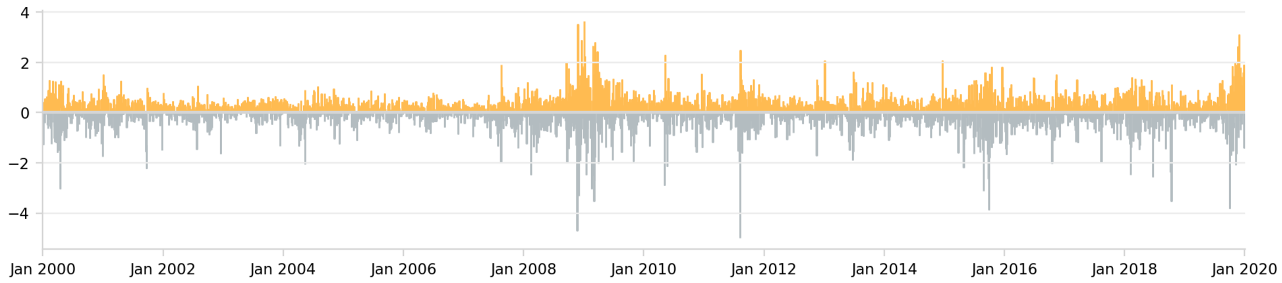
Asset Allocation



Drawdown

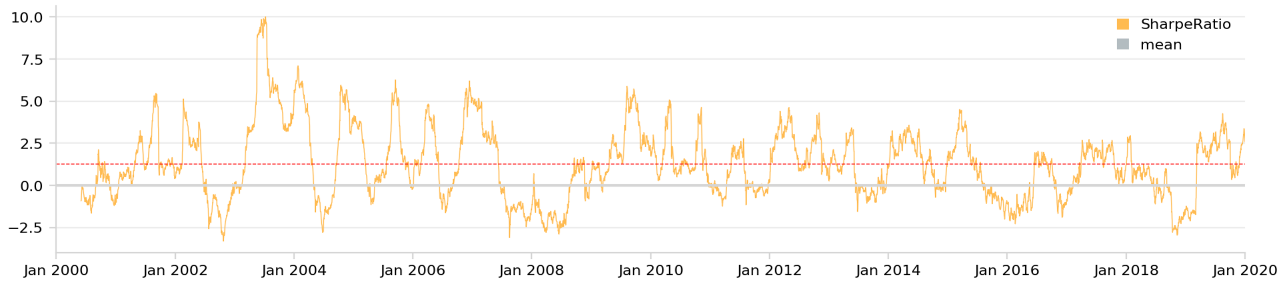


Daily Returns

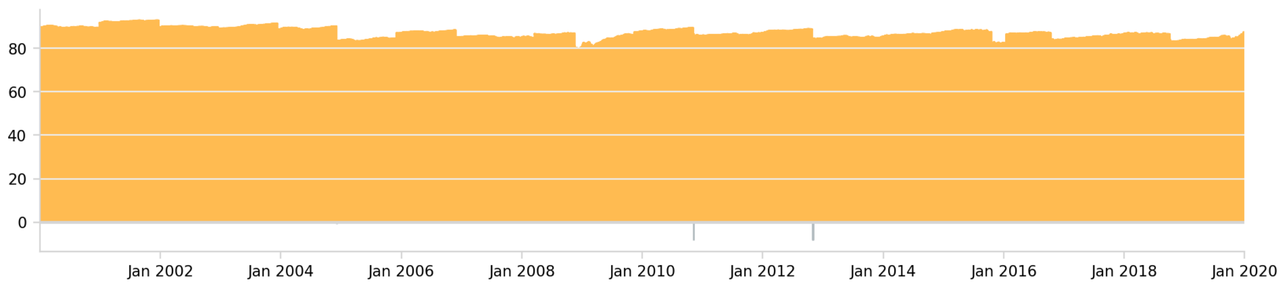


Rolling Portfolio Beta to Equity

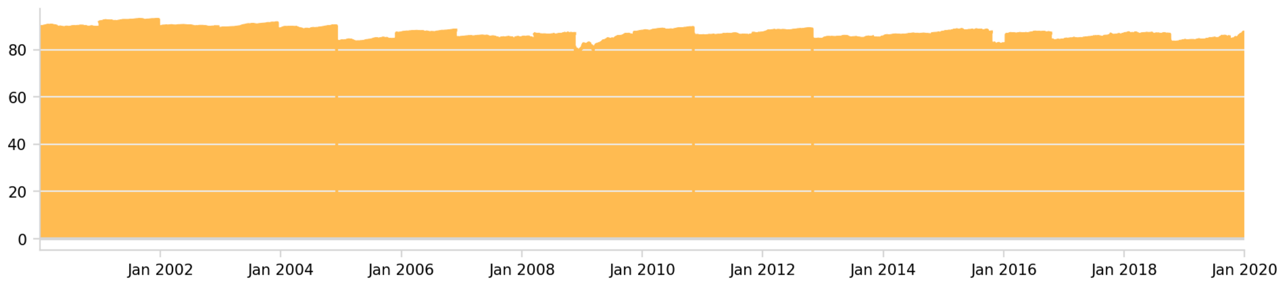
Rolling Sharpe Ratio (6 Months)



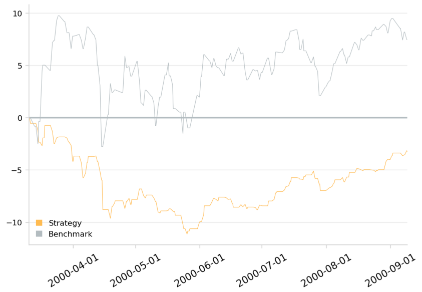
Net Holdings



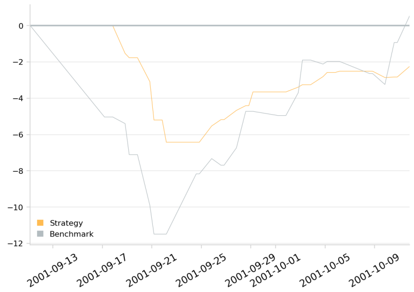
Leverage



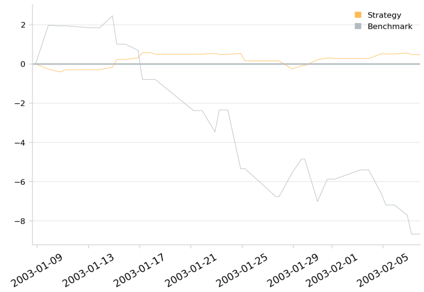
Crisis Dotcom



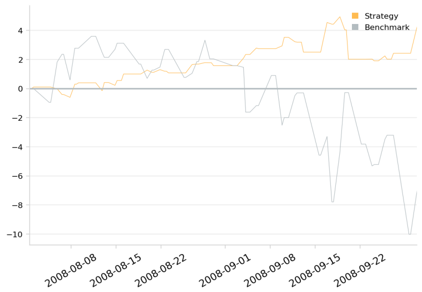
Crisis 9-11



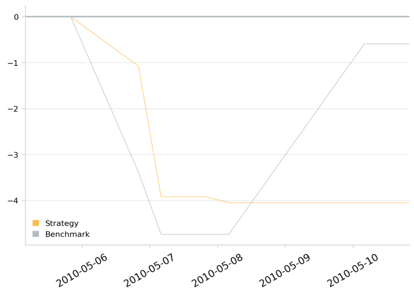
Crisis US Housing Bubble 2003



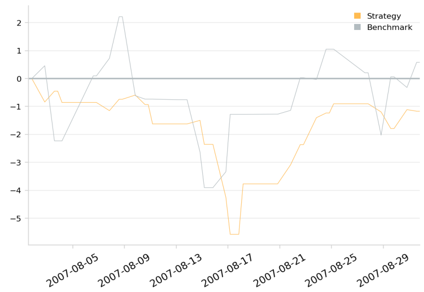
Crisis Lehman Brothers



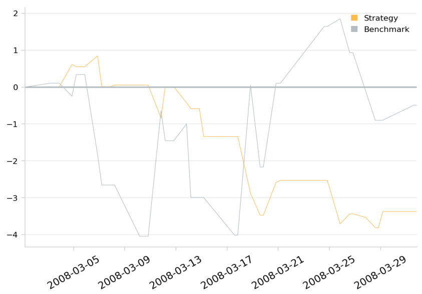
Crisis Flash Crash



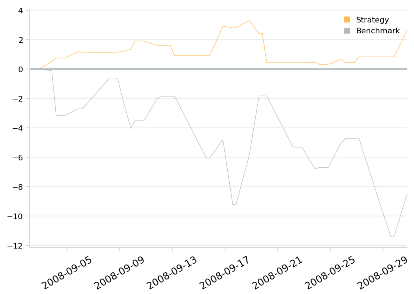
Crisis Aug07



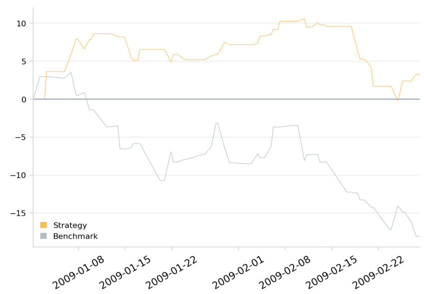
Crisis Mar08



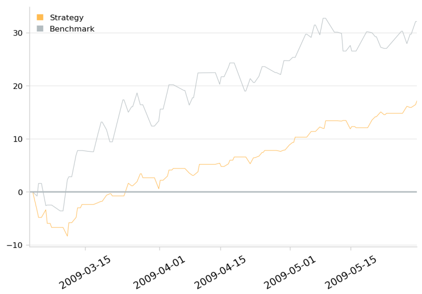
Crisis Sept08



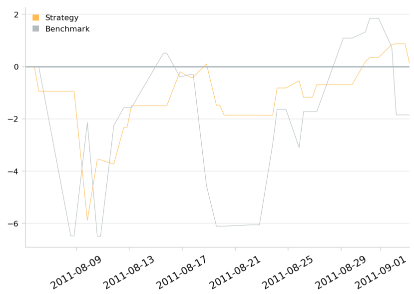
Crisis 2009Q1



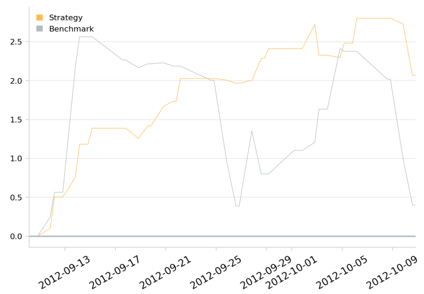
Crisis 2009Q2



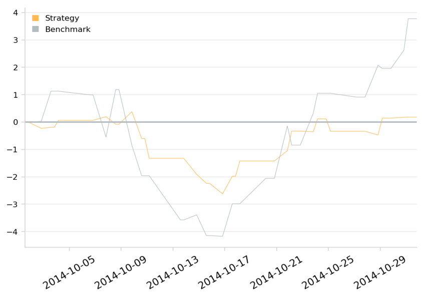
Crisis US Downgrade-European Debt Crisis



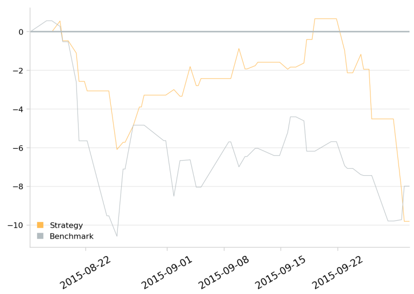
Crisis ECB IR Event 2012



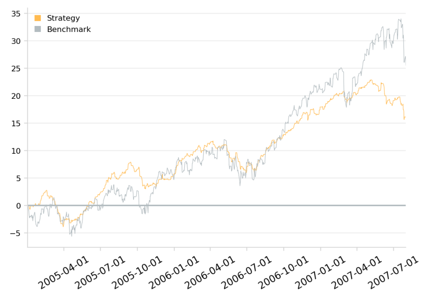
Crisis Oct14



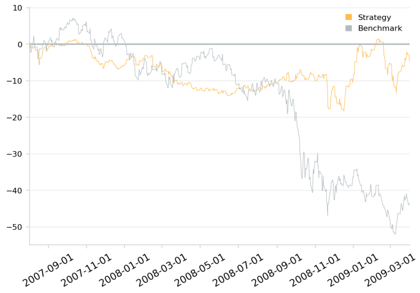
Crisis Fall2015



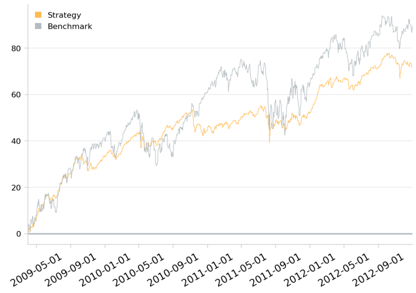
Crisis Low Volatility Bull Market



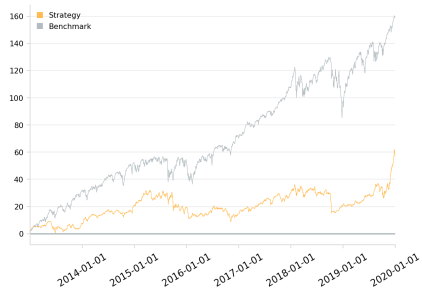
Crisis GFC Crash



Crisis Recovery



Crisis New Normal



Equity