

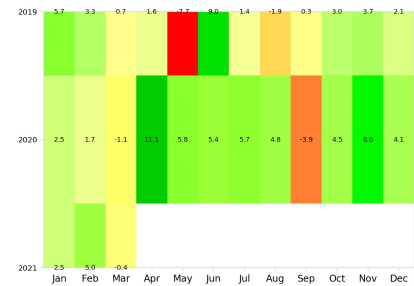
| Strategy Description

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	11.7 %
Turnover	26 %	Probabilistic SR	92 %
CAGR	37.7 %	Sharpe Ratio	2.1
Markets	Equity	Information Ratio	0.3
Trades per Day	1.7	Strategy Capacity (USD)	6.8M

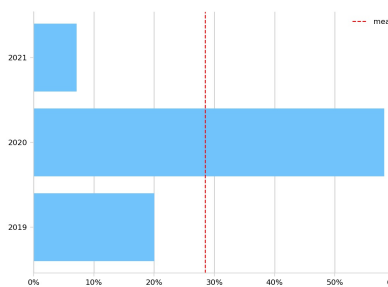
Monthly Returns



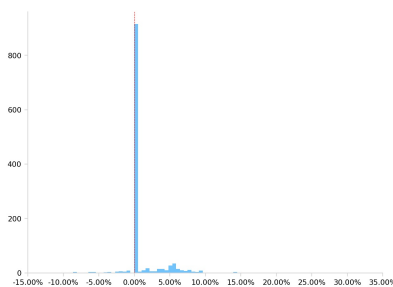
Cumulative Returns



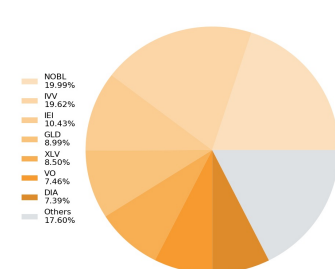
Annual Returns



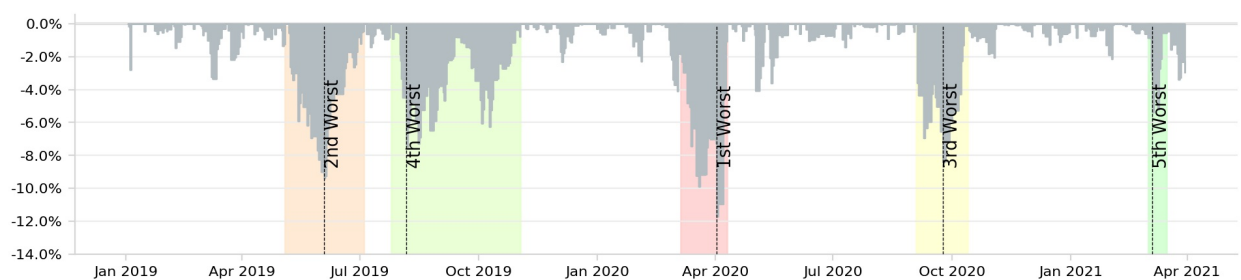
Returns Per Trade



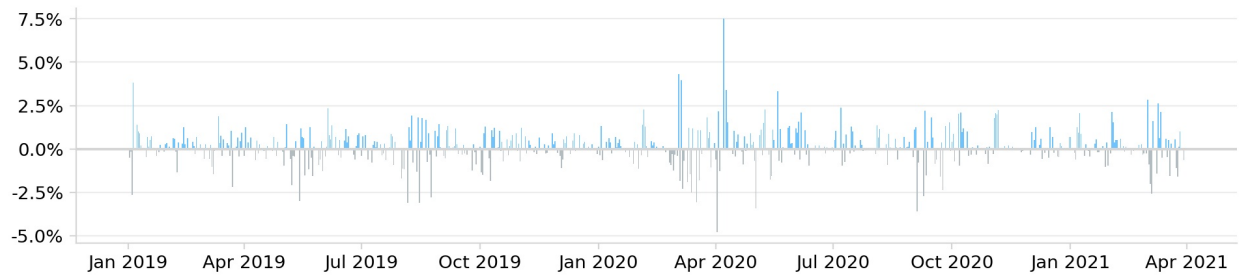
Asset Allocation



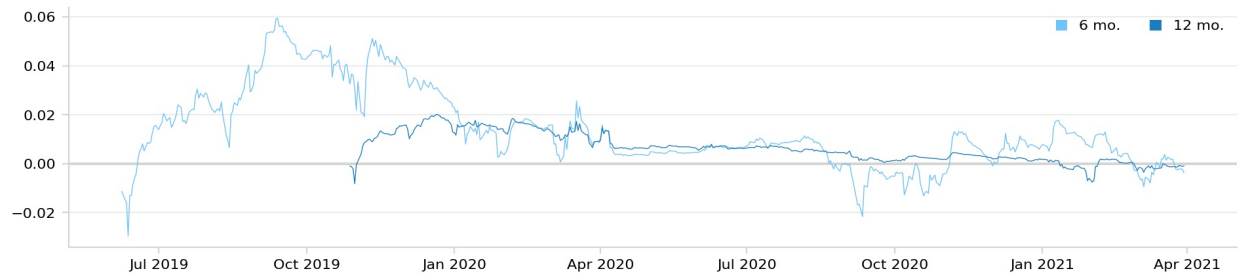
Drawdown



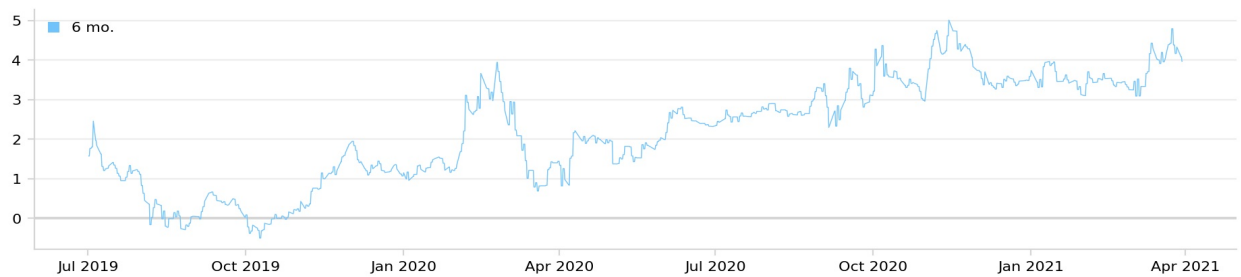
Daily Returns



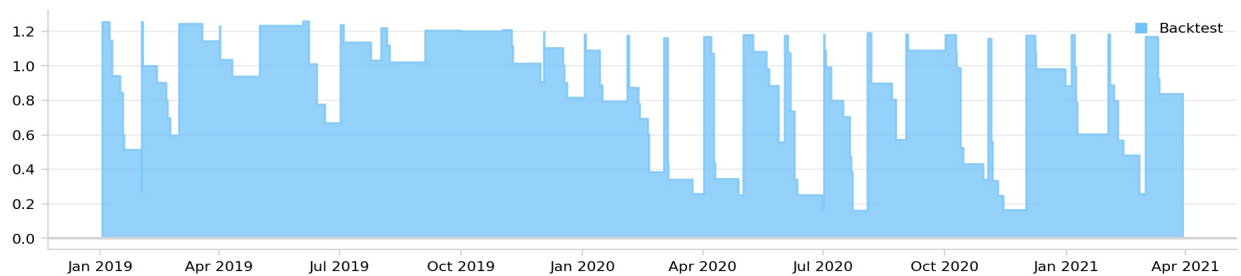
Rolling Portfolio Beta (6 Months)



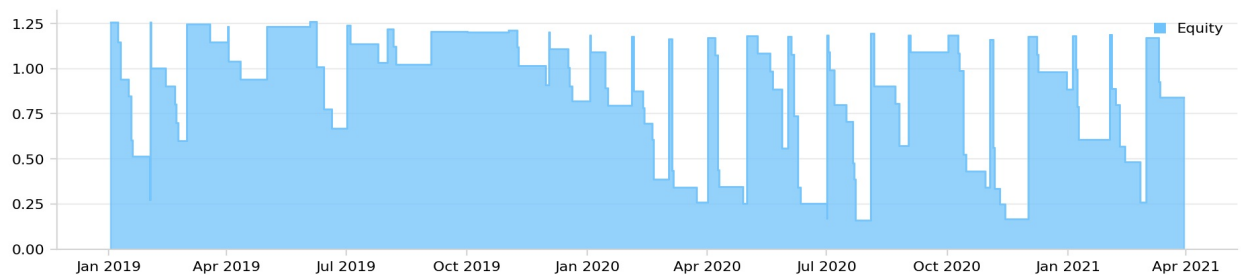
Rolling Sharpe Ratio (6 Months)



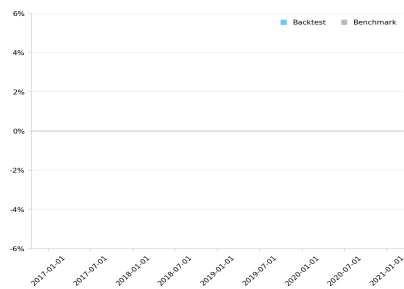
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

