Question 3: Portfolio Construction

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Abstract

Insert abstract if necessary.

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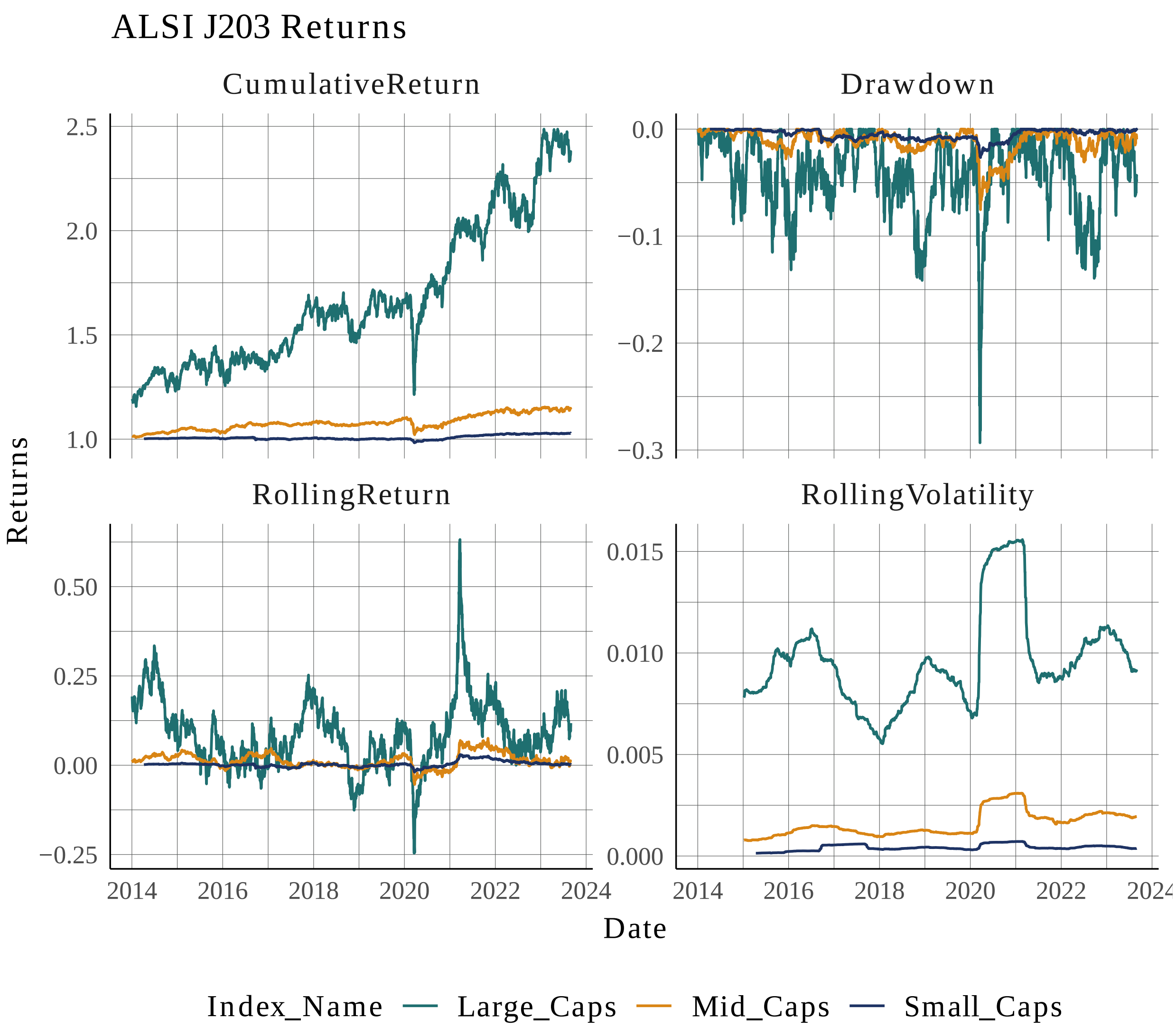
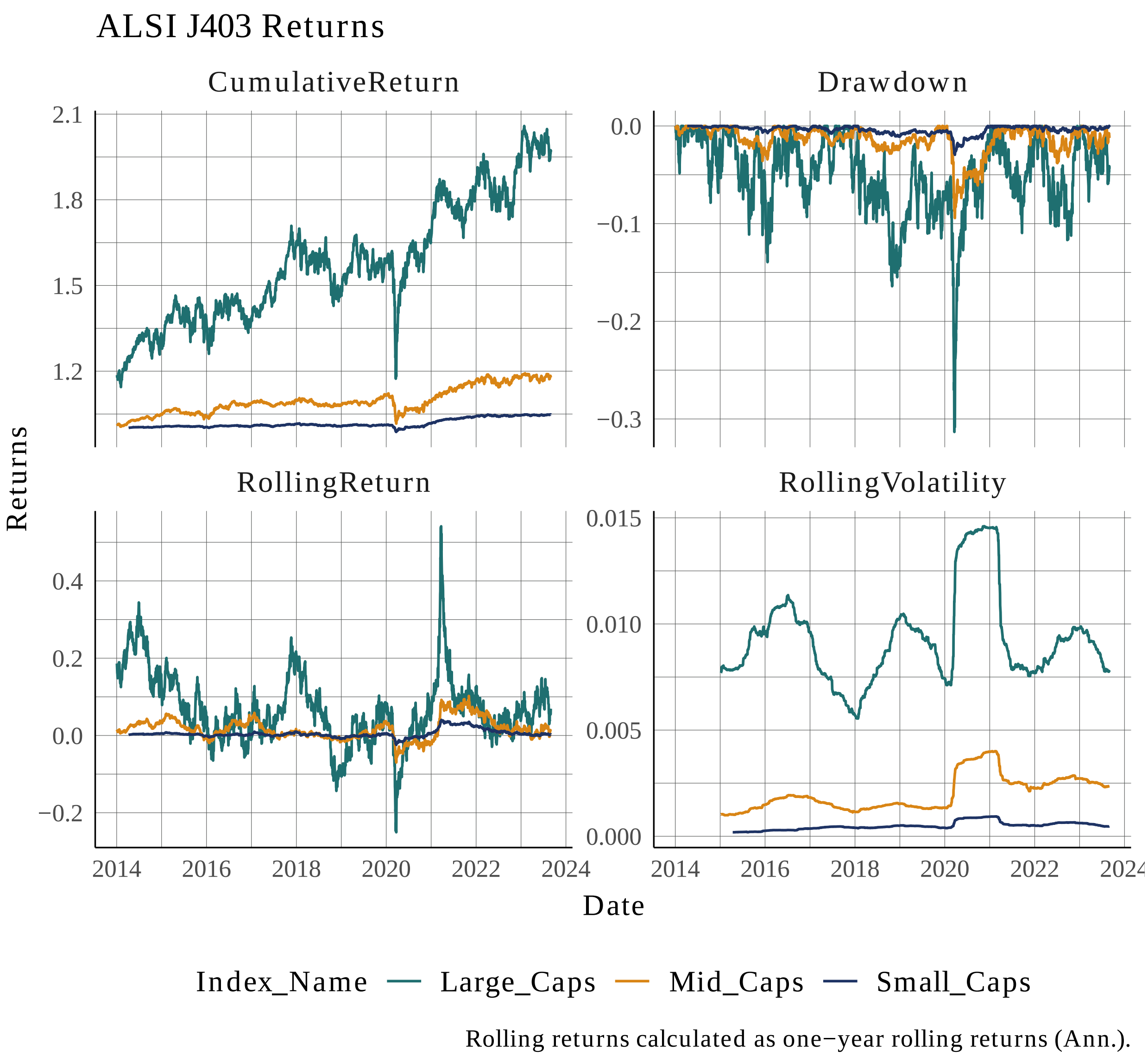
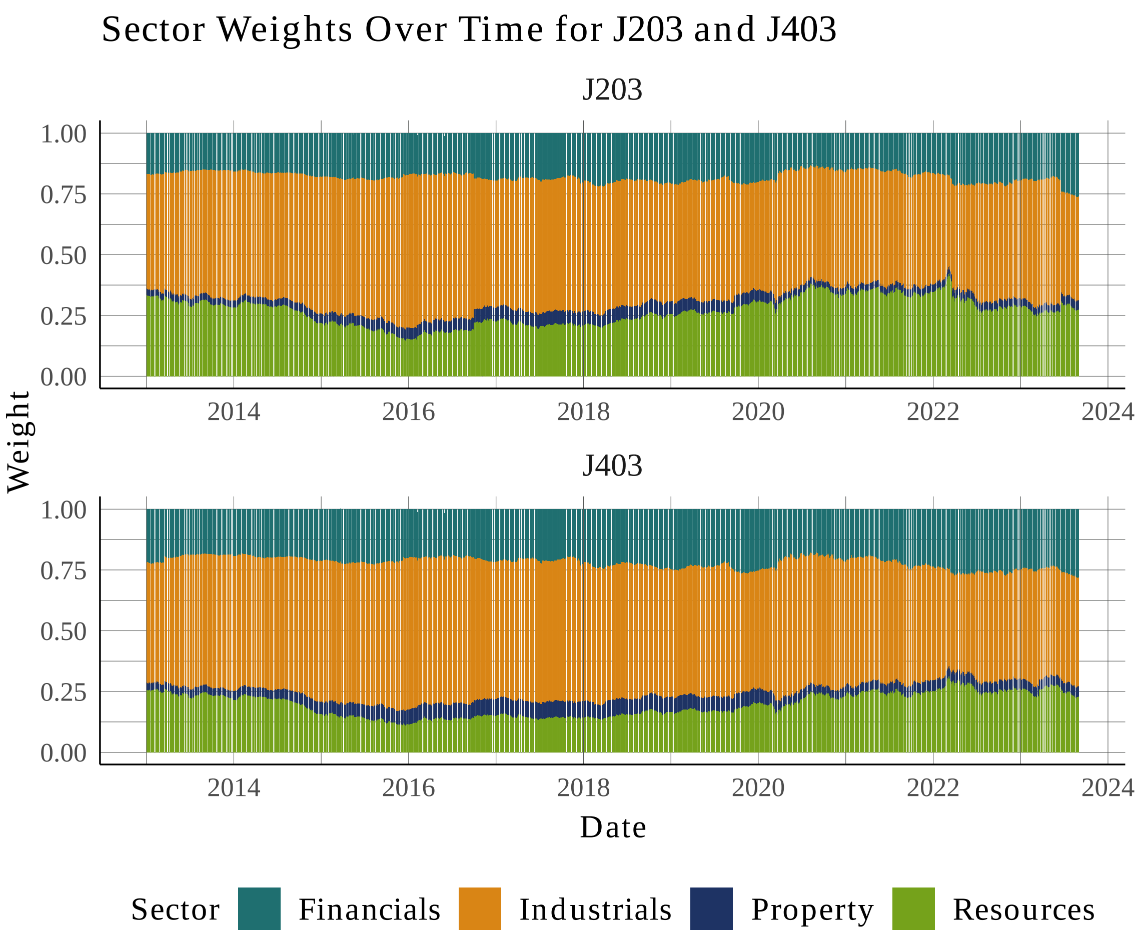


Rolling returns calculated as one−year rolling returns (Ann.).


ALSI J403 Returns
CumulativeReturn
Drawdown
RollingReturn
RollingVolatility
Returns
Date
2.1
1.8
1.5
1.2
0.0
−0.1
−0.2
−0.3
0.4
0.2
0.0
−0.2
0.015
0.010
0.005
0.000
2014
2016
2018
2020
2022
2024
Index_Name
Large_Caps
Mid_Caps
Small_Caps
Rolling returns calculated as one−year rolling returns (Ann.).

0.1. Sector Exposure



0.2. Currency

Correlation with Exchange Rate

Index	Correlation with Exchange Rate
J203	-0.02
J403	-0.06

1. Capping (Unfinished Section)