Strategy Description

Mixture Model Trading

Key Statistics

Runtime Days	4928	Drawdown	23.8%
Turnover	0%	Probabilistic SR	6%
CAGR	6.0%	Sharpe Ratio	0.6
Markets	Equity	Information Ratio	0.6
Trades per Day	0.6	Strategy Capacity (USD)	1.9M

Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2010	-2.1	1.6	2.3	2.0	-2.3	0.1	3.1	0.7	3.7	1.5	-0.9	1.8
2011	-0.1	2.0	0.3	3.4	-0.3	-1.5	1.4	-0.5	-3.2	5.3	-1.9	-0.0
2012	3.3	1.5	0.0	0.9	-2.0	1.6	1.4	0.9	0.9	-1.0	0.5	-0.0
2013	1.1	0.2	1.2	1.4	-1.5	-2.7	2.5	-1.7	2.2	2.7	0.0	0.3
2014	-0.6	2.9	-0.1	0.7	1.7	1.1	-0.1	2.4	-2.2	1.7	1.5	0.4
2015	2.3	0.3	-0.1	0.2	-0.2	-2.1	0.9	-2.8	-1.3	3.8	-0.8	-0.6
2016	-1.0	1.4	3.8	0.5	-0.2	2.4	2.4	-0.4	0.3	-2.0	-1.5	1.0
2017	1.7	2.5	0.4	1.4	1.4	0.3	2.0	1.0	0.1	1.6	1.4	1.2
2018	2.4	-2.7	-0.2	-0.2	1.4	-0.4	0.9	0.7	-0.5	-3.4	1.2	-0.9
2019	3.5	0.5	2.0	0.6	-0.4	3.4	0.5	2.9	-0.4	1.2	0.3	1.3
2020	1.2	-2.3	-5.5	6.4	2.0	1.9	3.8	1.1	-1.3	-1.4	4.1	1.9
2021	-1.0	-1.3	-0.0	2.5	1.3	0.9	1.4	0.9	-2.4	2.9	-0.8	2.4
2022	-4.5	-2.2	0.7	-5.9	-0.2	-4.8	3.9	-3.2	-7.2	1.8	5.4	-2.3
2023	6.0	-3.8	3.5	1.0	-1.5	2.6						

Cumulative Returns

Annual Returns
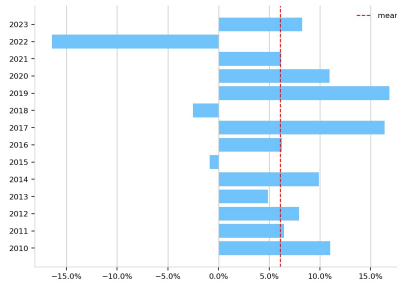
Returns Per Trade

Asset Allocation

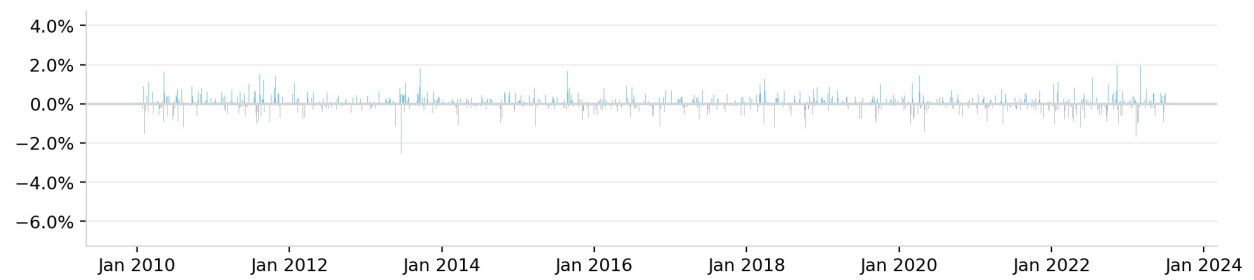|	
BND	36.40%
TLT	9.40%
DIA	8.93%
GLD	8.86%
SPY	8.30%
EFA	7.89%
VNQ	7.17%
Others	13.06%
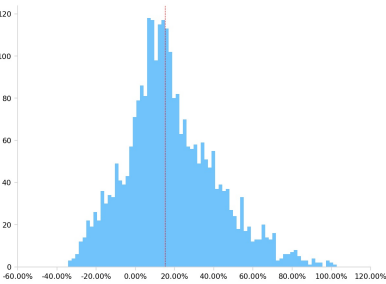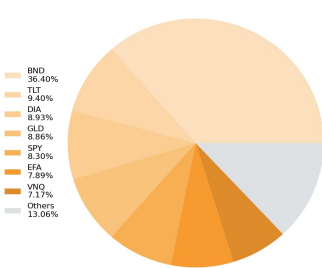
Drawdown
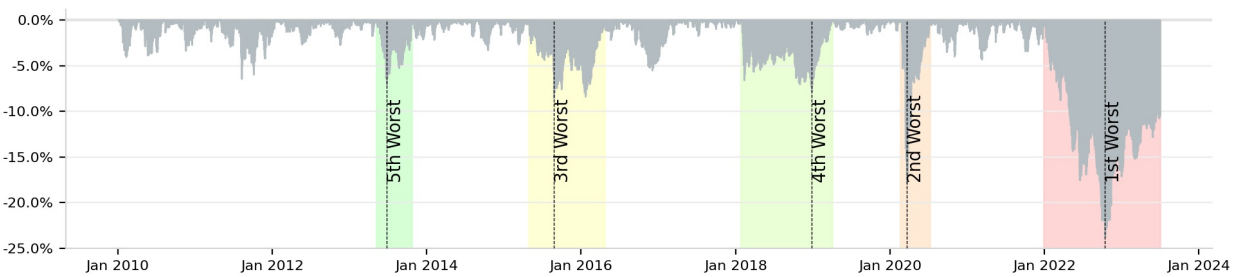
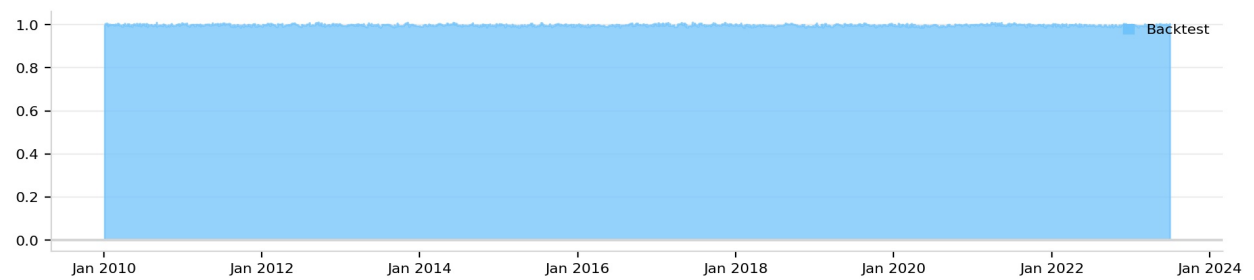## Daily Returns

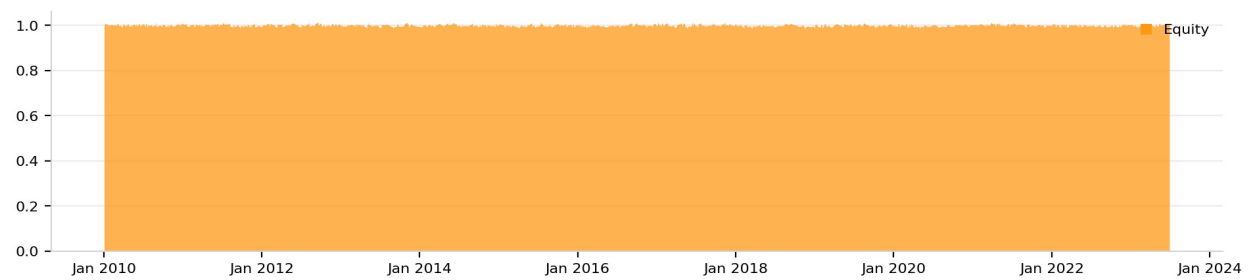## Rolling Portfolio Beta

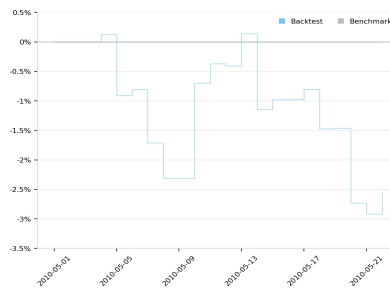Insufficient Data

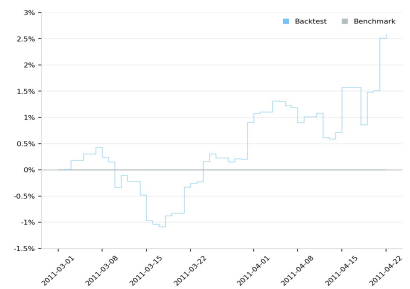## Rolling Sharpe Ratio

Leverage

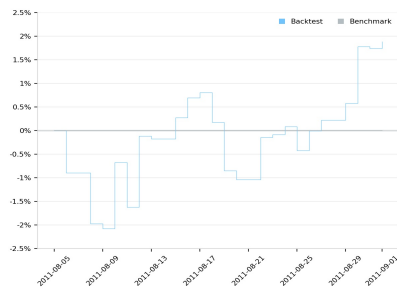## Long-Short Exposure
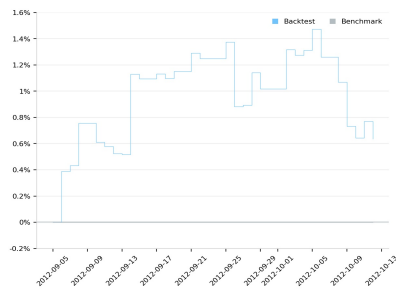
Global Financial Crisis 2007
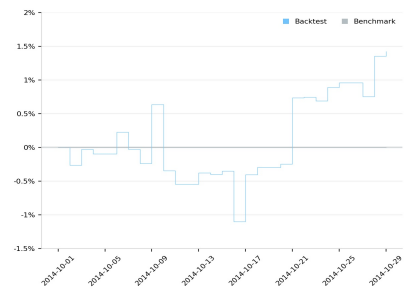

Flash Crash 2010

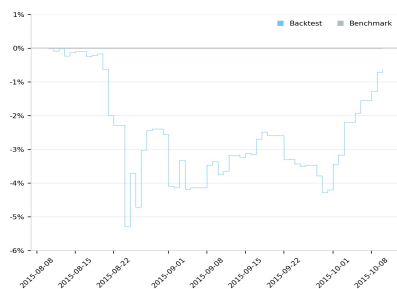## Fukushima Meltdown 2011

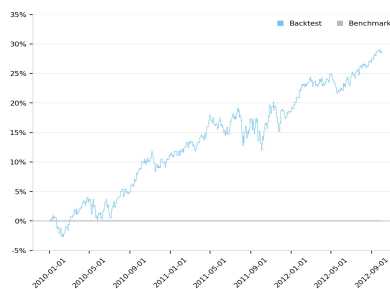## U.S. Credit Downgrade 2011

ECB IR Event 2012
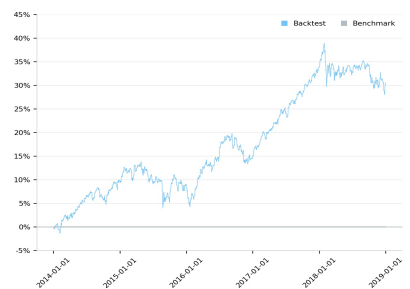

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020