

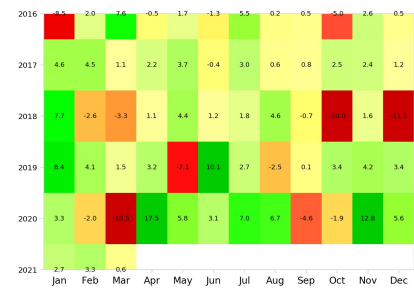
| Strategy Description

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)

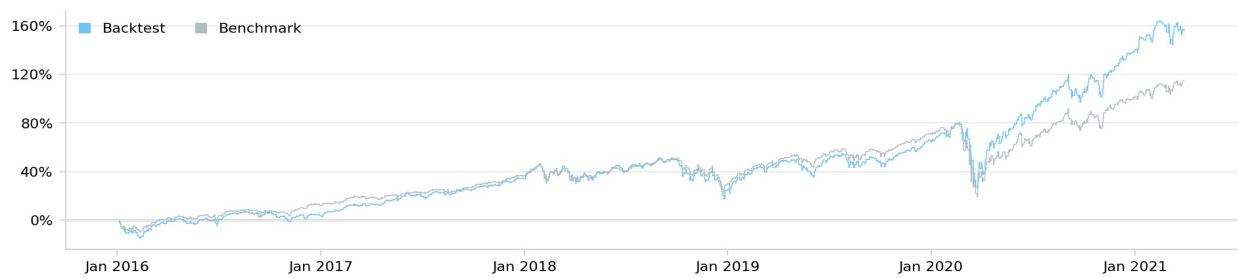
Key Statistics

Days Live	-	Drawdown	30.5 %
Turnover	16 %	Probabilistic SR	38 %
CAGR	19.6 %	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	0.1
Trades per Day	1.5	Strategy Capacity (USD)	42K

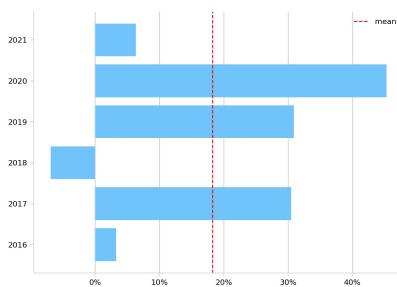
Monthly Returns



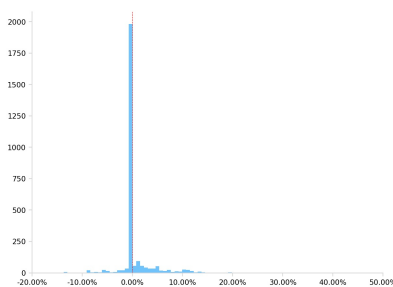
Cumulative Returns



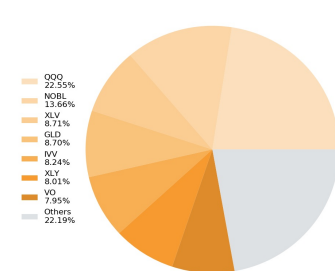
Annual Returns



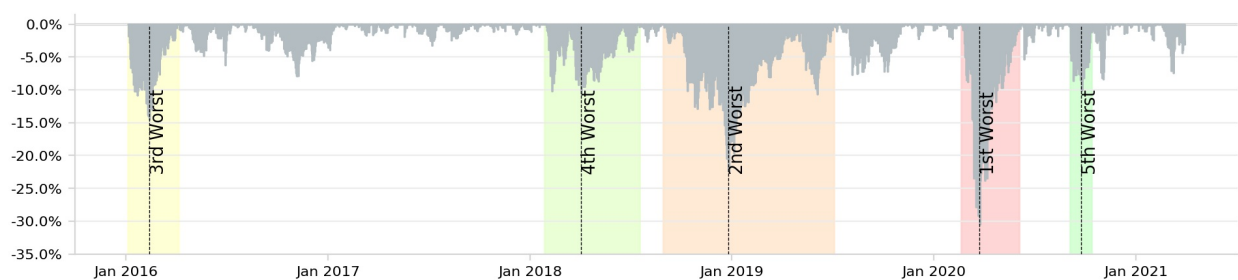
Returns Per Trade



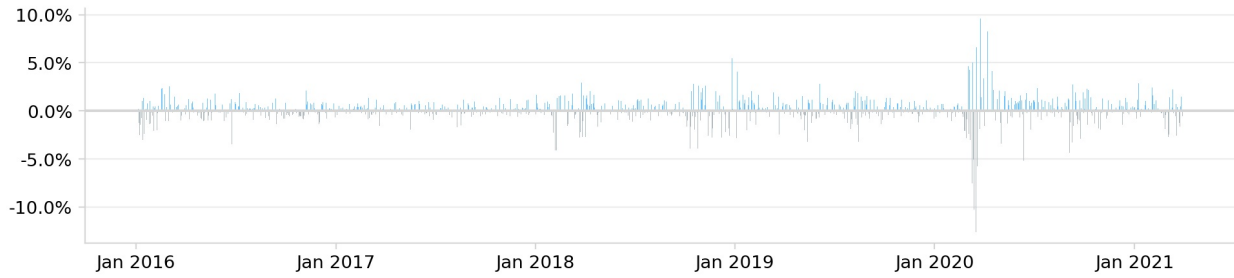
Asset Allocation



Drawdown



Daily Returns



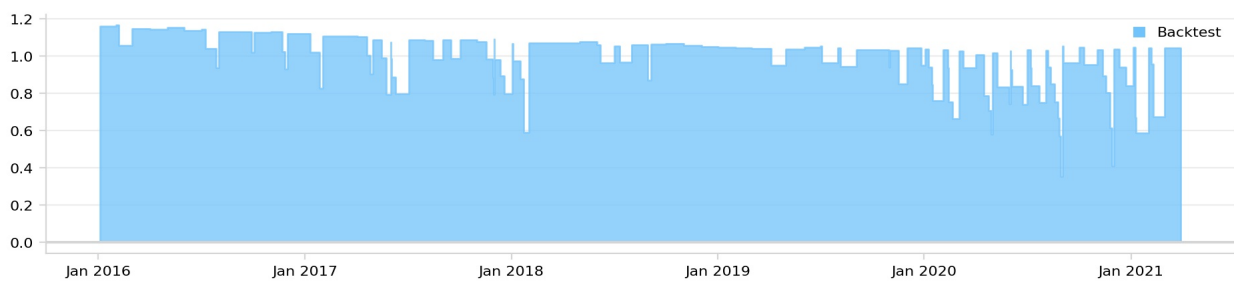
Rolling Portfolio Beta (6 Months)



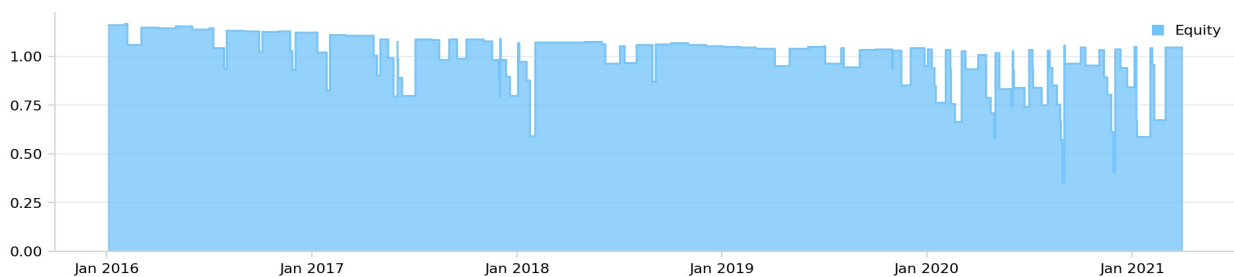
Rolling Sharpe Ratio (6 Months)



Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

