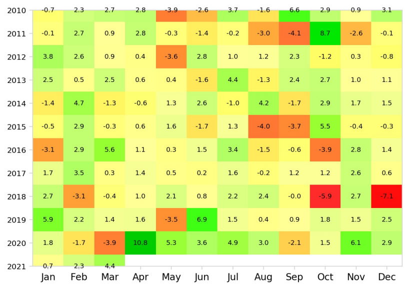
Strategy Description

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

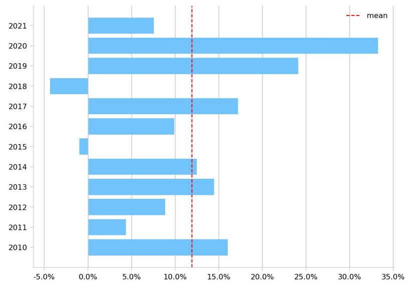
Days Live	-	Drawdown	15.3 %
Turnover	8 %	Probabilistic SR	47 %
CAGR	12.4 %	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	0.8
Trades per Day	0.6	Strategy Capacity (USD)	360K

Monthly Returns

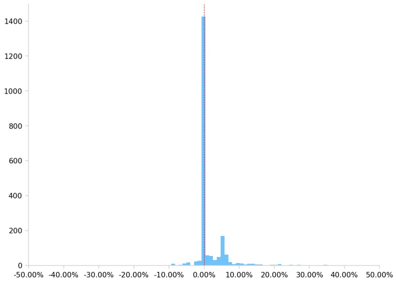


Cumulative Returns

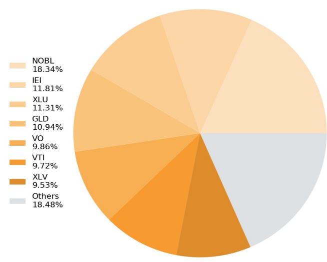
Annual Returns



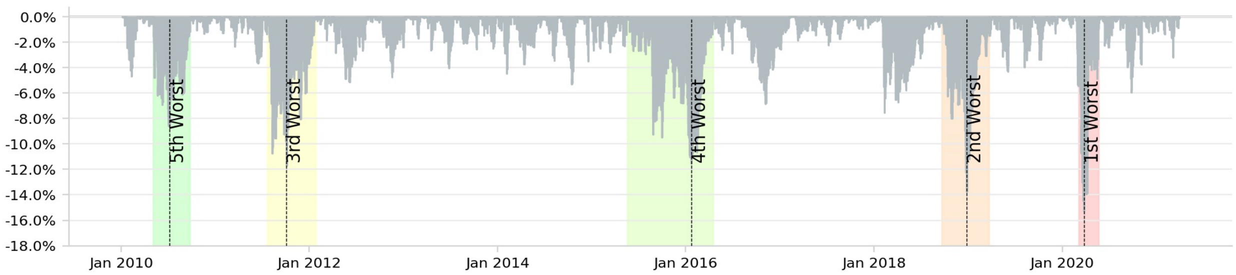
Returns Per Trade



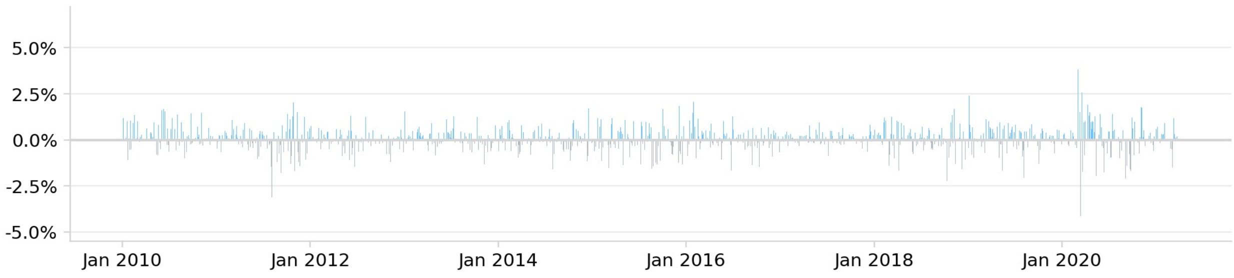
Asset Allocation



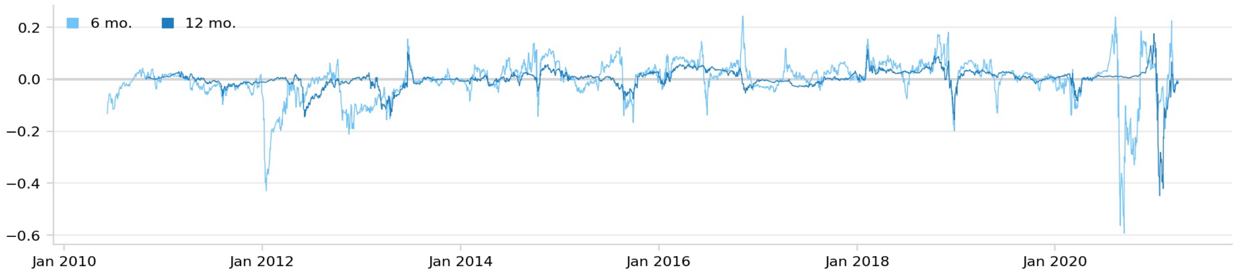
Drawdown



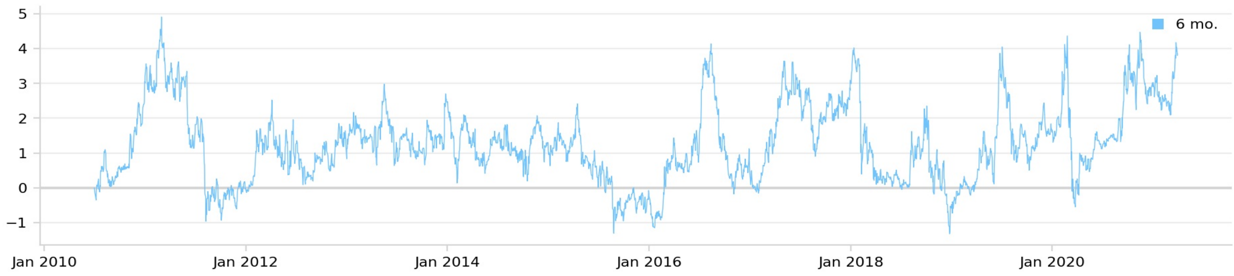
Daily Returns



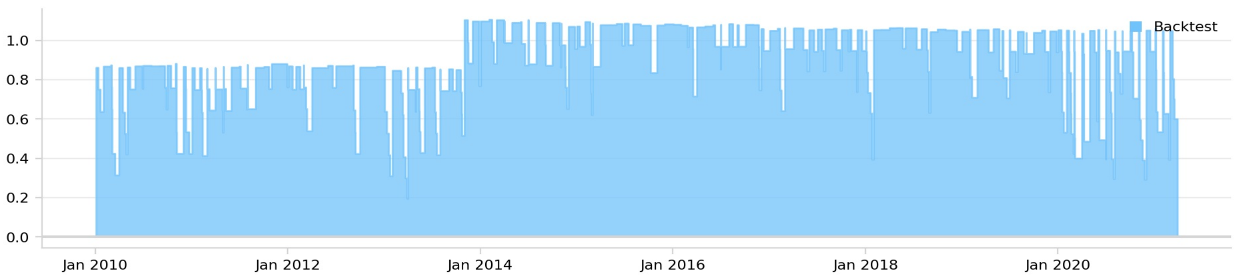
Rolling Portfolio Beta (6 Months)



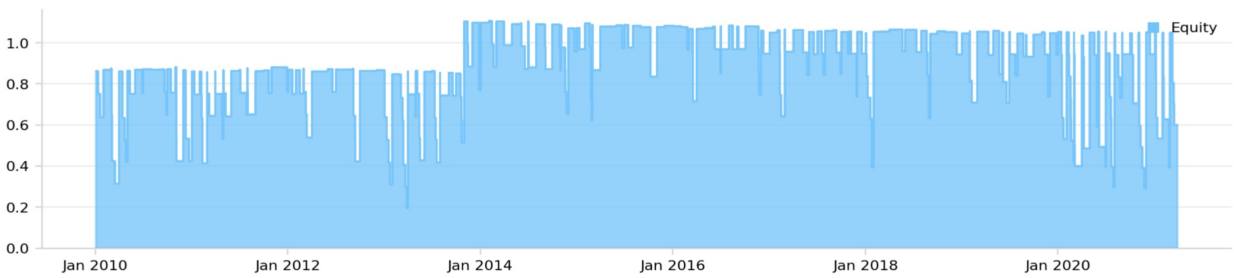
Rolling Sharpe Ratio (6 Months)



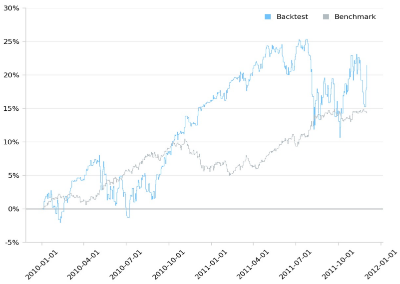
Leverage



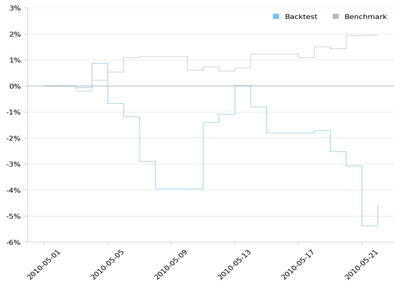
Long-Short Exposure



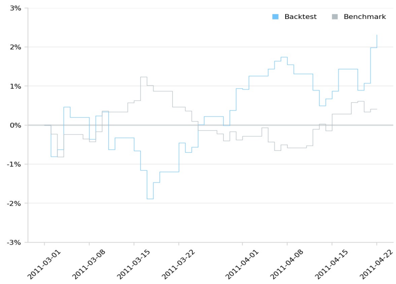
Global Financial Crisis 2007



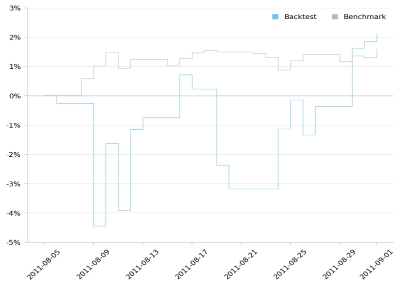
Flash Crash 2010



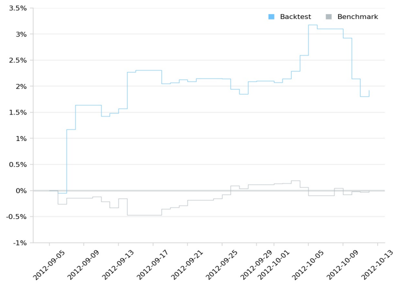
Fukushima Meltdown 2011



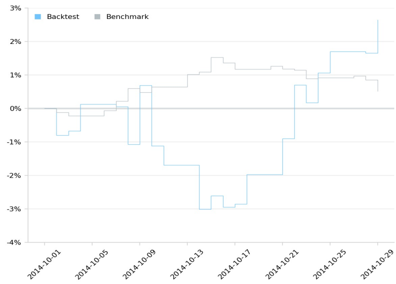
U.S. Credit Downgrade 2011



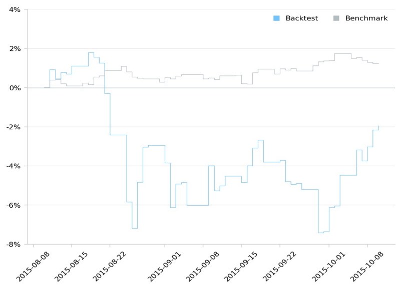
ECB IR Event 2012



European Debt Crisis 2014

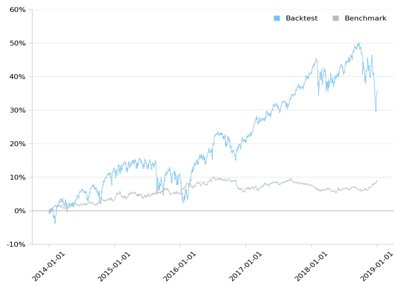


Market Sell-Off 2015



Recovery 2010-2012

New Normal 2014-2019



COVID-19 Pandemic 2020