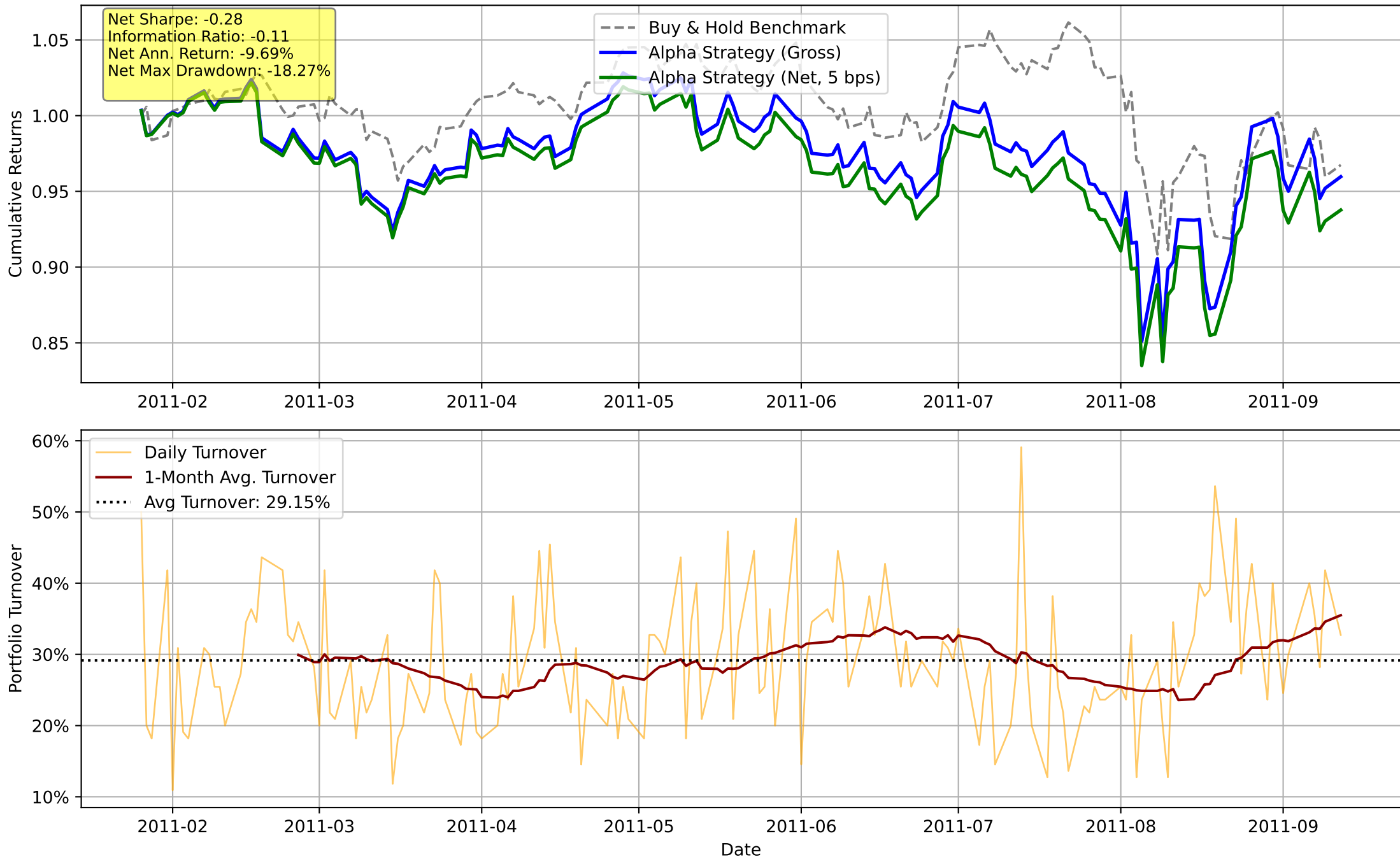alpha066
Interval: 2011-01-01 to 2011-09-13
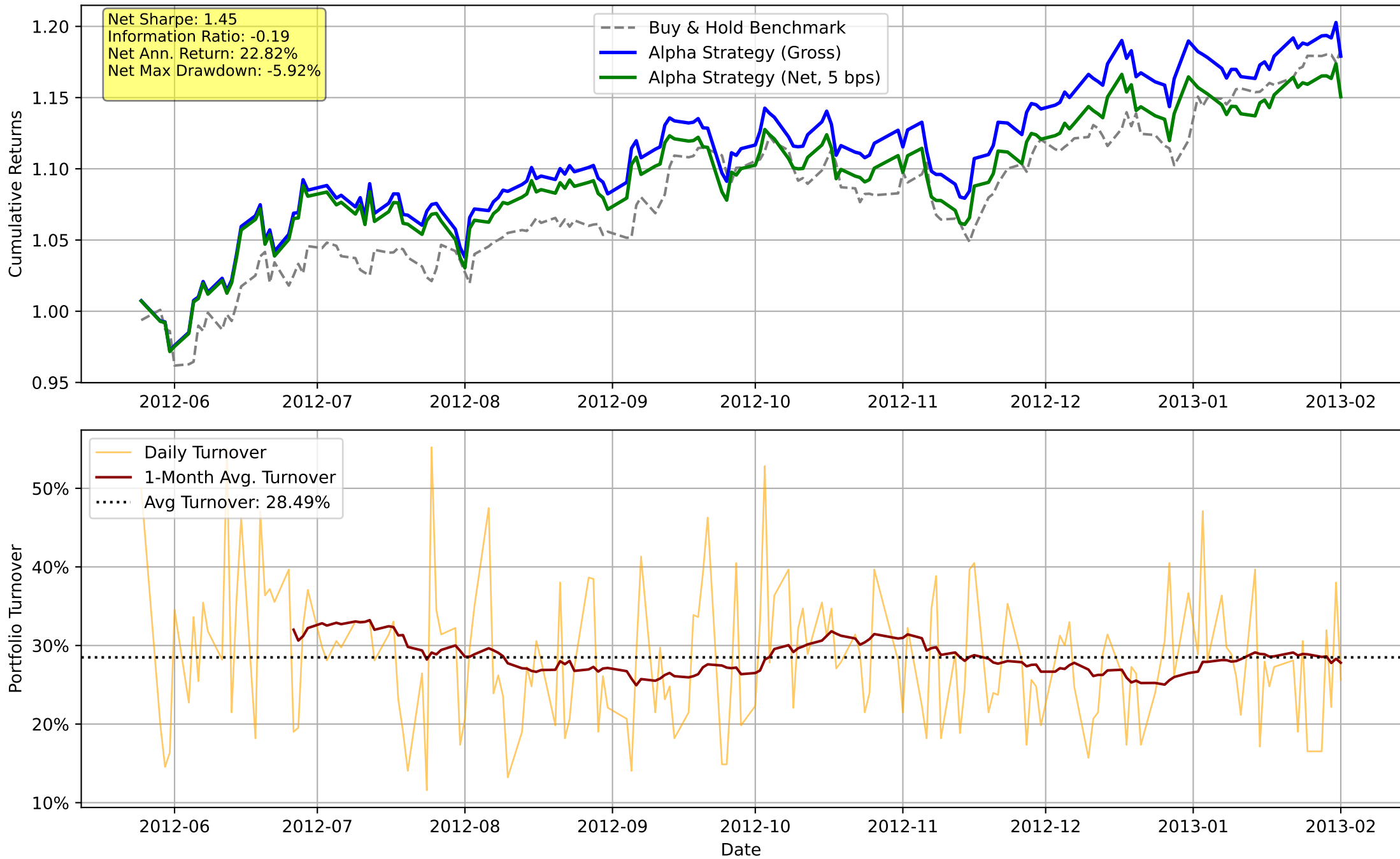
alpha066
Interval: 2011-09-13 to 2012-05-25

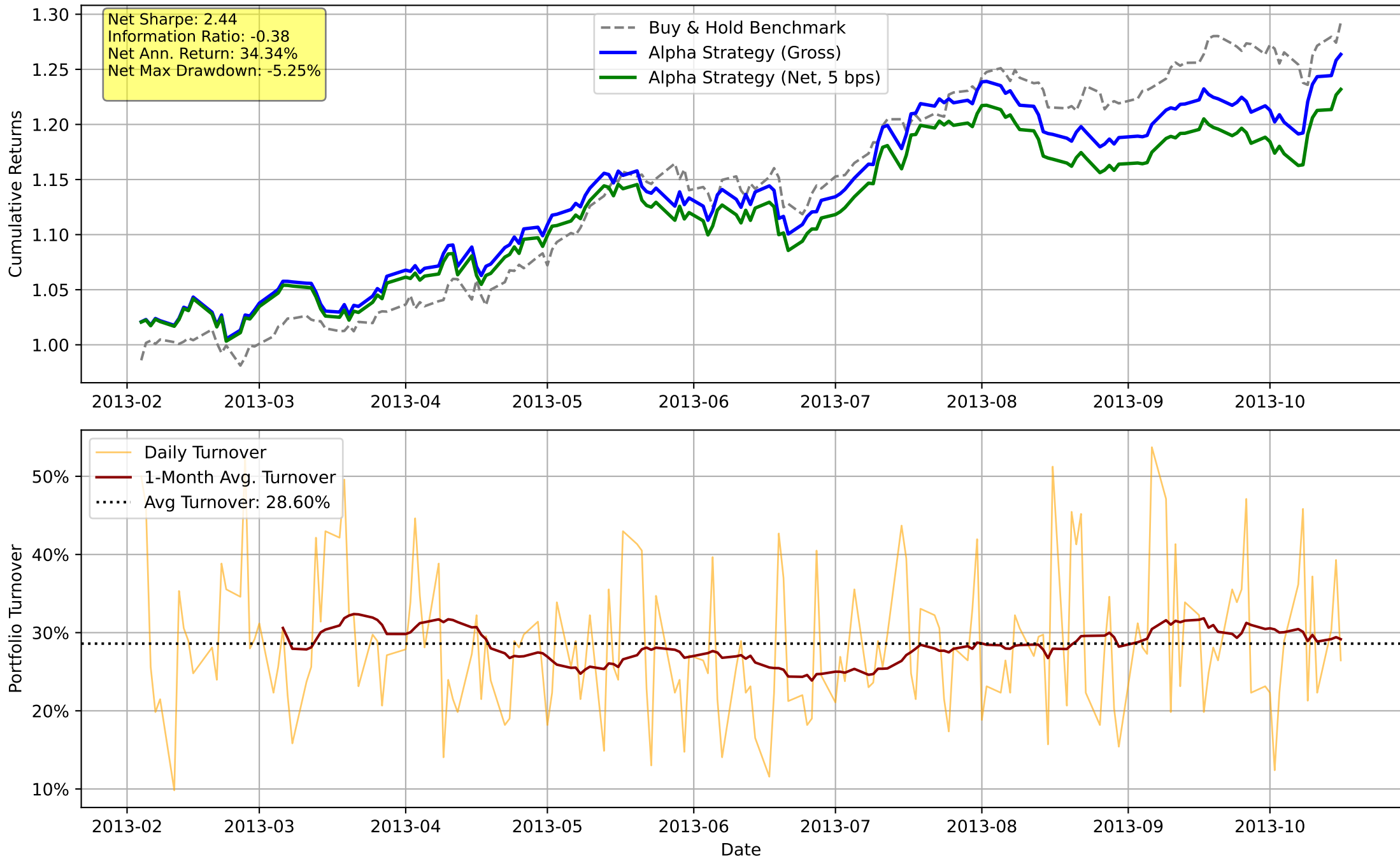Net Sharpe: 0.22
Information Ratio: -0.75
Net Ann. Return: 2.55%
Net Max Drawdown: -12.65%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.43%

alpha066
Interval: 2012-05-25 to 2013-02-04

Net Sharpe: 1.45
Information Ratio: -0.19
Net Ann. Return: 22.82%
Net Max Drawdown: -5.92%

Legend (top chart):
- Buy & Hold Benchmark
- Alpha Strategy (Gross)
- Alpha Strategy (Net, 5 bps)

Legend (bottom chart):
- Daily Turnover
- 1-Month Avg. Turnover
- Avg Turnover: 28.49%

alpha066
Interval: 2013-02-04 to 2013-10-17

Net Sharpe: 2.44
Information Ratio: -0.38
Net Ann. Return: 34.34%
Net Max Drawdown: -5.25%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.60%

alpha066
Interval: 2013-10-17 to 2014-06-29

Net Sharpe: 2.26
Information Ratio: 0.54
Net Ann. Return: 35.34%
Net Max Drawdown: -6.65%

Legend (top panel):
- Buy & Hold Benchmark
- Alpha Strategy (Gross)
- Alpha Strategy (Net, 5 bps)

Legend (bottom panel):
- Daily Turnover
- 1-Month Avg. Turnover
- Avg Turnover: 29.19%
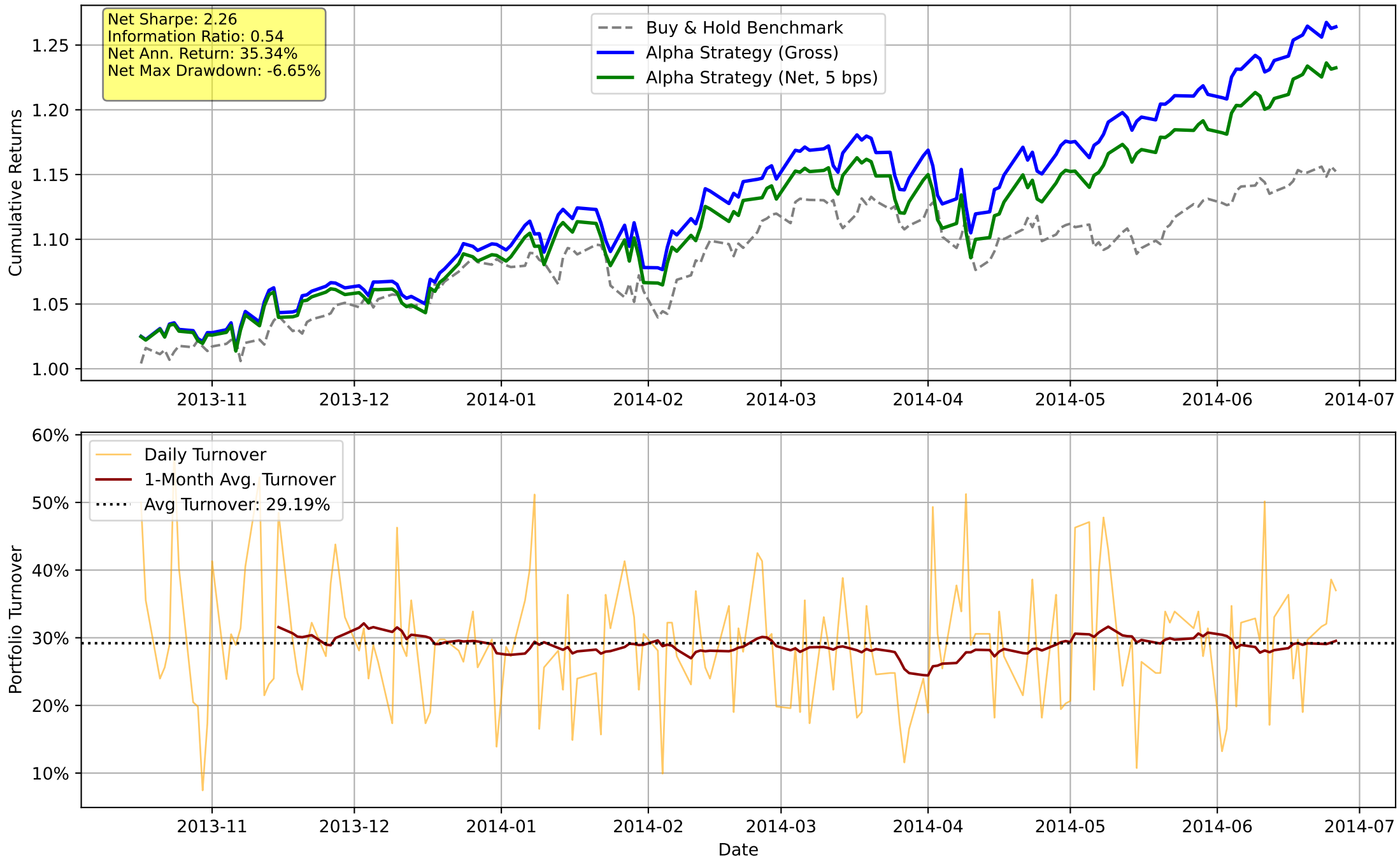
alpha066
Interval: 2014-06-29 to 2015-03-11

Net Sharpe: 0.69
Information Ratio: -0.22
Net Ann. Return: 9.39%
Net Max Drawdown: -7.08%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 29.39%
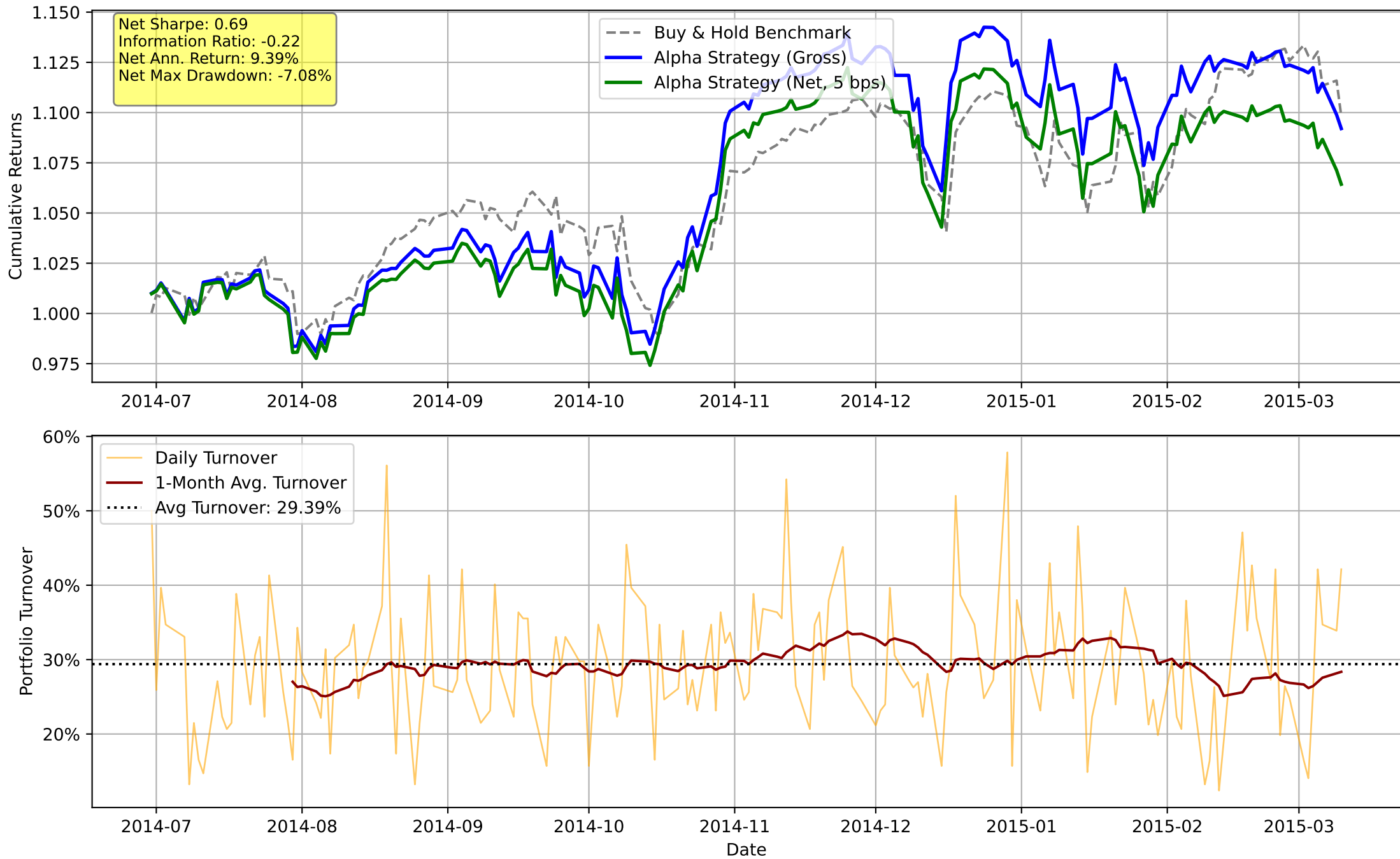
alpha066
Interval: 2015-03-11 to 2015-11-21

Net Sharpe: 0.89
Information Ratio: -0.15
Net Ann. Return: 15.12%
Net Max Drawdown: -11.75%

- Buy & Hold Benchmark
- Alpha Strategy (Gross)
- Alpha Strategy (Net, 5 bps)

Cumulative Returns

- Daily Turnover
- 1-Month Avg. Turnover
- Avg Turnover: 27.55%

Portfolio Turnover

Date
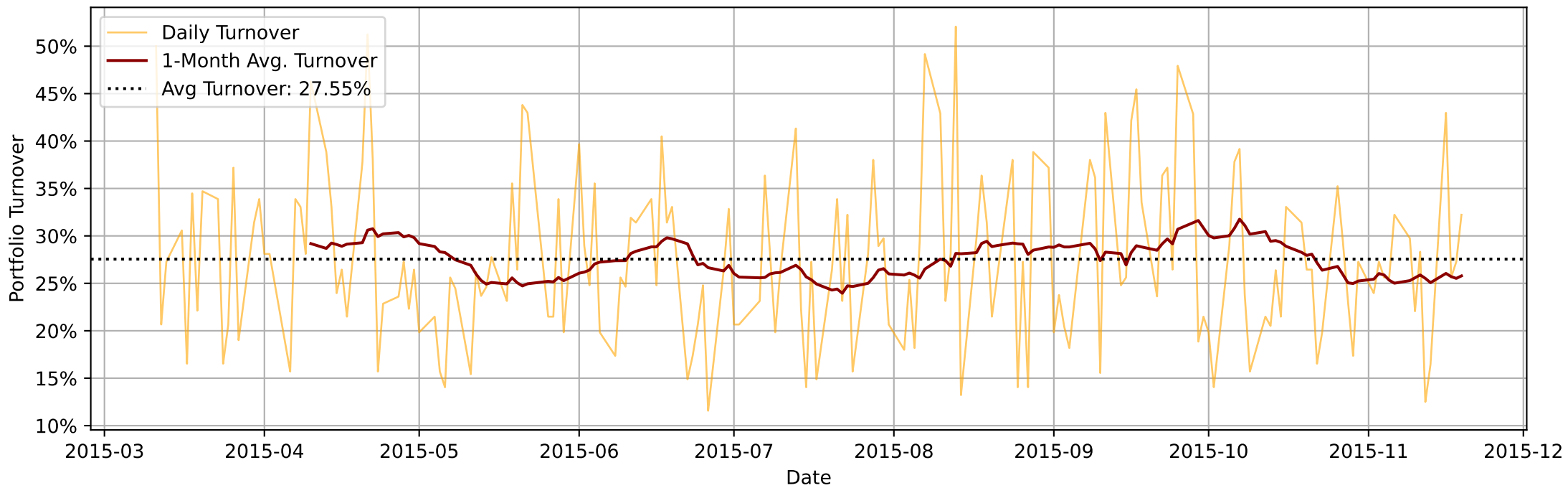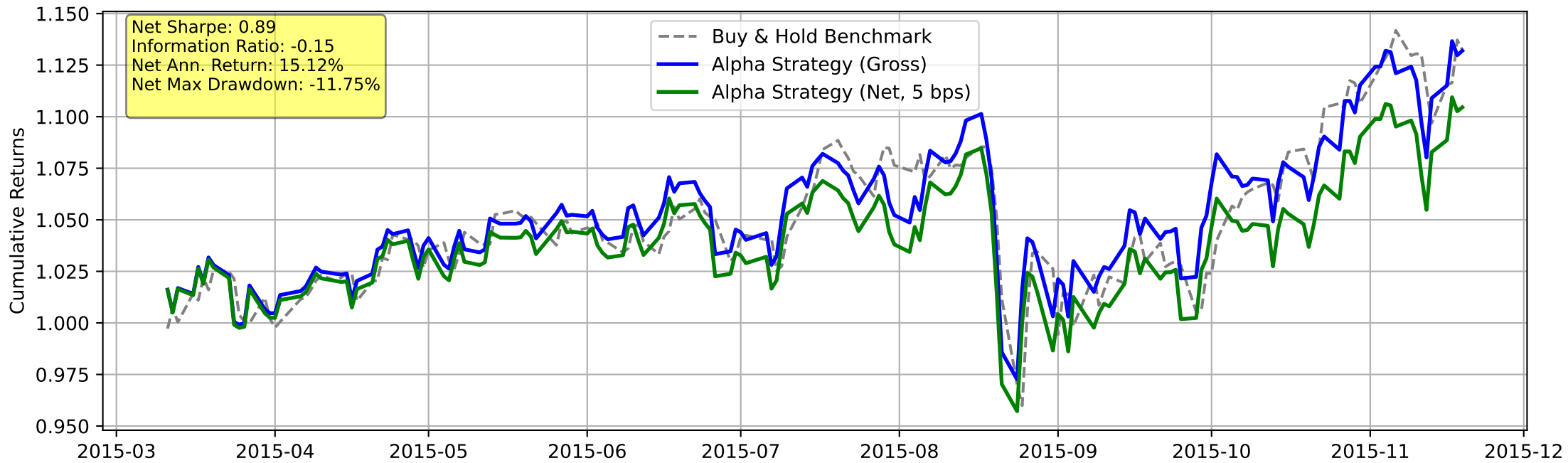
alpha066
Interval: 2015-11-21 to 2016-08-02

Net Sharpe: 1.45
Information Ratio: 0.31
Net Ann. Return: 26.73%
Net Max Drawdown: -13.33%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.29%
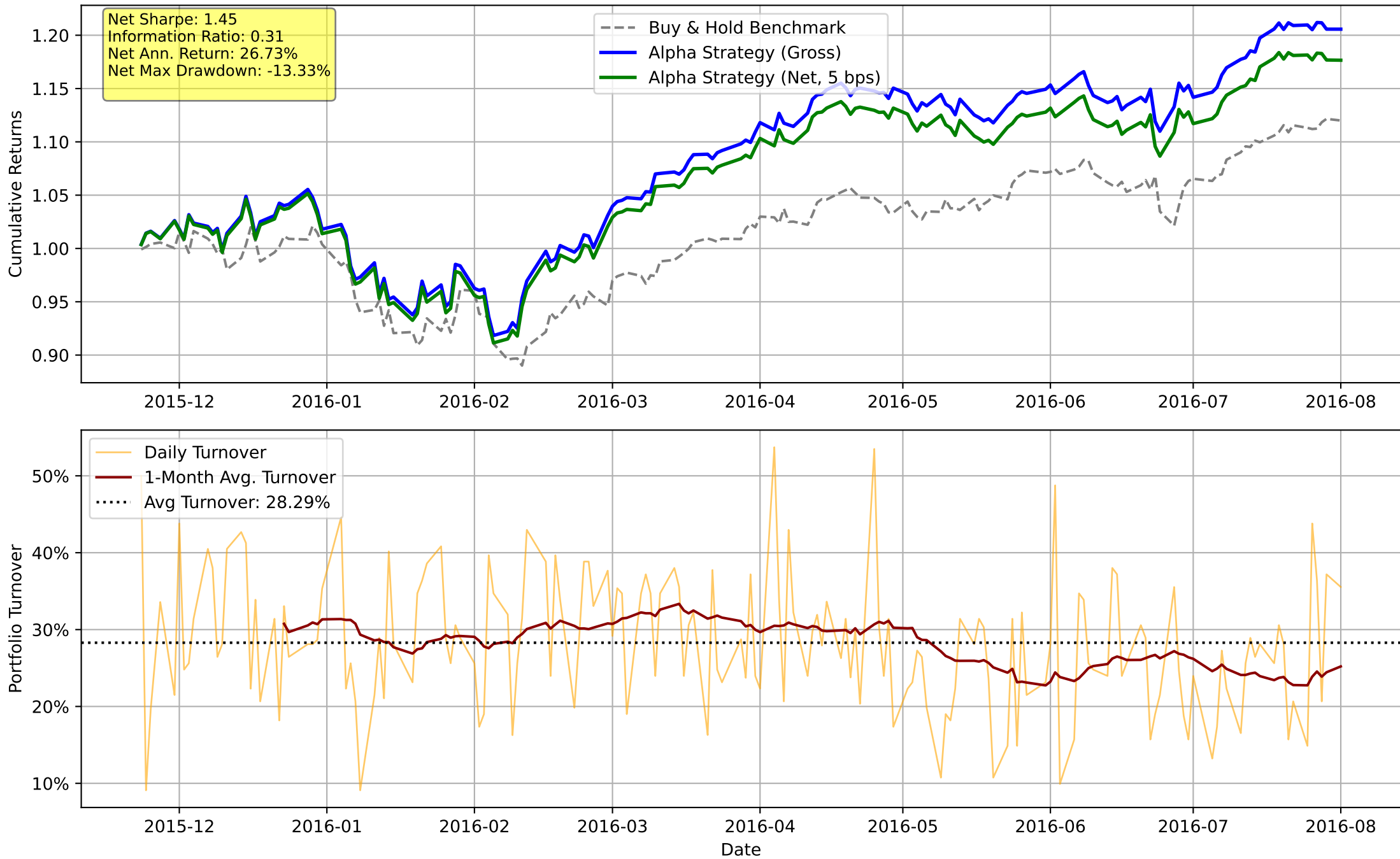
alpha066
Interval: 2016-08-02 to 2017-04-14
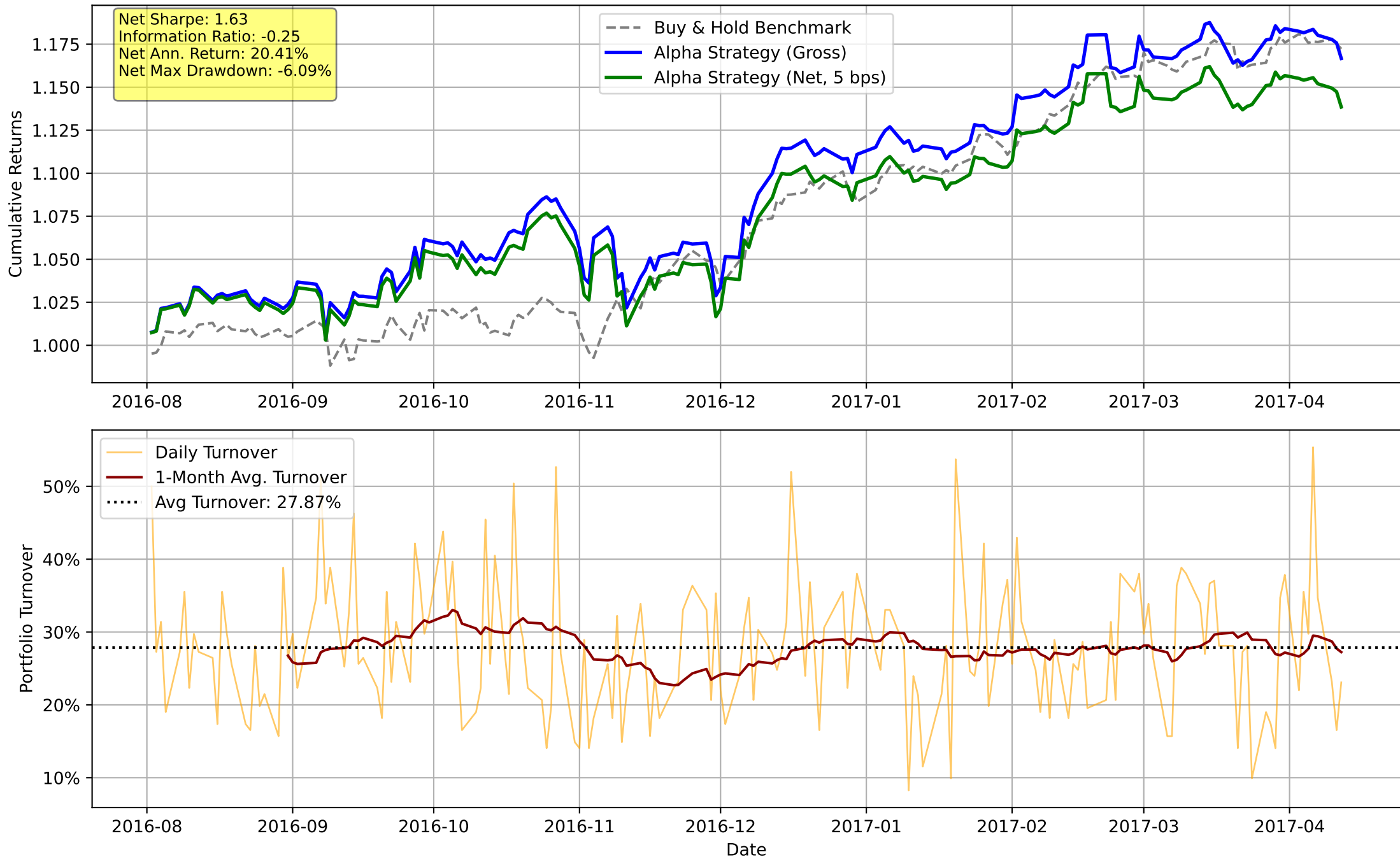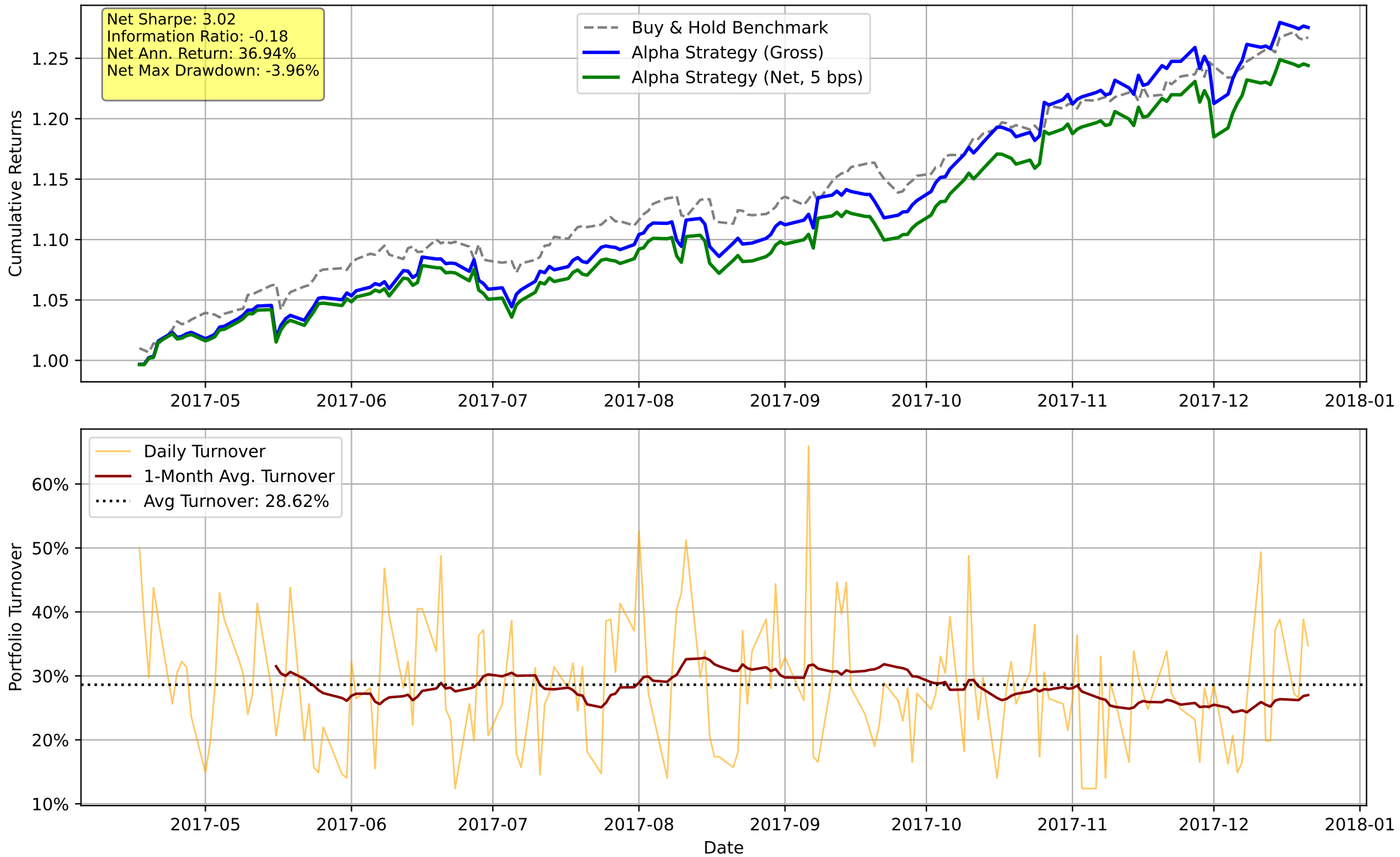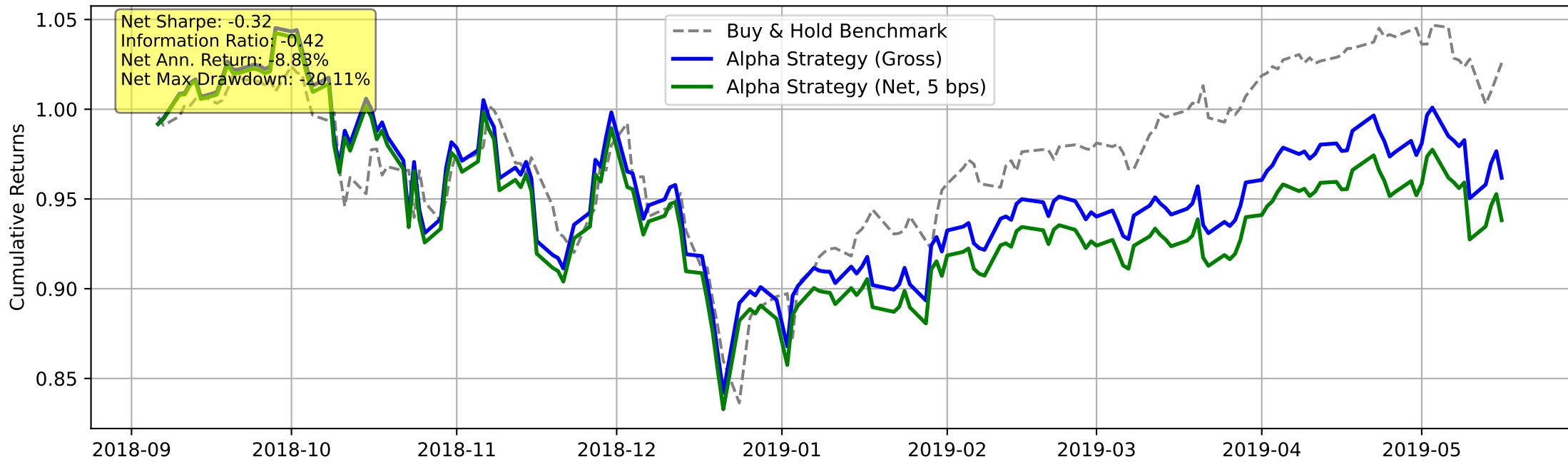
alpha066
Interval: 2017-04-14 to 2017-12-25

Net Sharpe: 3.02
Information Ratio: -0.18
Net Ann. Return: 36.94%
Net Max Drawdown: -3.96%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.62%

alpha066
Interval: 2017-12-25 to 2018-09-06

Net Sharpe: 1.01
Information Ratio: -0.11
Net Ann. Return: 16.92%
Net Max Drawdown: -12.01%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 27.74%
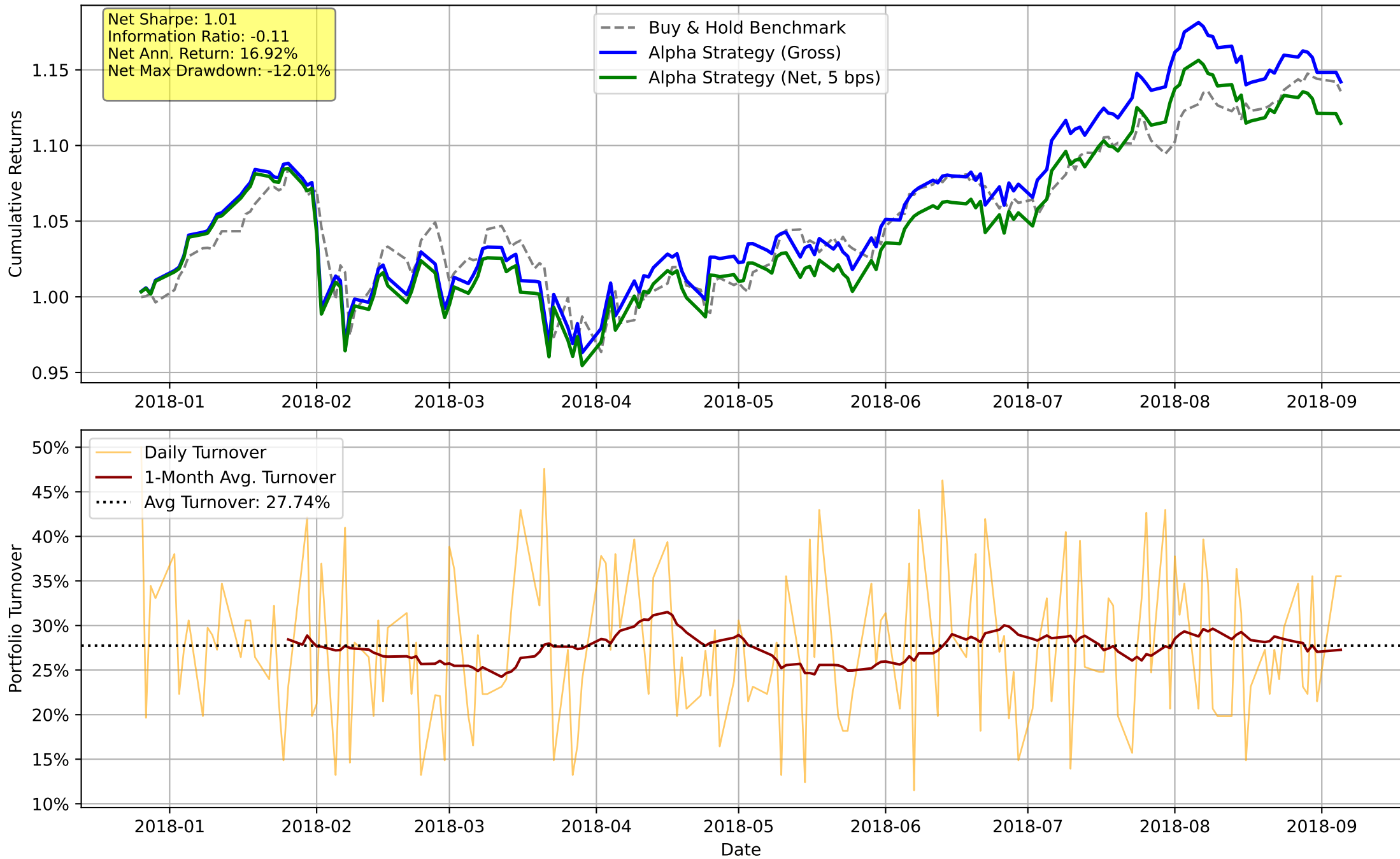
alpha066
Interval: 2018-09-06 to 2019-05-19

Net Sharpe: -0.32
Information Ratio: -0.42
Net Ann. Return: -8.83%
Net Max Drawdown: -20.11%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.55%
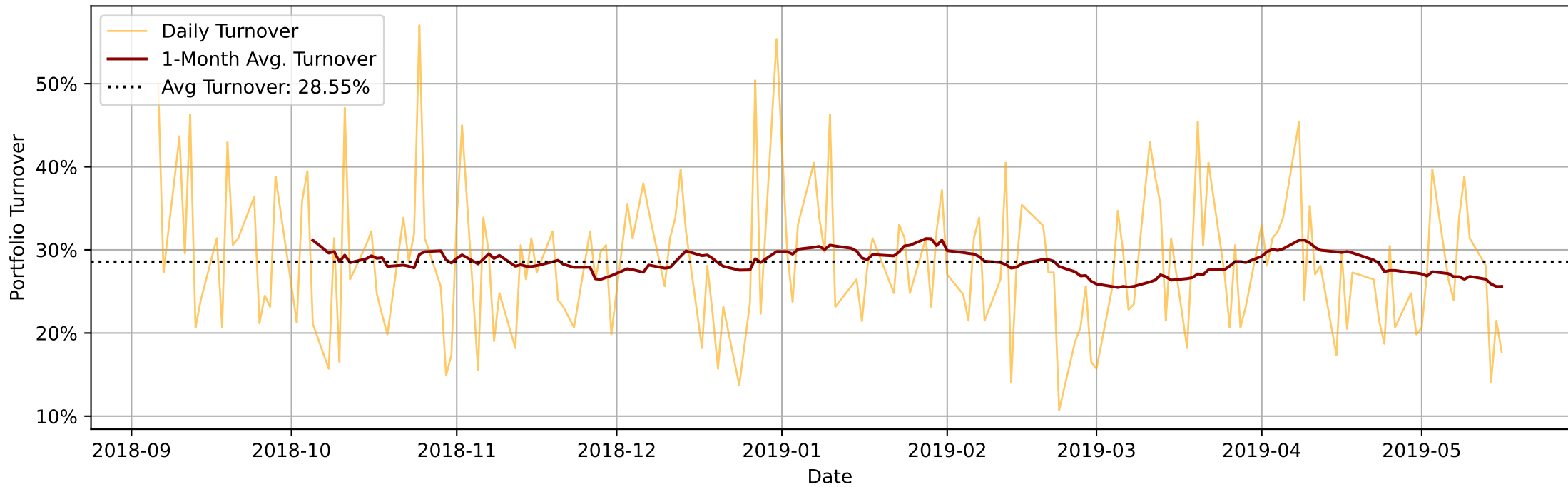
alpha066
Interval: 2019-05-19 to 2020-01-29

Net Sharpe: 1.94
Information Ratio: -0.22
Net Ann. Return: 30.68%
Net Max Drawdown: -7.04%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 30.25%
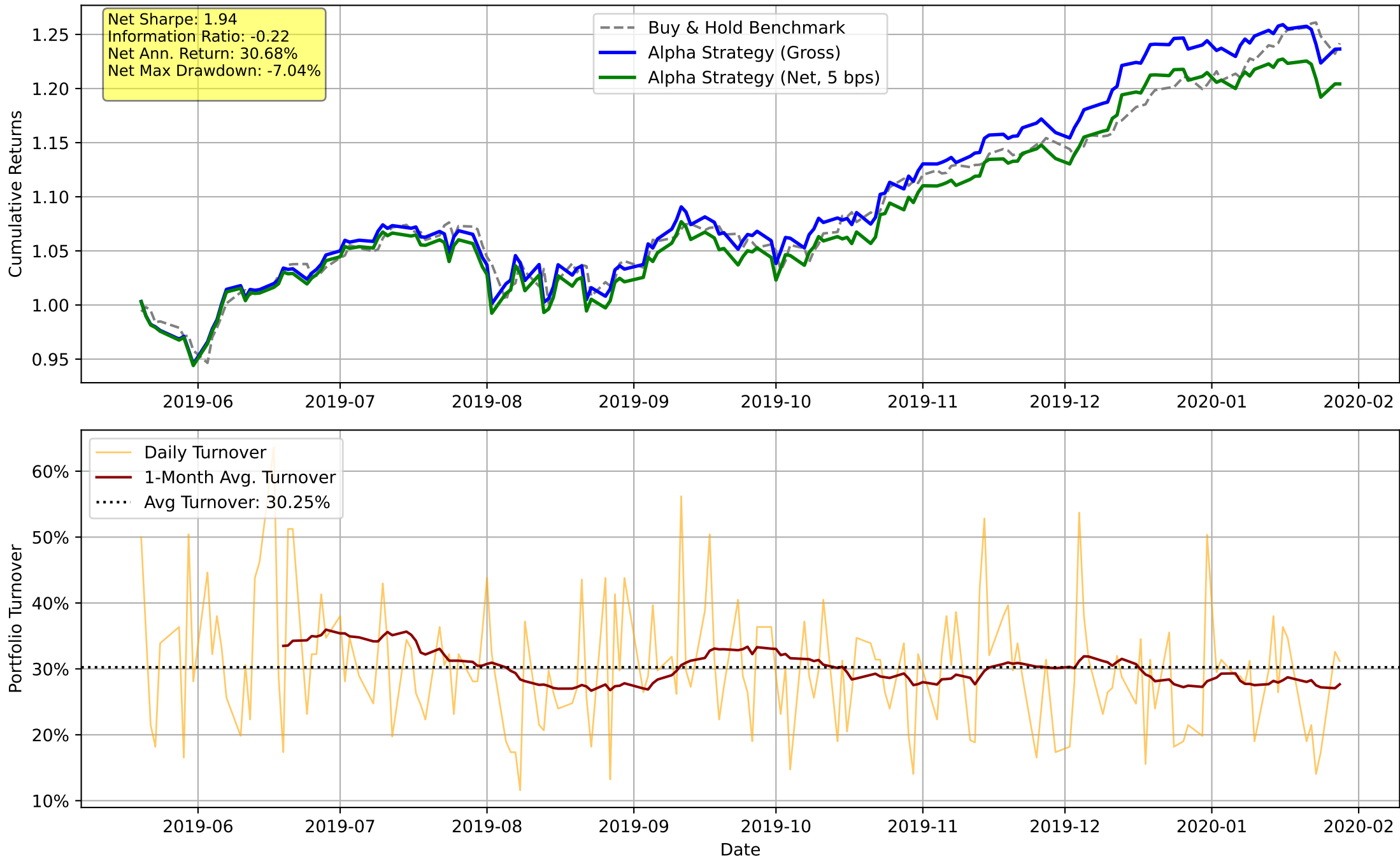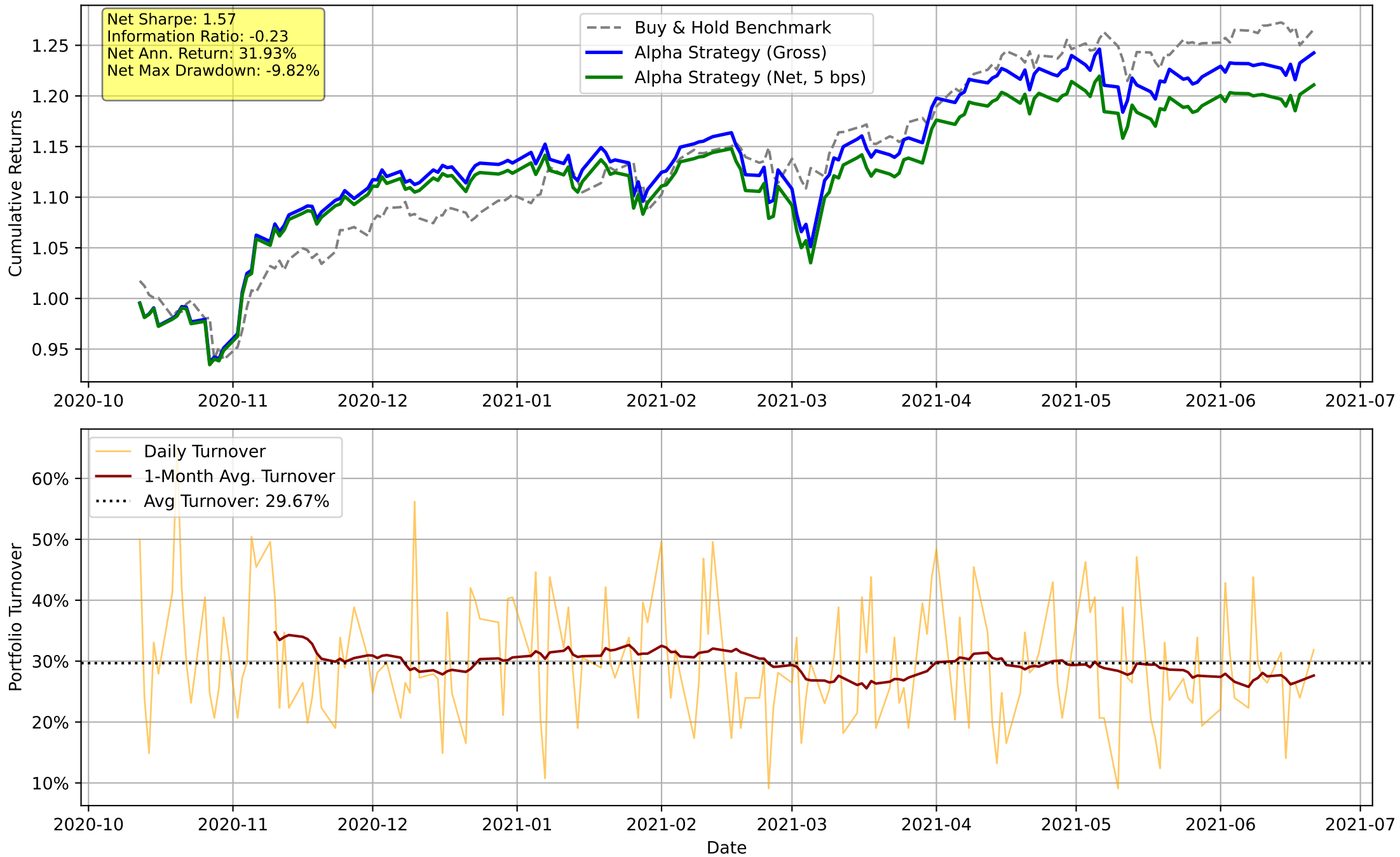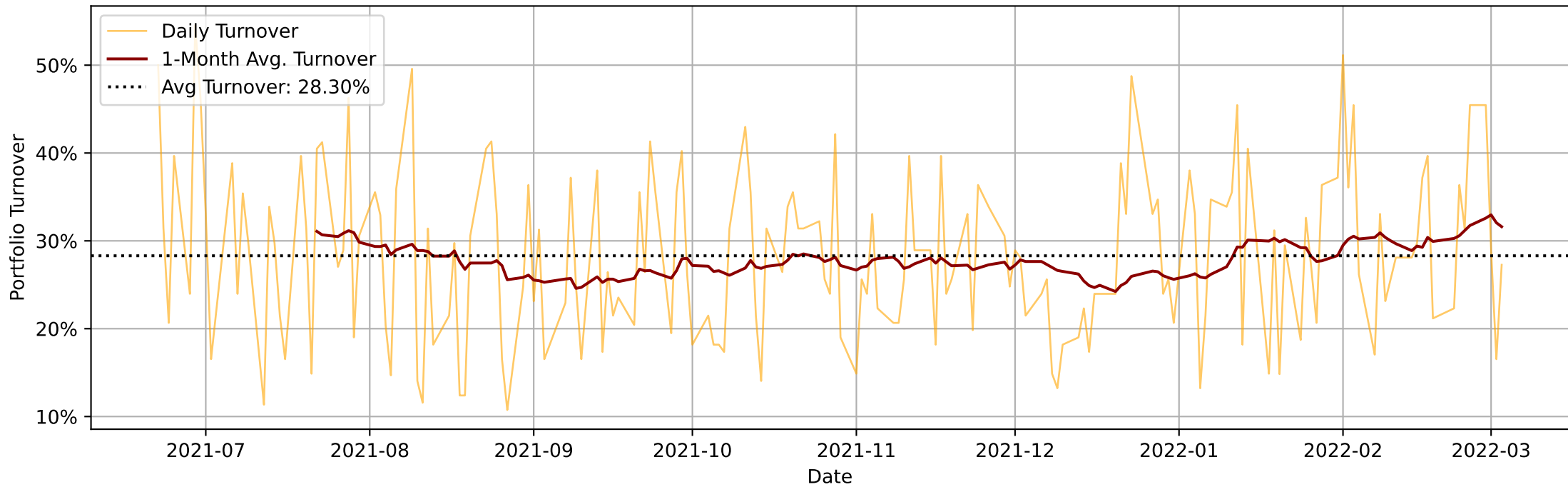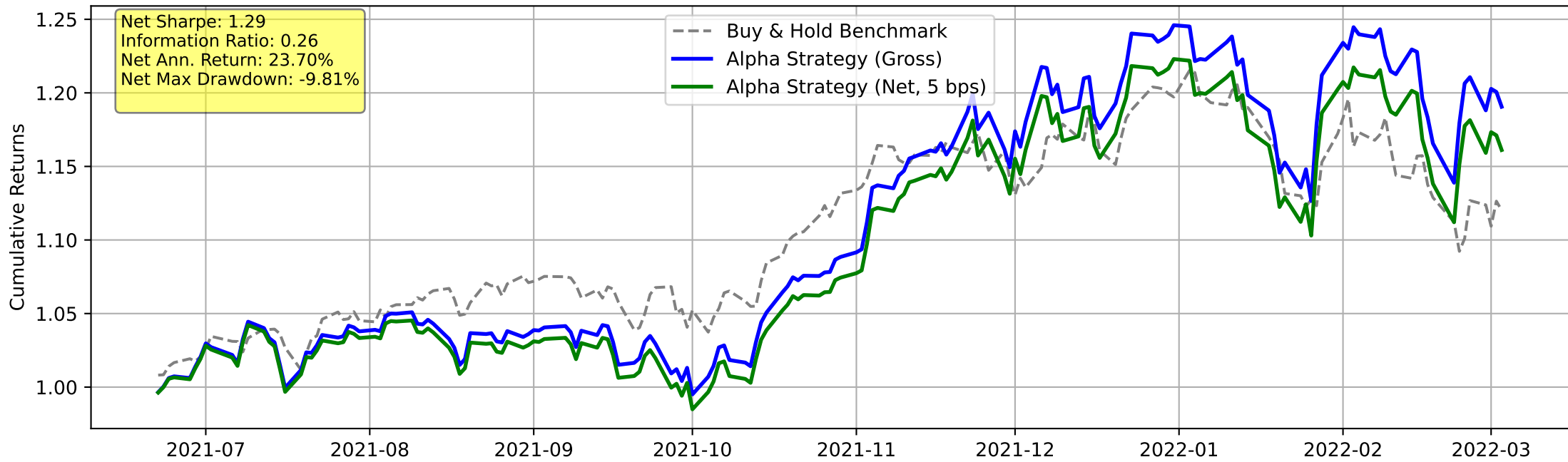
alpha066
Interval: 2020-01-29 to 2020-10-10
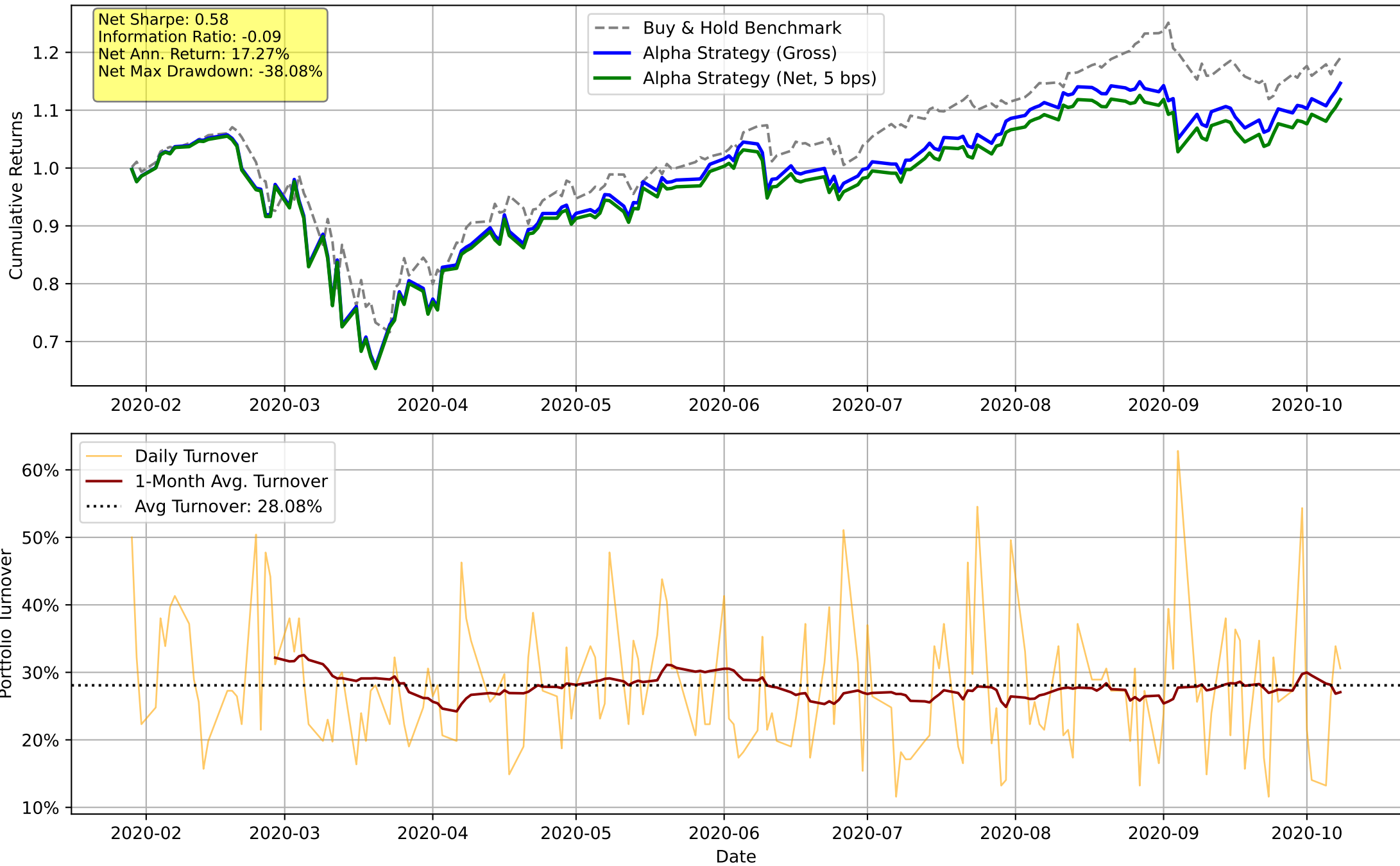
alpha066
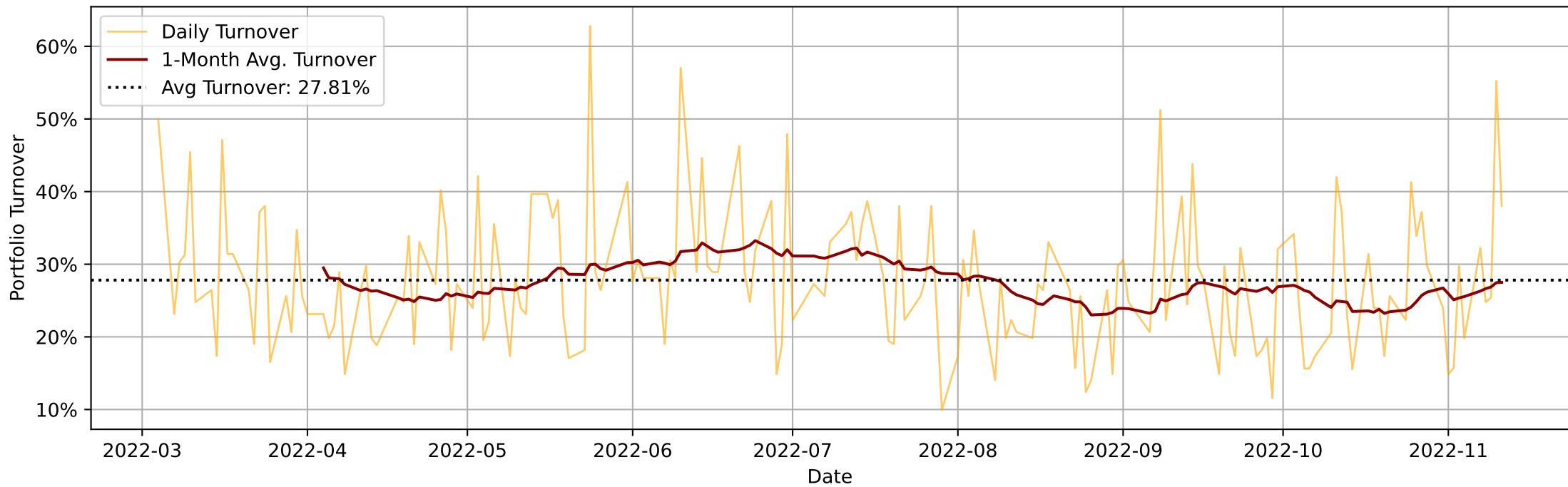Interval: 2020-10-10 to 2021-06-22

alpha066
Interval: 2021-06-22 to 2022-03-04

Net Sharpe: 1.29
Information Ratio: 0.26
Net Ann. Return: 23.70%
Net Max Drawdown: -9.81%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.30%

alpha066
Interval: 2022-03-04 to 2022-11-14

Net Sharpe: -0.24
Information Ratio: -0.08
Net Ann. Return: -10.47%
Net Max Drawdown: -23.41%

Legend (top chart):
- Buy & Hold Benchmark
- Alpha Strategy (Gross)
- Alpha Strategy (Net, 5 bps)

Legend (bottom chart):
- Daily Turnover
- 1-Month Avg. Turnover
- Avg Turnover: 27.81%
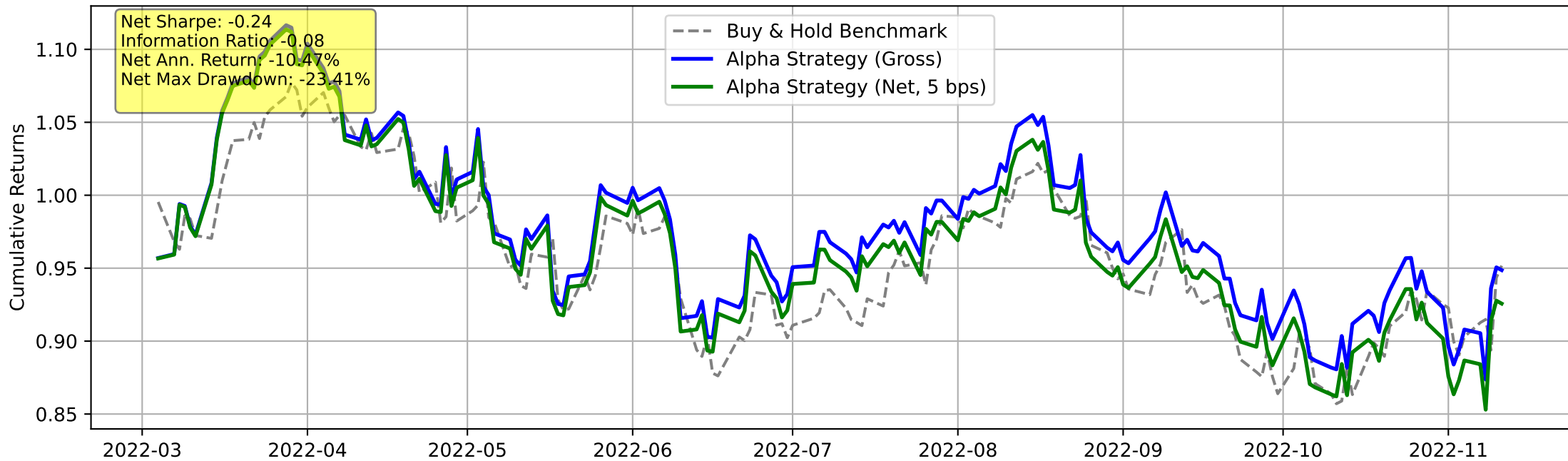
alpha066
Interval: 2022-11-14 to 2023-07-27

Net Sharpe: 2.20
Information Ratio: 0.19
Net Ann. Return: 40.20%
Net Max Drawdown: -8.31%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 28.77%
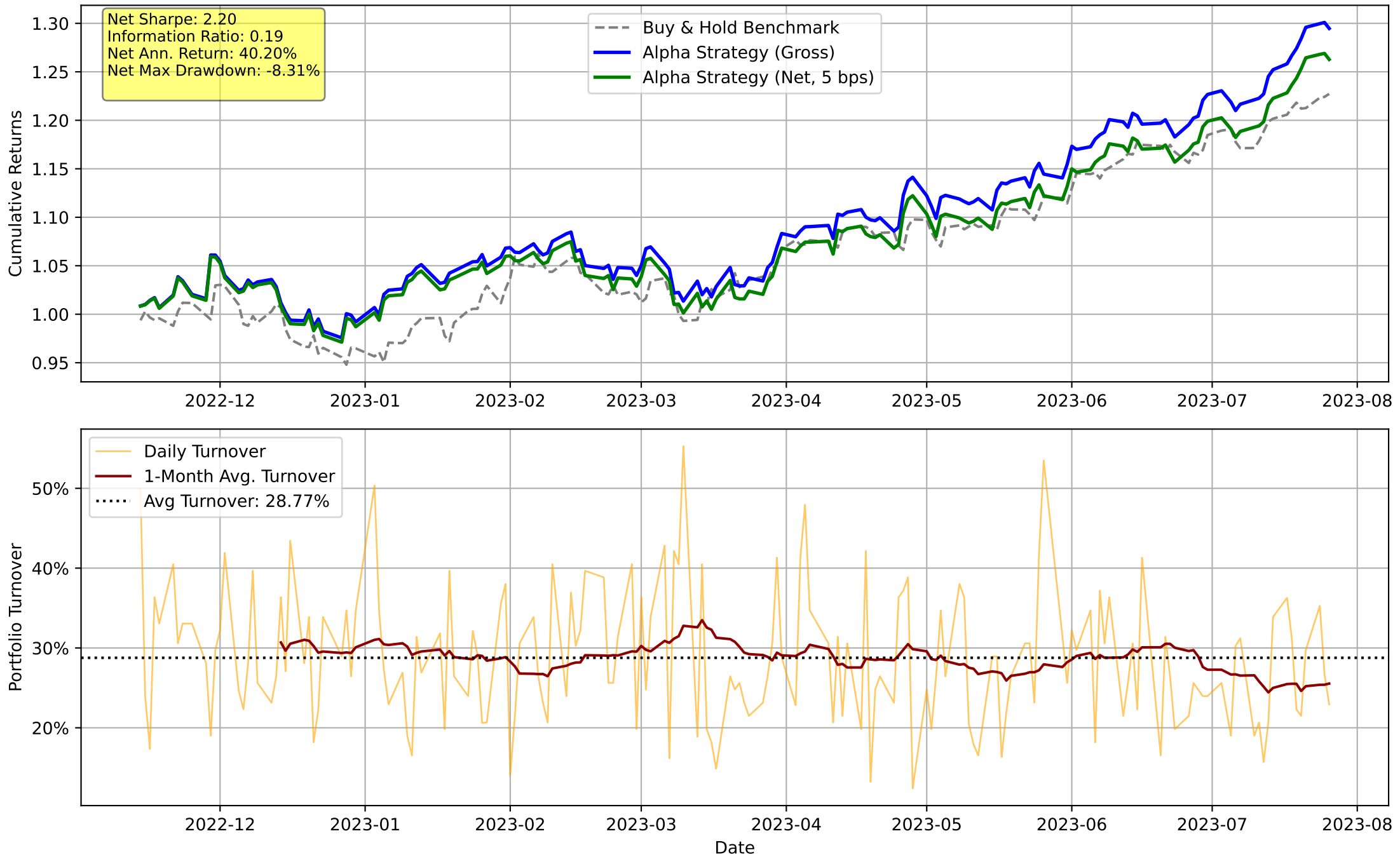
alpha066
Interval: 2023-07-27 to 2024-04-07

Net Sharpe: 0.39
Information Ratio: -0.63
Net Ann. Return: 4.23%
Net Max Drawdown: -12.65%

- - - Buy & Hold Benchmark
—— Alpha Strategy (Gross)
—— Alpha Strategy (Net, 5 bps)

—— Daily Turnover
—— 1-Month Avg. Turnover
········ Avg Turnover: 27.33%
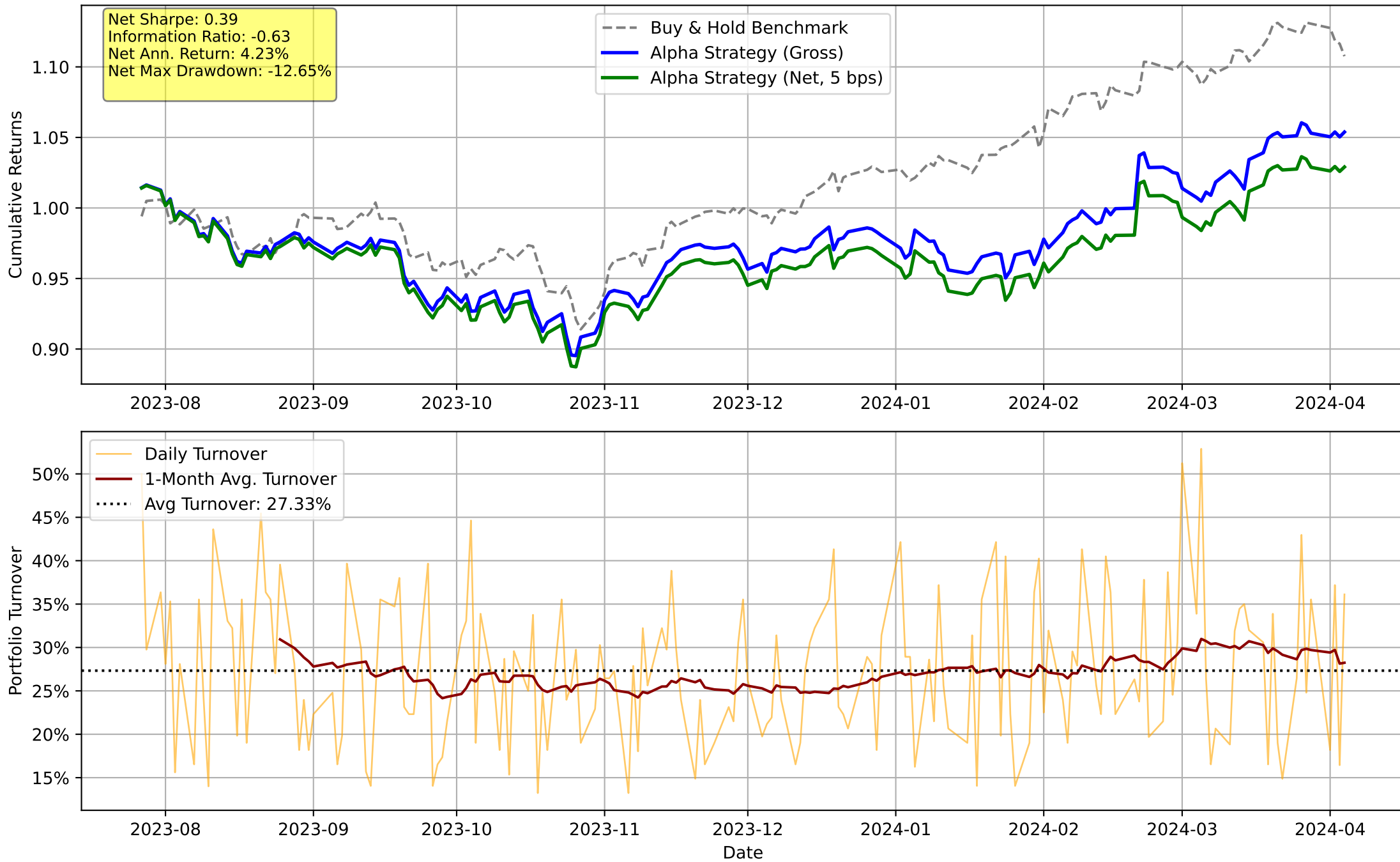
alpha066
Interval: 2024-04-07 to 2025-01-01

Net Sharpe: 2.10
Information Ratio: 0.16
Net Ann. Return: 32.45%
Net Max Drawdown: -6.56%

- - - Buy & Hold Benchmark
—— Alpha Strategy (Gross)
—— Alpha Strategy (Net, 5 bps)

—— Daily Turnover
—— 1-Month Avg. Turnover
······ Avg Turnover: 30.61%