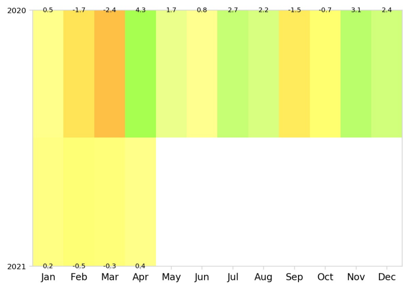
Strategy Description

Este portafolio representa uno de los 9 portafolios de inversión que se tiene para el actual proyecto de grado, estos portafolios contienen todos los horizontes de inversión (Corto, Mediano, Largo plazo) con todos los perfiles de riesgo (Conservador, Moderado, Agresivo)

Key Statistics

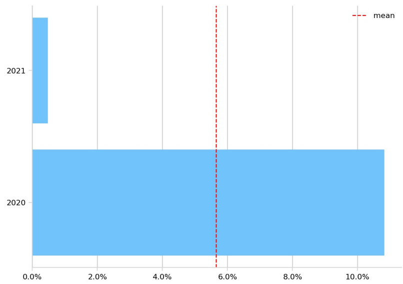
Days Live	-	Drawdown	9.1 %
Turnover	0 %	Probabilistic SR	49 %
CAGR	9.0 %	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	-0.5
Trades per Day	3.0	Strategy Capacity (USD)	6.7M

Monthly Returns



Cumulative Returns

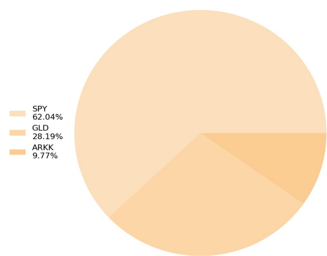
Annual Returns



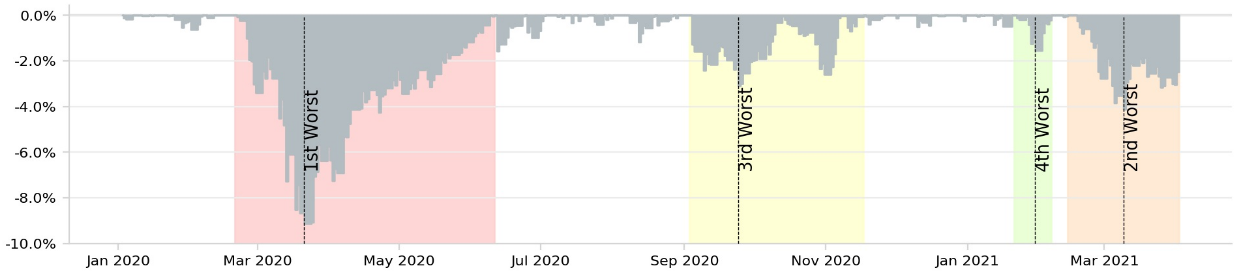
Returns Per Trade

Insufficient Data

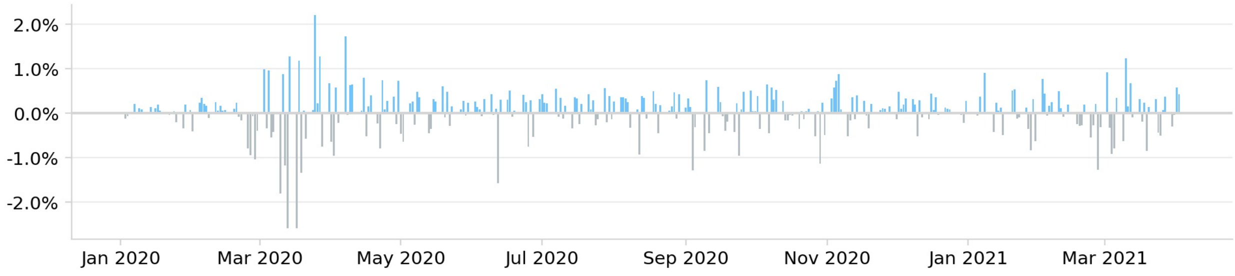
Asset Allocation



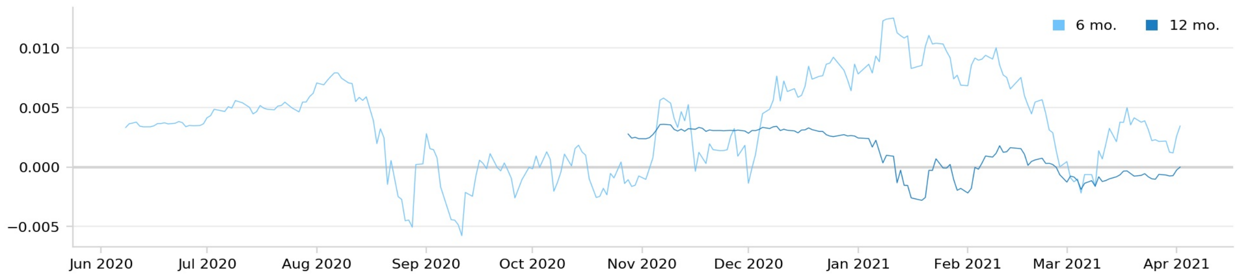
Drawdown



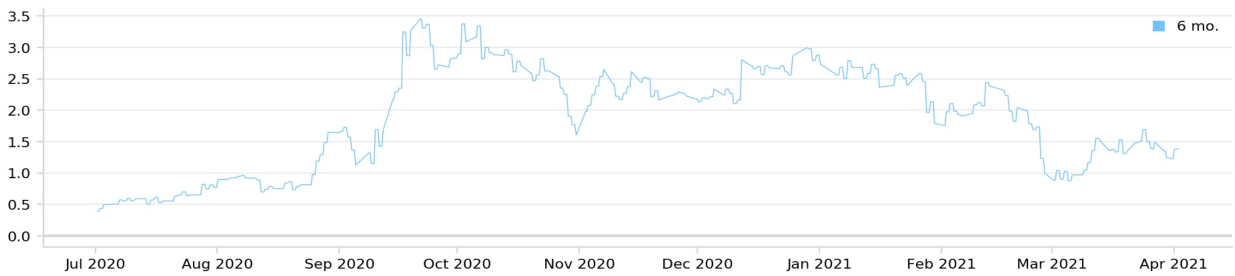
Daily Returns



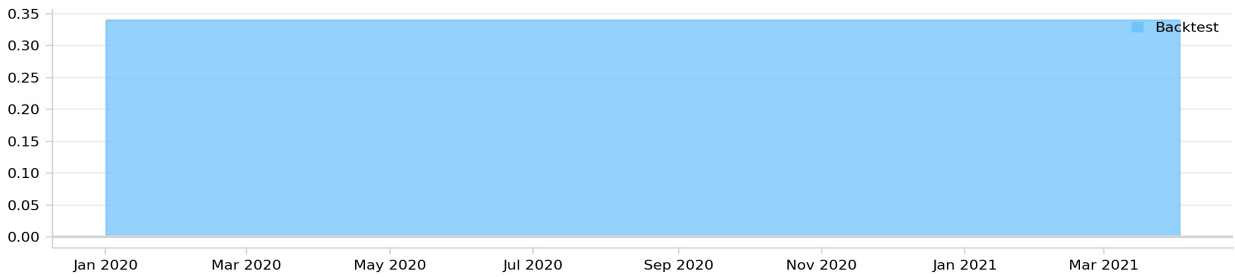
Rolling Portfolio Beta (6 Months)



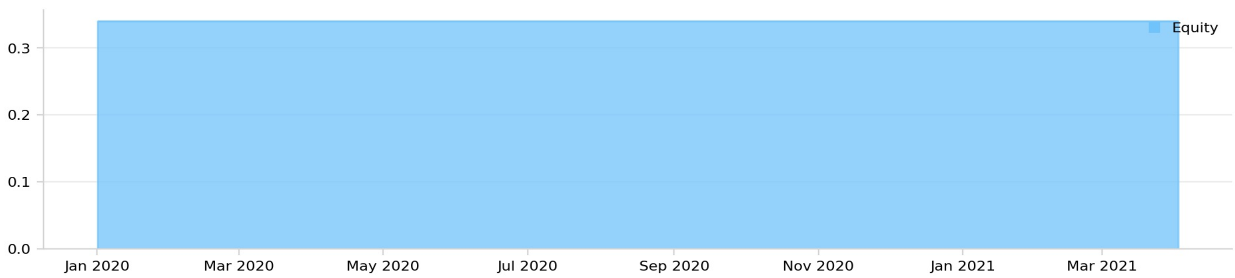
Rolling Sharpe Ratio (6 Months)



Leverage



Long-Short Exposure



COVID-19 Pandemic 2020