Strategy Description

Mixture Model Trading

Key Statistics

Runtime Days	4928	Drawdown	24.5%
Turnover	1%	Probabilistic SR	8%
CAGR	6.3%	Sharpe Ratio	0.7
Markets	Equity	Information Ratio	0.7
Trades per Day	1.4	Strategy Capacity (USD)	2.8M

Monthly Returns

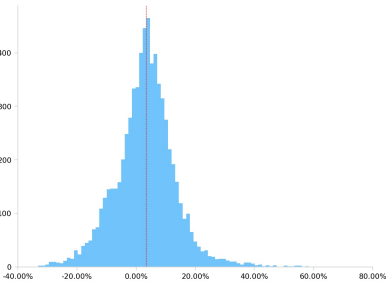|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2010	-1.9	1.5	2.2	1.6	-2.1	0.9	2.0	1.0	3.7	1.8	-0.9	2.8
2011	0.3	1.9	-0.2	3.4	-0.1	-1.4	1.4	0.0	-1.7	3.4	-1.6	0.0
2012	3.0	1.5	0.7	0.4	-3.1	1.7	1.3	1.0	0.9	-1.3	0.3	-0.1
2013	1.1	0.2	1.3	1.6	-1.7	-2.5	2.8	-1.7	2.3	2.8	0.1	0.4
2014	-0.6	2.5	-0.4	0.6	1.6	1.0	-0.3	2.4	-2.3	1.3	1.4	0.5
2015	2.3	0.4	-0.3	0.6	-0.2	-2.3	0.6	-3.5	-0.9	3.0	-0.8	-0.7
2016	-1.3	1.5	3.3	0.2	0.2	1.8	2.5	-0.4	0.1	-1.9	-1.1	1.3
2017	1.8	2.8	0.7	1.3	1.6	0.2	1.6	0.9	-0.0	1.5	1.4	1.2
2018	2.8	-3.5	0.1	-0.4	1.1	-0.5	1.0	1.0	-0.4	-3.7	1.1	0.0
2019	2.8	0.4	1.9	0.8	-1.2	3.4	0.0	2.1	-0.1	1.5	0.6	1.6
2020	0.9	-1.7	-1.9	7.5	2.5	1.8	3.5	1.0	-1.6	-1.8	4.6	1.9
2021	-1.1	-0.7	0.6	3.0	1.4	0.8	1.4	1.1	-2.7	3.0	-0.9	2.4
2022	-4.4	-2.0	0.8	-6.0	-0.6	-4.5	3.4	-3.4	-7.6	2.1	5.5	-2.4
2023	6.1	-3.8	3.5	1.0	-1.1	2.9						

Cumulative Returns

Annual Returns
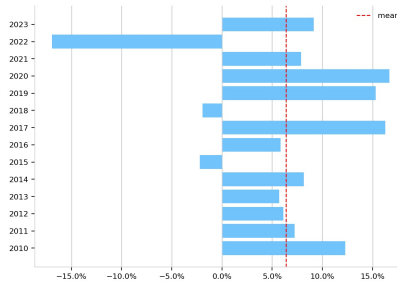
Returns Per Trade

Asset Allocation

BND 34.76%
DIA 9.32%
SPY 9.05%
TLT 8.98%
GLD 8.81%
EFA 8.15%
VNQ 7.34%
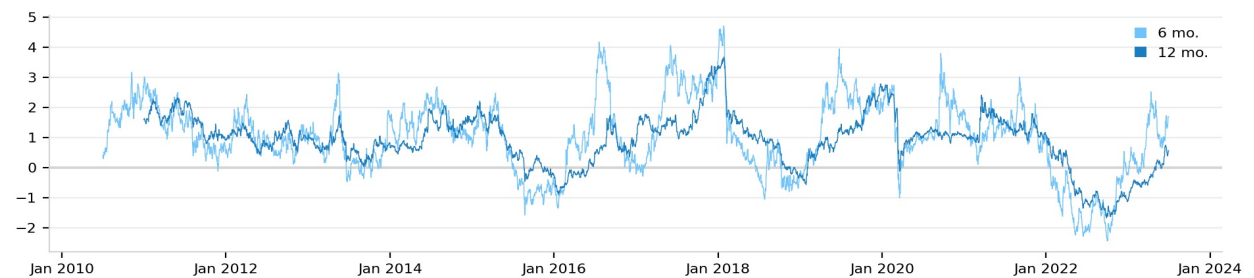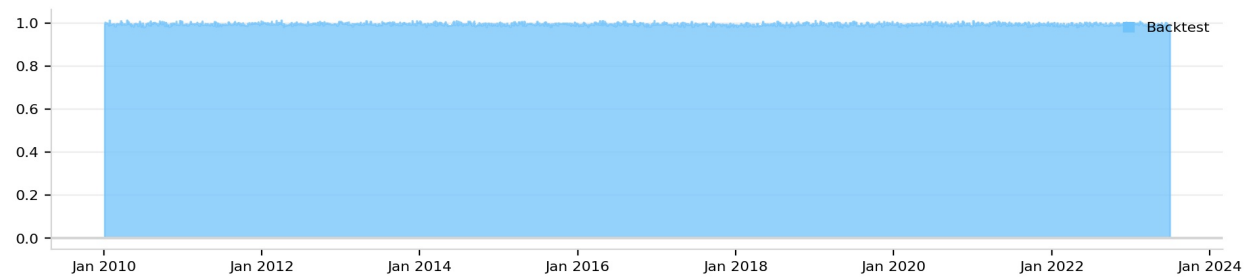Others 13.58%
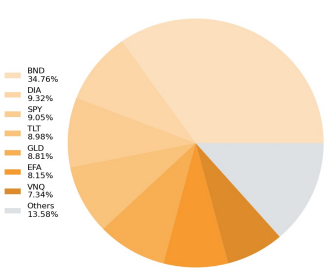
Drawdown
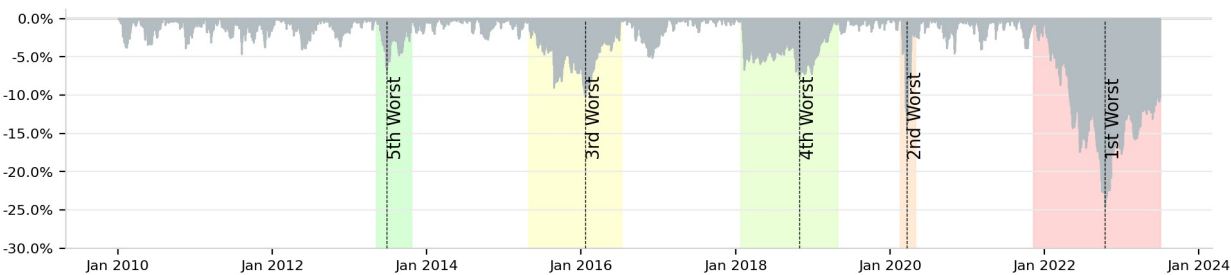
Daily Returns
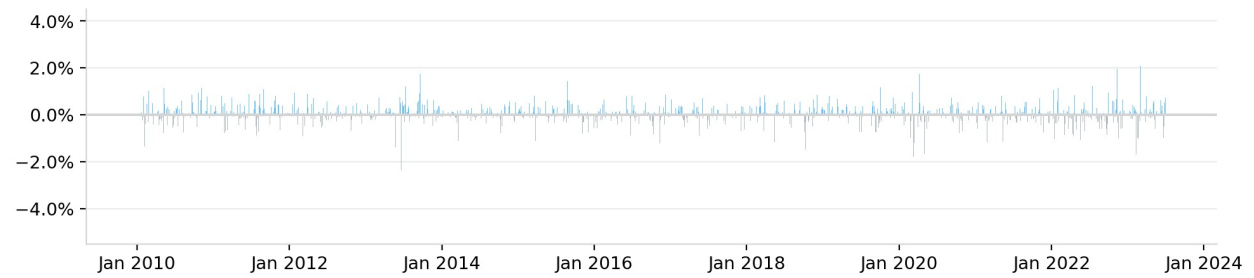
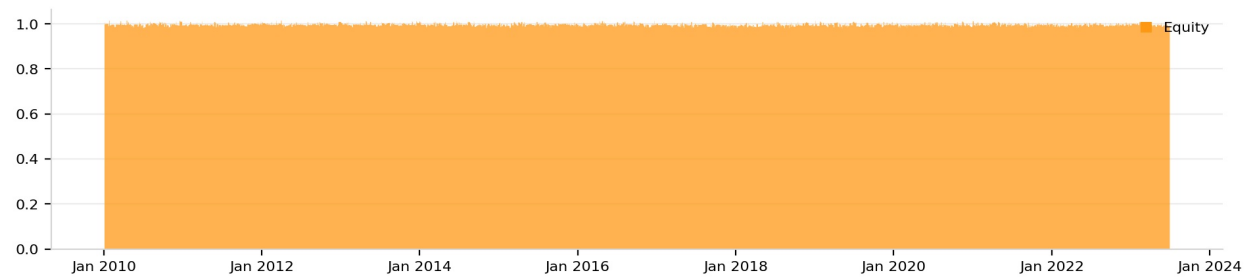## Rolling Portfolio Beta

Insufficient Data
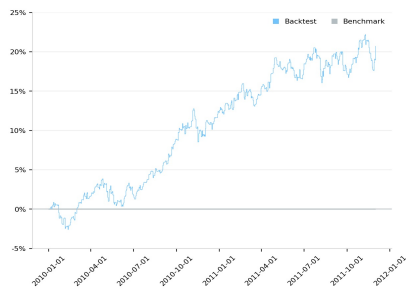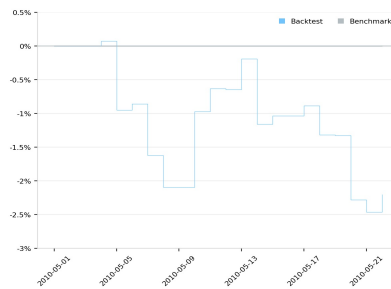
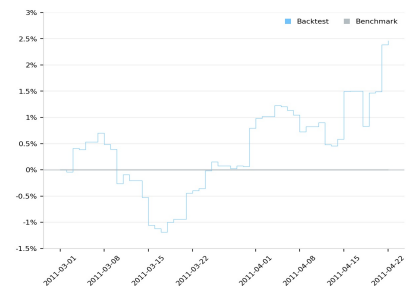## Rolling Sharpe Ratio

Leverage
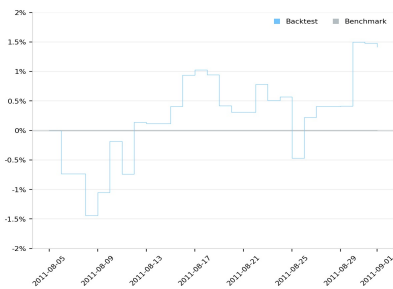

Long-Short Exposure
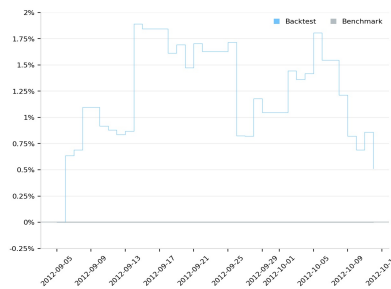
Global Financial Crisis 2007
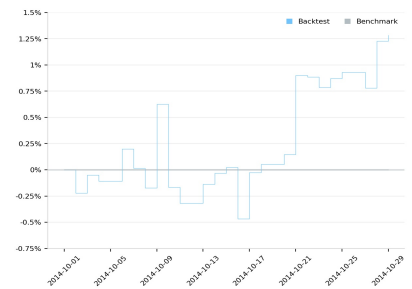

Flash Crash 2010

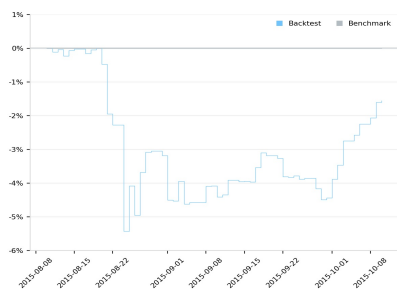## Fukushima Meltdown 2011

U.S. Credit Downgrade 2011
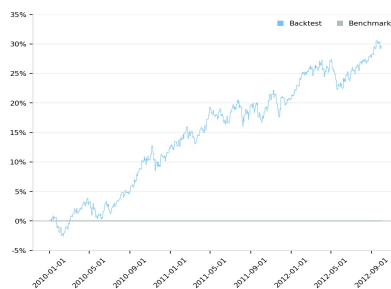

ECB IR Event 2012
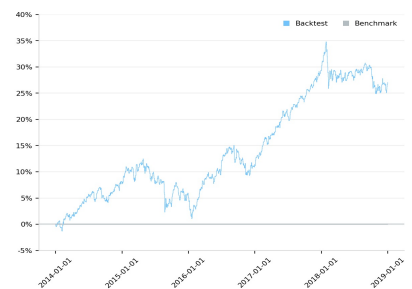

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020