Strategy Description

report 1

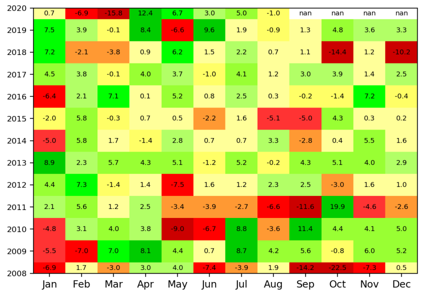
Key Characteristics

Significant Period	✓
Significant Trading	✓
Diversified	✓
Risk Control	✗
Markets	Equity

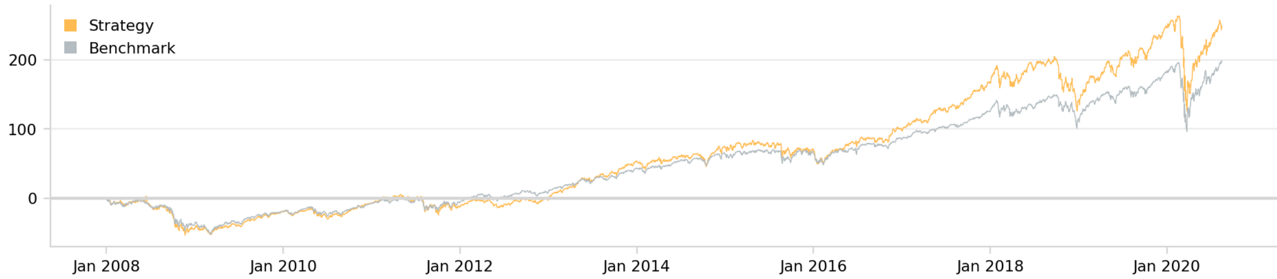
Key Statistics

CAGR	10.35%
Drawdown	55.0%
Sharpe Ratio	0.517
Information Ratio	0.054
Trades Per Day	0.990236

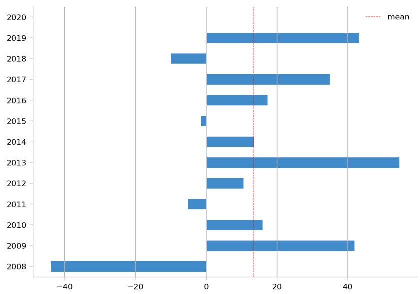
Monthly Returns



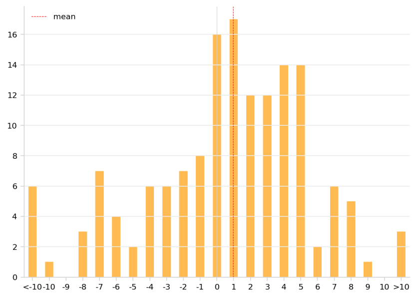
Cumulative Returns



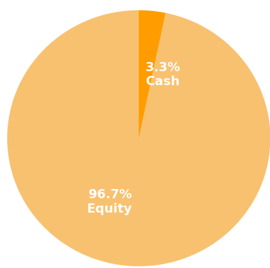
Annual Returns



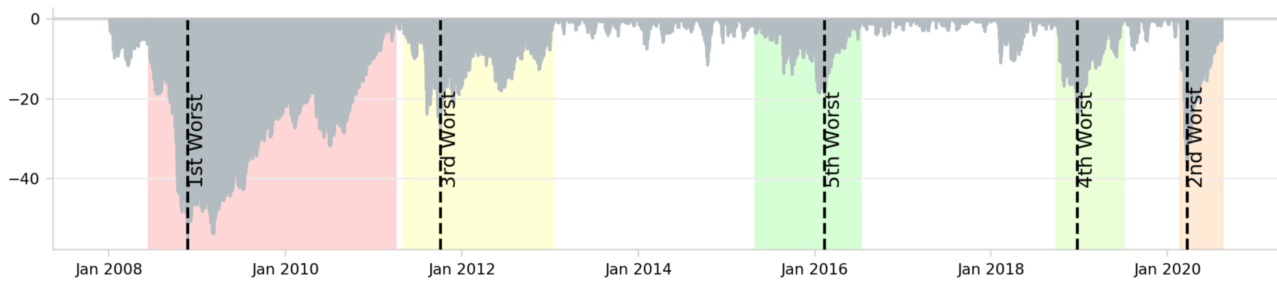
Return Histogram



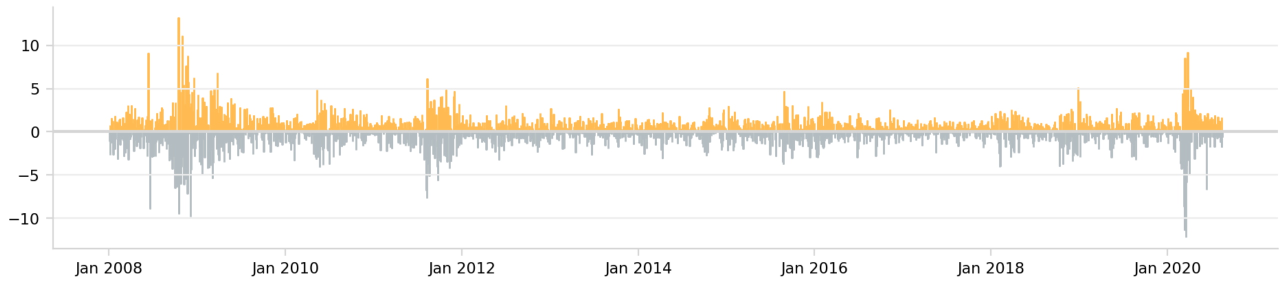
Asset Allocation



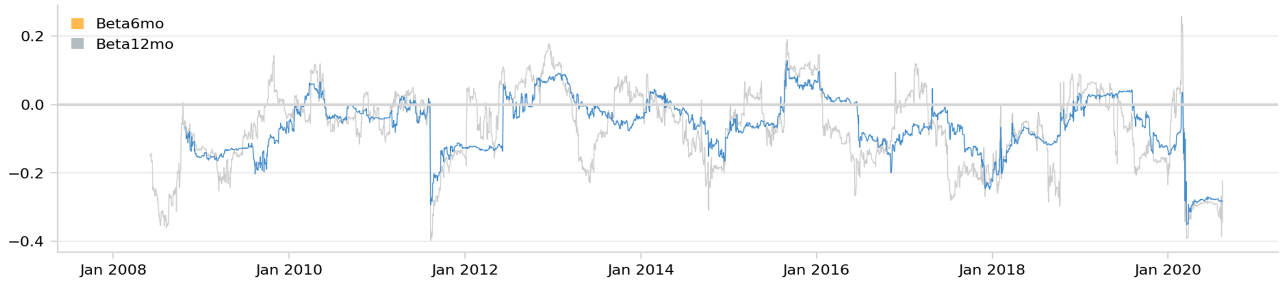
Drawdown



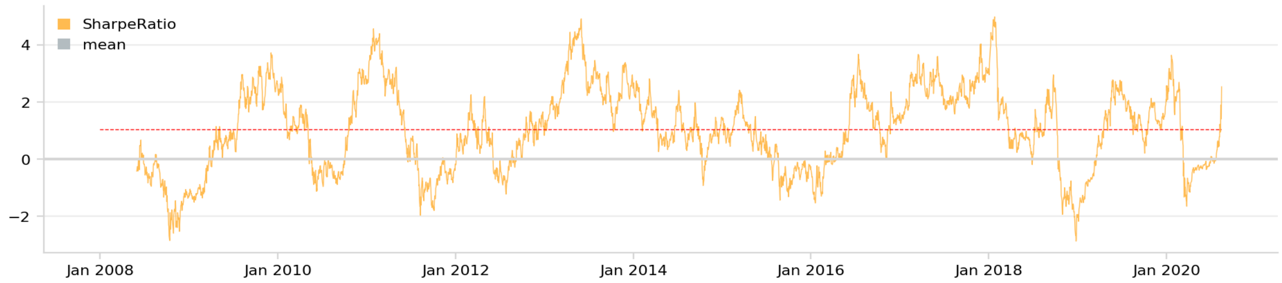
Daily Returns



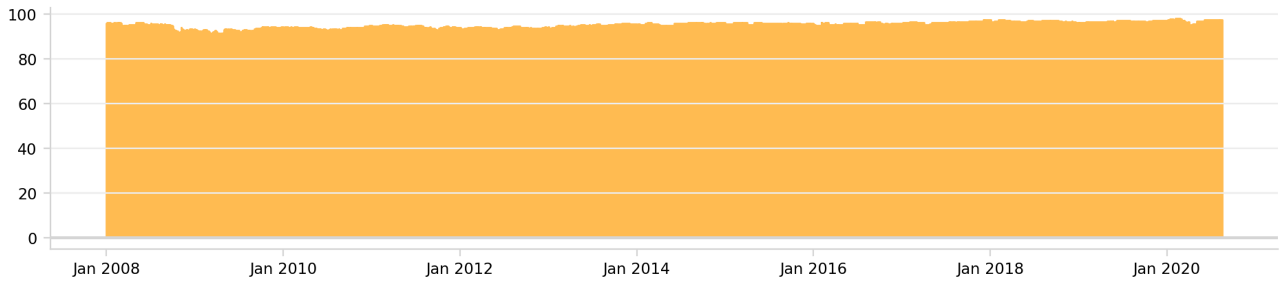
Rolling Portfolio Beta to Equity



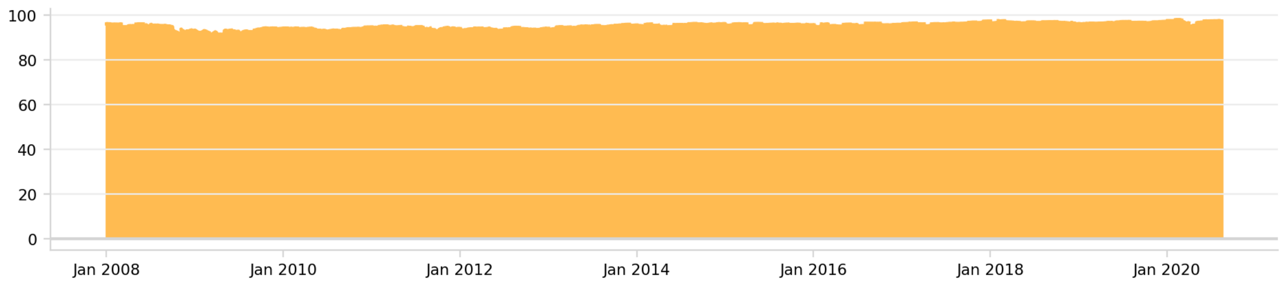
Rolling Sharpe Ratio (6 Months)



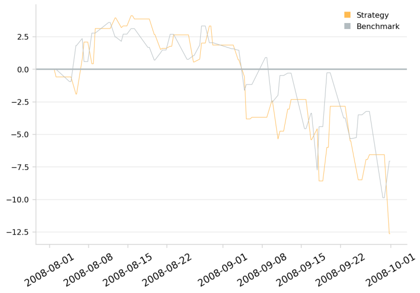
Net Holdings



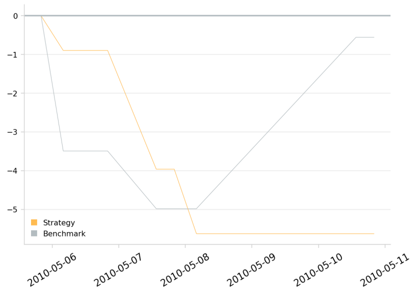
Leverage



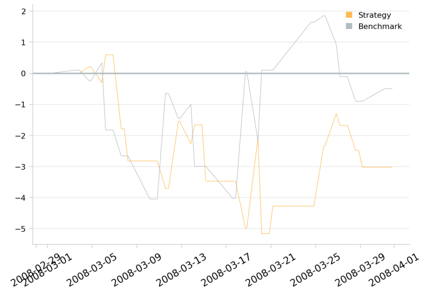
Crisis Lehman Brothers



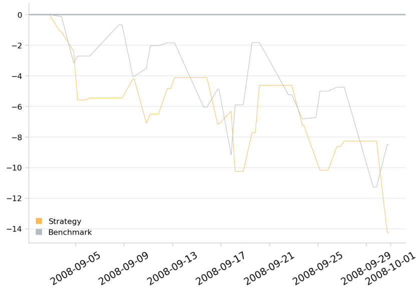
Crisis Flash Crash



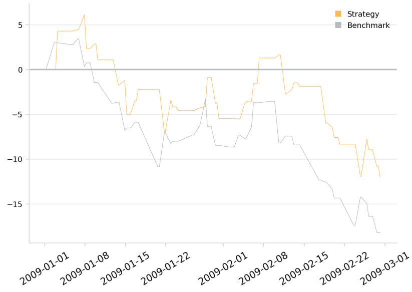
Crisis Mar08



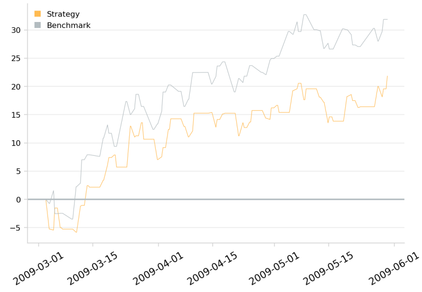
Crisis Sept08



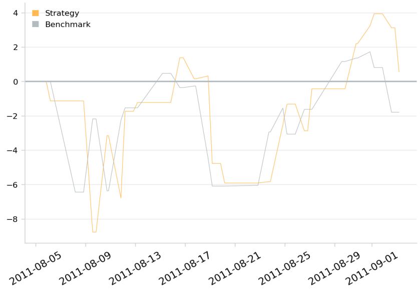
Crisis 2009Q1



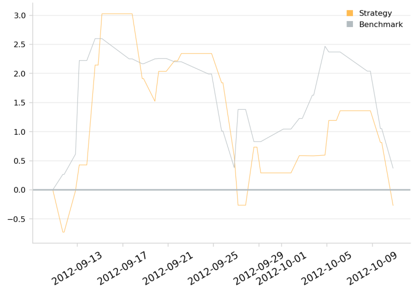
Crisis 2009Q2



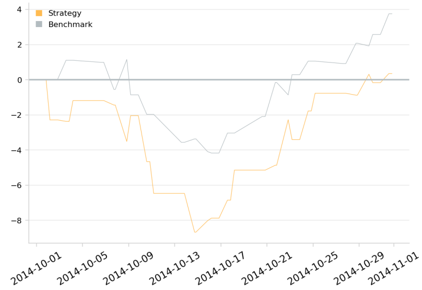
Crisis US Downgrade-European Debt Crisis



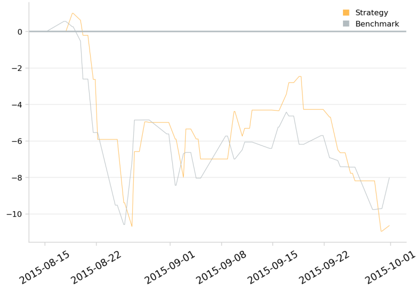
Crisis ECB IR Event 2012



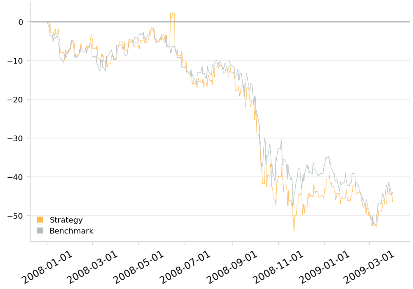
Crisis Oct14



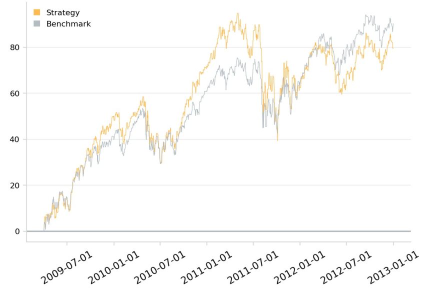
Crisis Fall2015



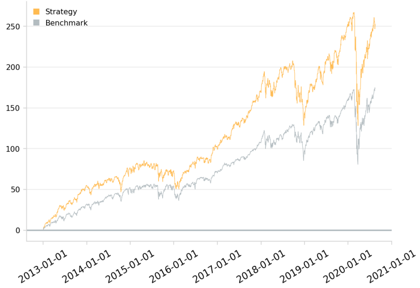
Crisis GFC Crash



Crisis Recovery



Crisis New Normal



Equity