

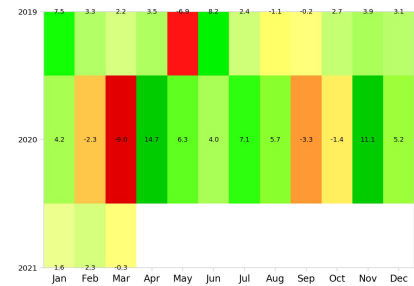
## | Strategy Description

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)

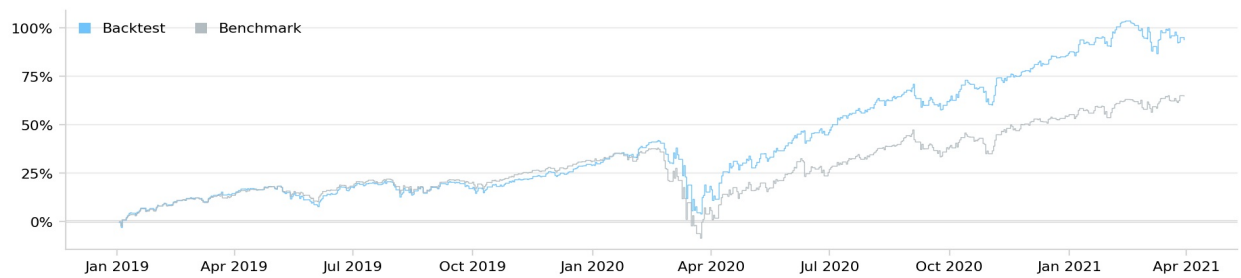
### Key Statistics

Days Live	-	Drawdown	26.8 %
Turnover	17 %	Probabilistic SR	66 %
CAGR	34.3 %	Sharpe Ratio	1.4
Markets	Equity	Information Ratio	0.2
Trades per Day	1.1	Strategy Capacity (USD)	730K

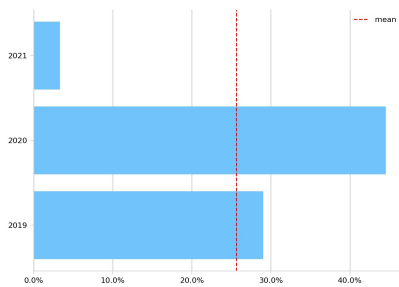
### Monthly Returns



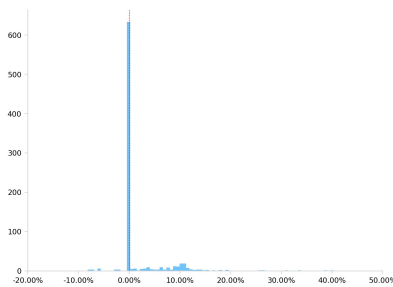
### Cumulative Returns



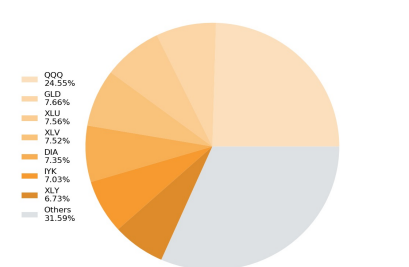
### Annual Returns



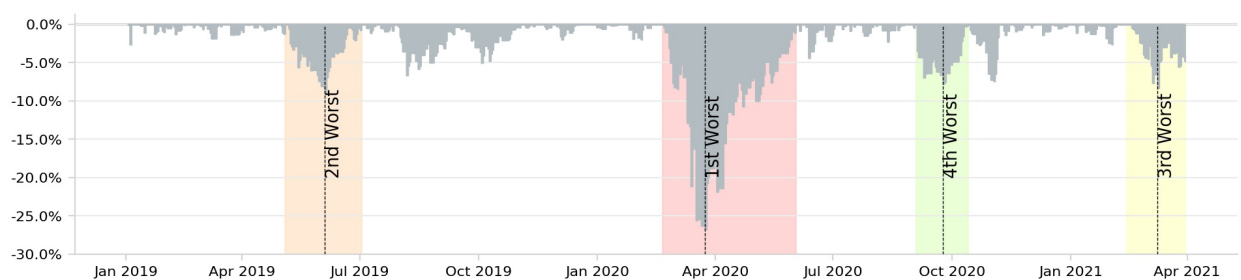
### Returns Per Trade



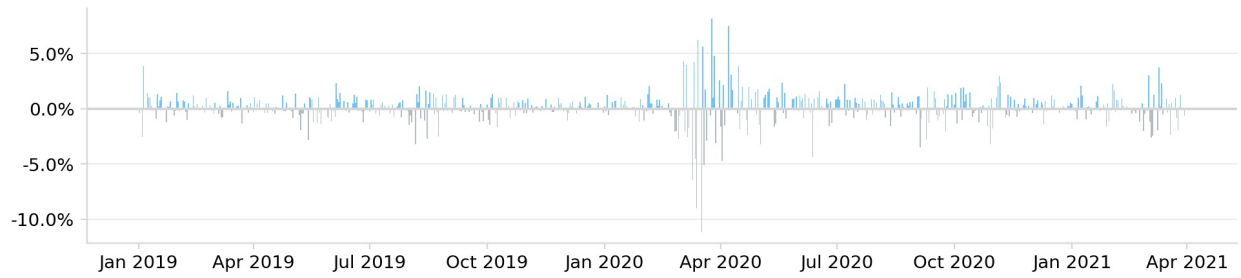
### Asset Allocation



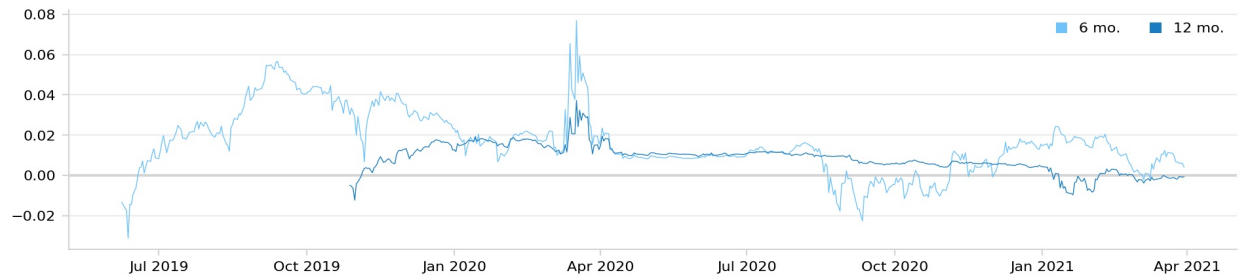
### Drawdown



### Daily Returns



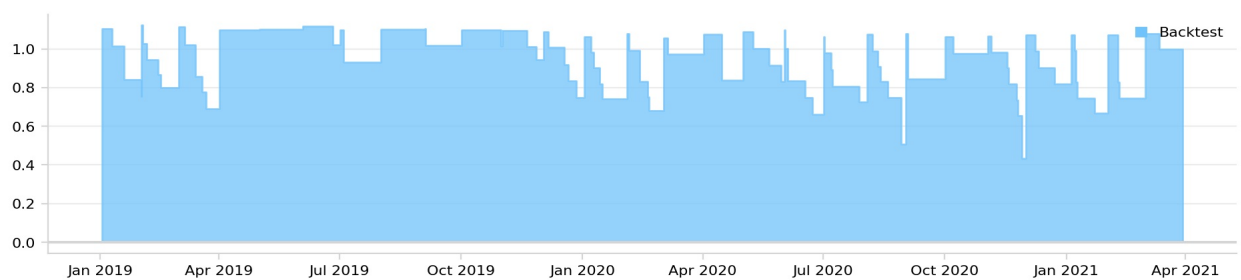
### Rolling Portfolio Beta (6 Months)



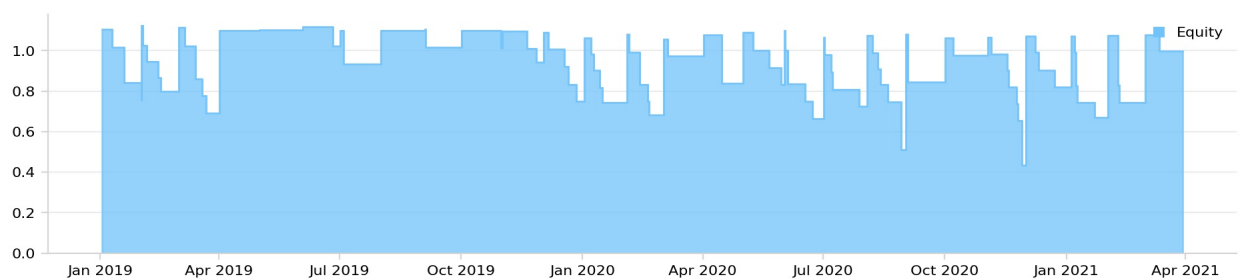
### Rolling Sharpe Ratio (6 Months)



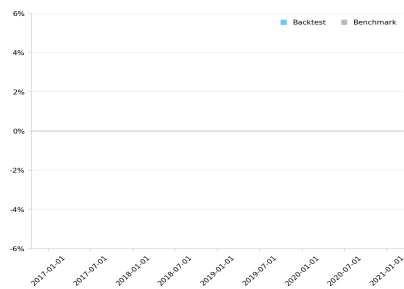
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

