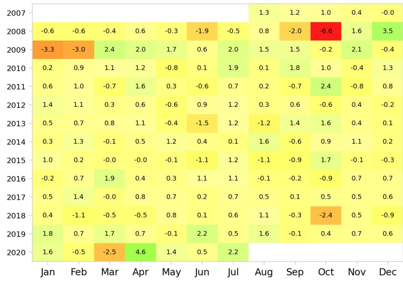
Strategy Description

momentum based allocation strategy

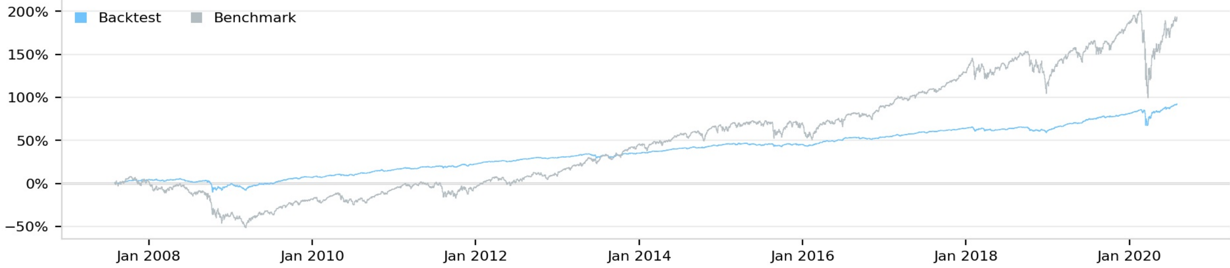
Key Statistics

Runtime Days	4748	Drawdown	14.9%
Turnover	2%	Probabilistic SR	23%
CAGR	5.2%	Sharpe Ratio	0.5
Capacity (USD)	31M	Sortino Ratio	0.5
Trades per Day	0.1	Information Ratio	-0.3

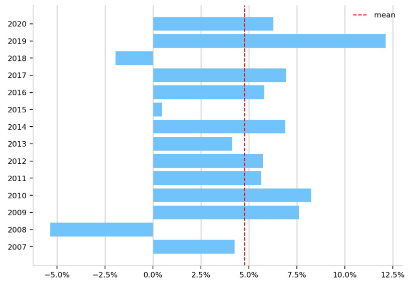
Monthly Returns



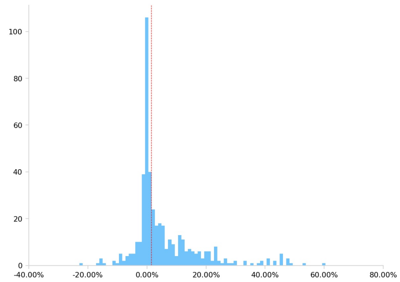
Cumulative Returns



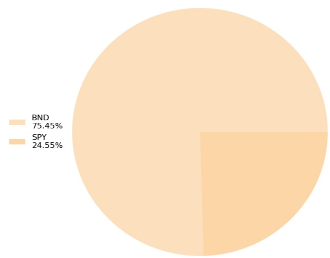
Annual Returns



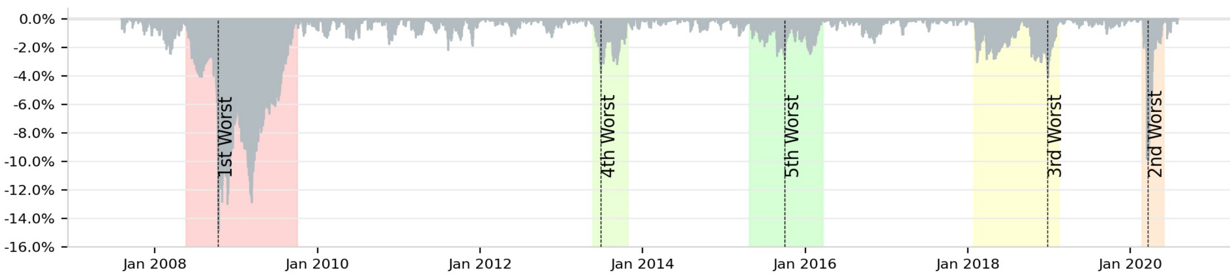
Returns Per Trade



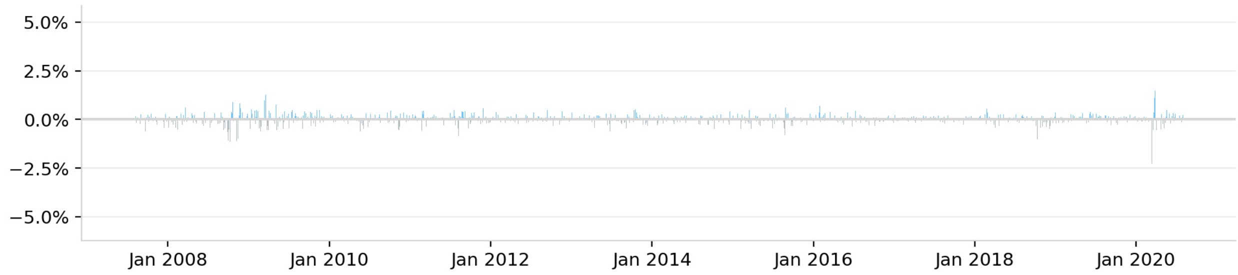
Asset Allocation



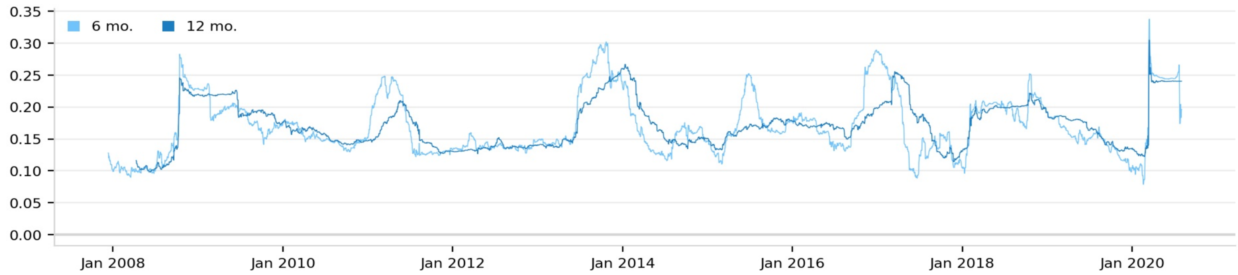
Drawdown



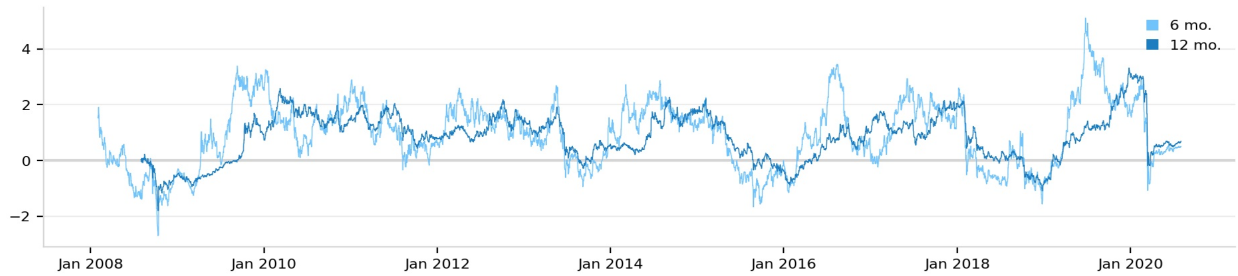
Daily Returns



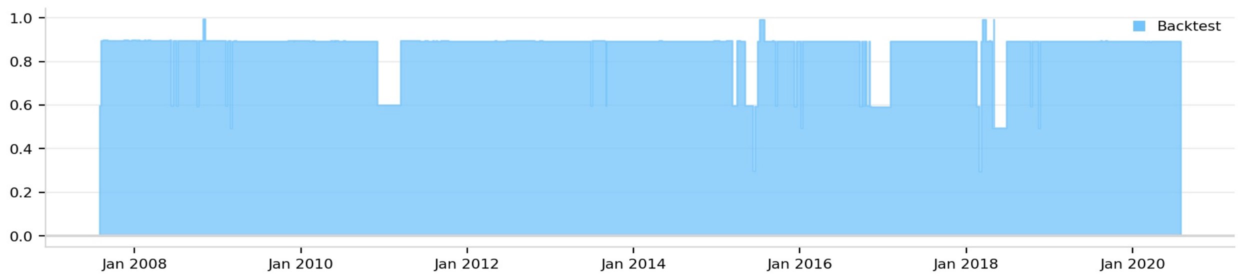
Rolling Portfolio Beta



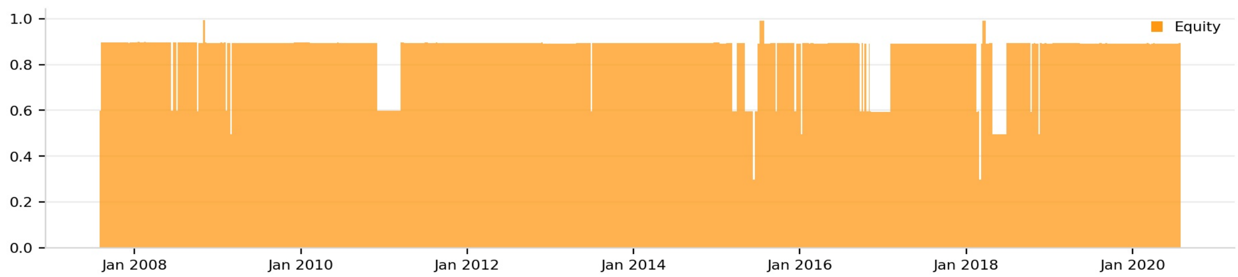
Rolling Sharpe Ratio



Leverage

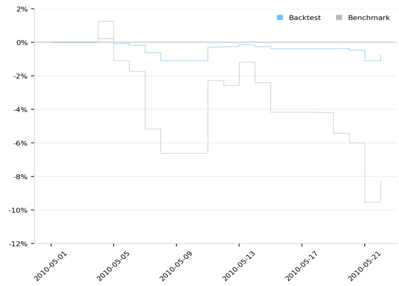


Long-Short Exposure

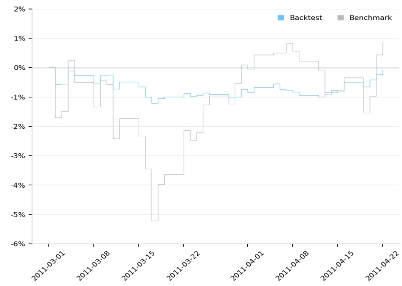


Global Financial Crisis 2007

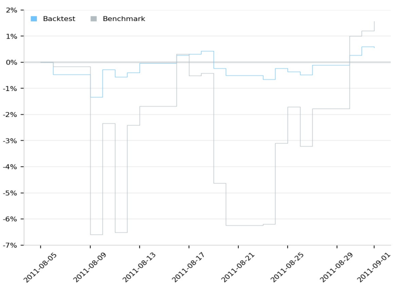
Flash Crash 2010



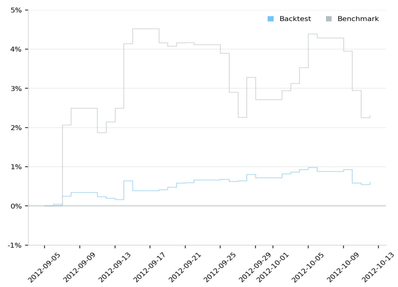
Fukushima Meltdown 2011



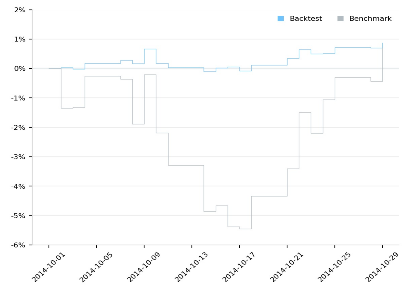
U.S. Credit Downgrade 2011



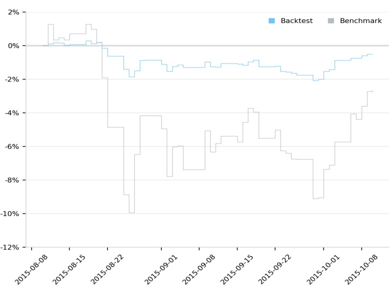
ECB IR Event 2012



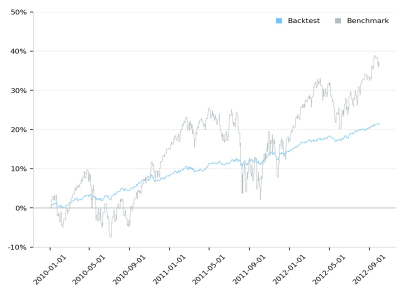
European Debt Crisis 2014



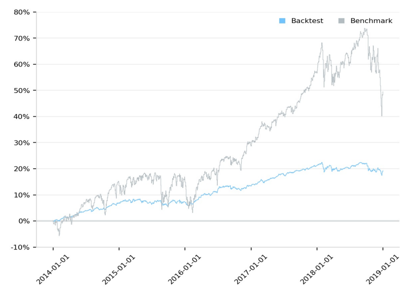
Market Sell-Off 2015



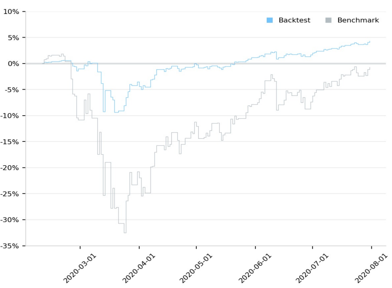
Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021