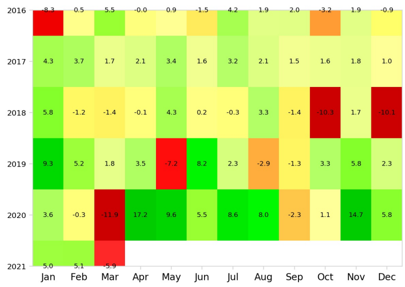
Strategy Description

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

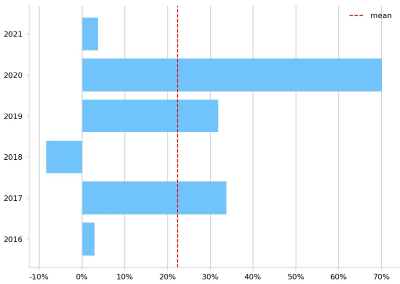
Days Live	-	Drawdown	29.1 %
Turnover	1 %	Probabilistic SR	56 %
CAGR	23.0 %	Sharpe Ratio	1.2
Markets	Equity	Information Ratio	0.2
Trades per Day	0.2	Strategy Capacity (USD)	880K

Monthly Returns

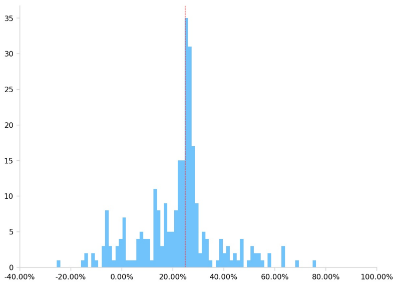


Cumulative Returns

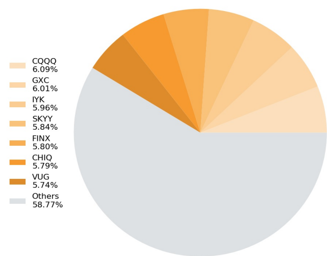
Annual Returns



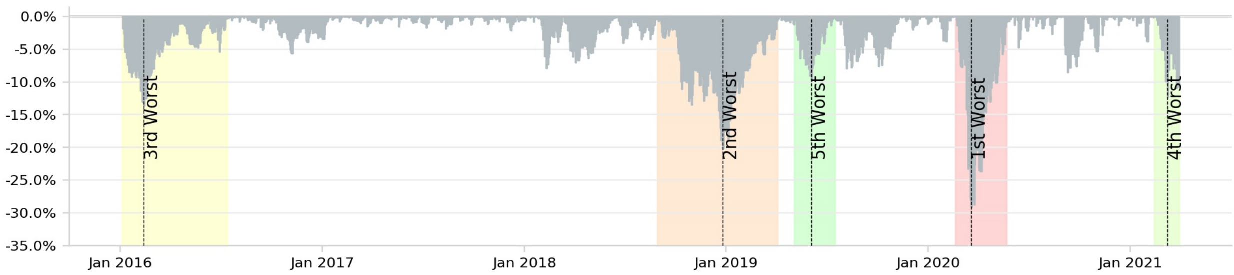
Returns Per Trade



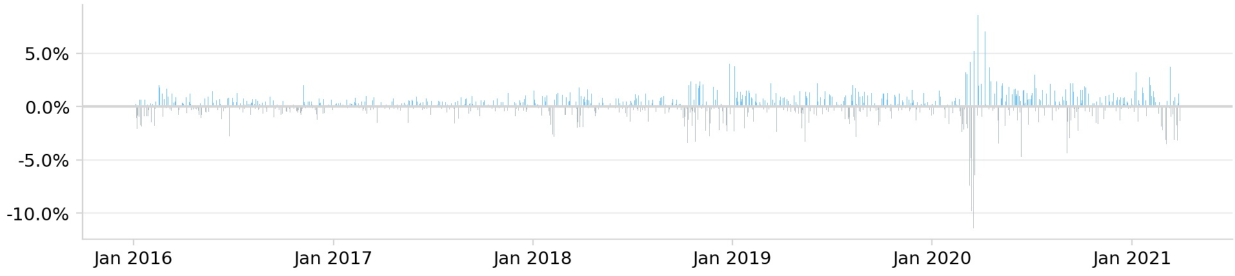
Asset Allocation



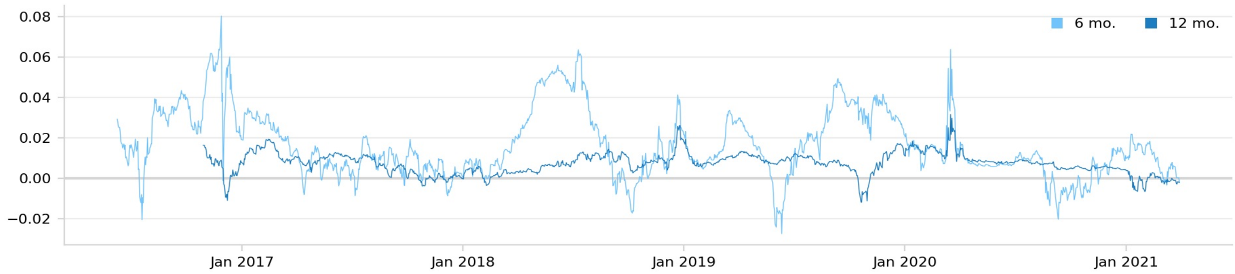
Drawdown



Daily Returns

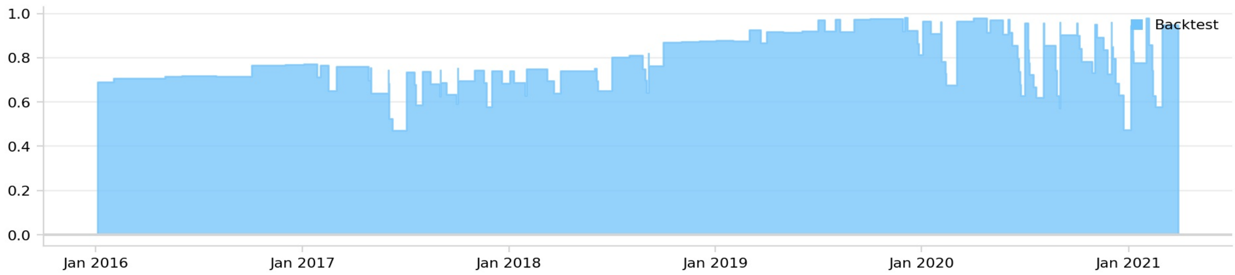


Rolling Portfolio Beta (6 Months)

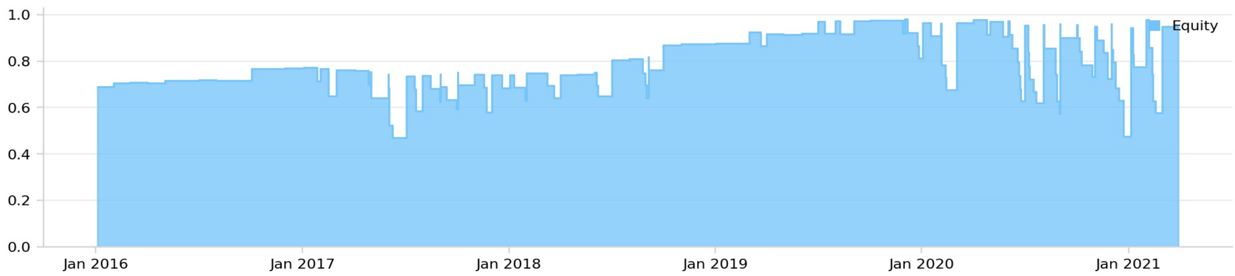


Rolling Sharpe Ratio (6 Months)

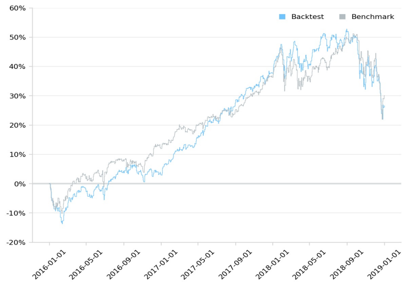
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020