Strategy Description

momentum based allocation strategy

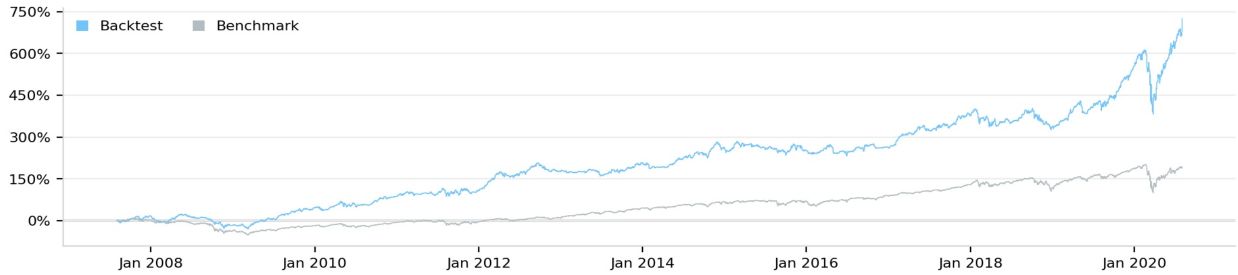
Key Statistics

Runtime Days	4748	Drawdown	43.4%
Turnover	3%	Probabilistic SR	14%
CAGR	17.6%	Sharpe Ratio	0.7
Capacity (USD)	61M	Sortino Ratio	0.7
Trades per Day	0.3	Information Ratio	0.6

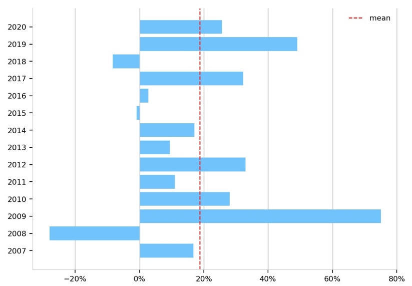
Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2007								-1.9	4.2	11.0	-3.5	4.7
2008	-14.9	-1.1	5.1	13.3	4.7	-7.7	-2.7	1.0	-11.9	-5.4	-10.1	0.3
2009	-2.0	-8.1	12.1	14.4	7.0	2.8	11.0	4.5	7.2	-0.0	6.4	4.1
2010	-6.0	2.6	9.5	8.9	-4.5	-2.0	2.8	0.1	9.7	5.0	2.7	3.4
2011	2.9	2.8	-2.5	1.6	0.4	-4.6	7.2	-2.6	-1.4	9.9	-6.4	3.0
2012	8.3	11.0	6.8	0.4	-0.7	2.6	2.1	5.5	1.5	-4.8	0.3	-2.8
2013	-2.2	0.4	0.9	1.2	0.2	-6.0	2.7	2.5	1.7	4.3	4.9	0.9
2014	-6.7	1.5	0.3	2.5	5.2	1.9	3.1	6.1	-1.8	3.9	6.8	-5.6
2015	0.4	6.2	-1.1	0.4	0.8	-3.5	1.2	-2.2	-4.8	8.4	-0.2	-4.3
2016	-1.8	0.7	6.2	-6.7	1.9	-1.6	2.0	1.2	2.5	-0.7	-1.2	-0.3
2017	3.4	8.9	2.7	0.7	4.5	-2.6	0.5	5.1	-2.1	5.1	1.4	-0.1
2018	1.9	-3.5	-4.1	-1.3	3.2	-0.1	1.1	7.9	-0.2	-6.3	-4.4	-3.4
2019	2.9	2.7	6.1	5.8	-5.9	4.9	4.1	-1.1	3.0	5.5	5.7	5.8
2020	6.3	-6.0	-12.8	15.7	6.8	7.1	11.6					

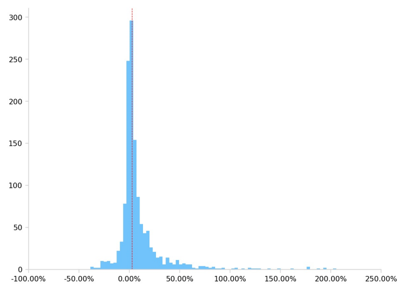
Cumulative Returns



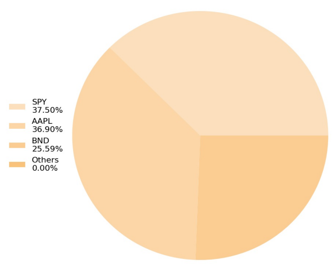
Annual Returns



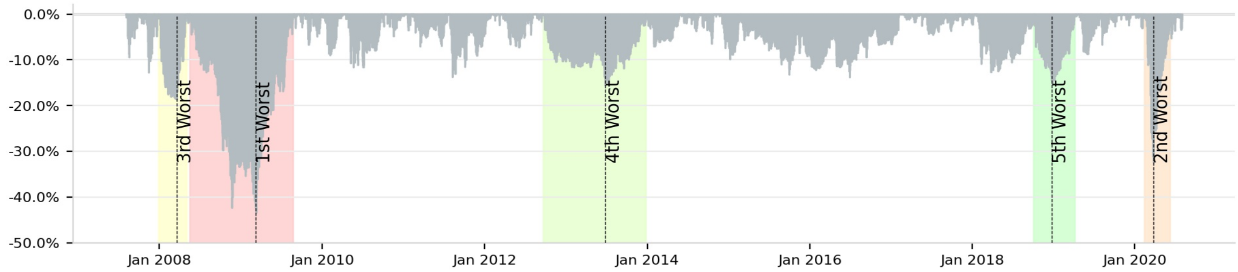
Returns Per Trade



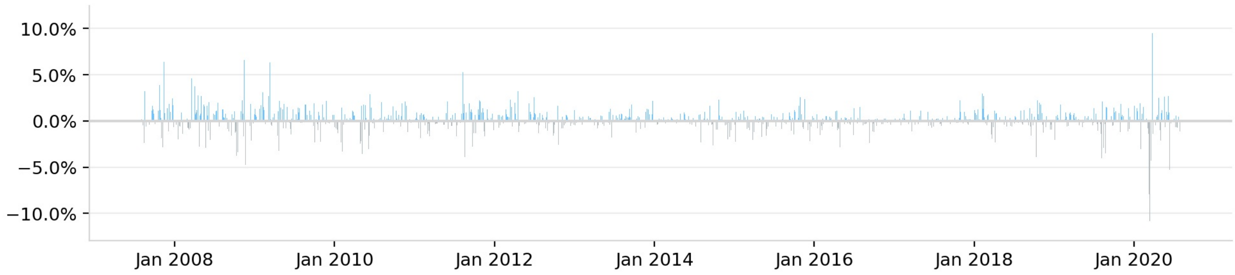
Asset Allocation



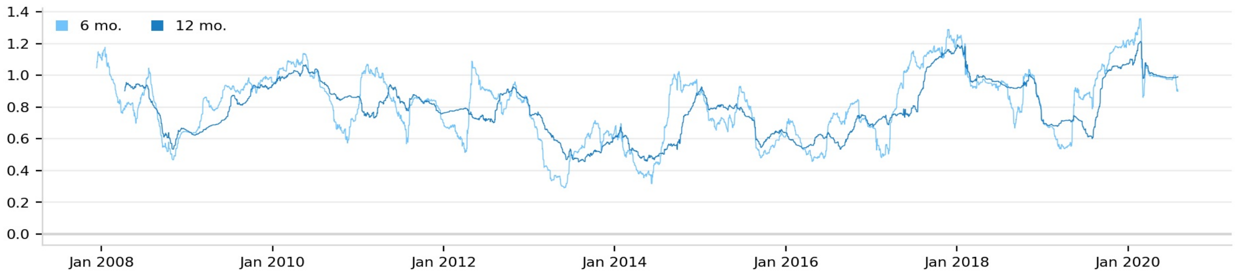
Drawdown



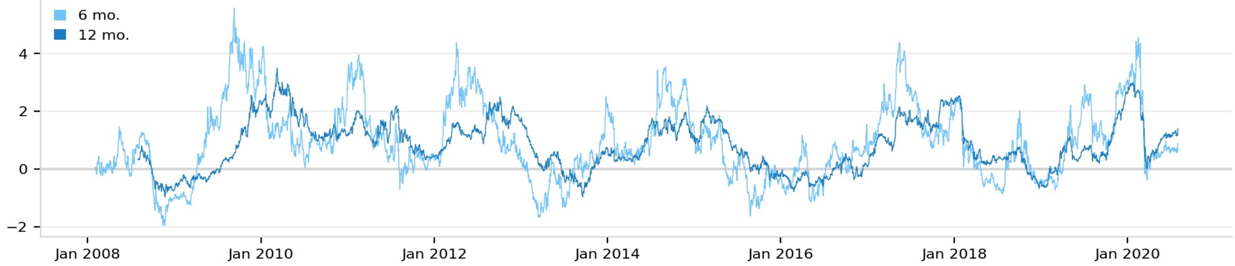
Daily Returns



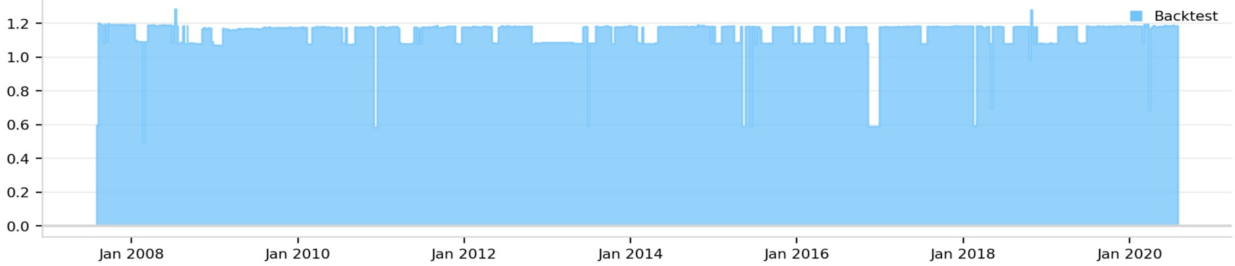
Rolling Portfolio Beta



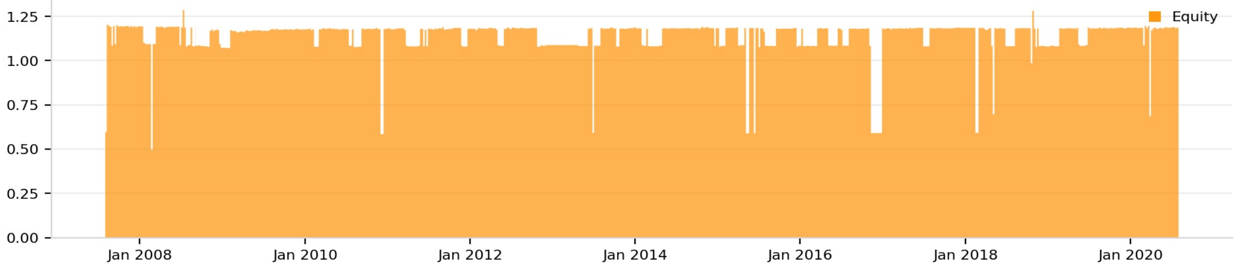
Rolling Sharpe Ratio



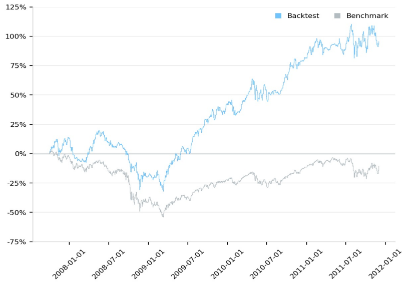
Leverage



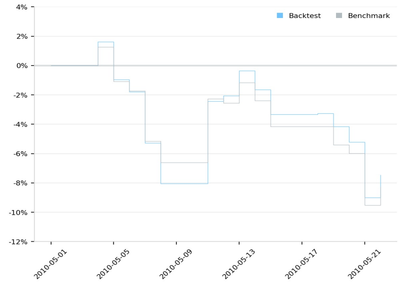
Long-Short Exposure



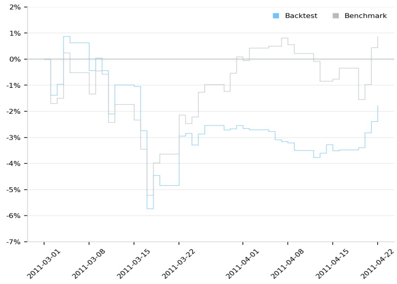
Global Financial Crisis 2007



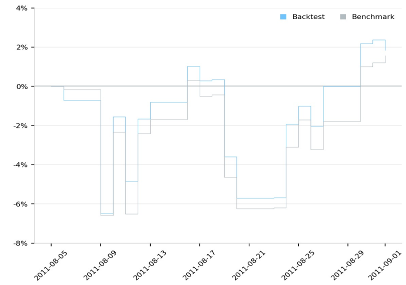
Flash Crash 2010



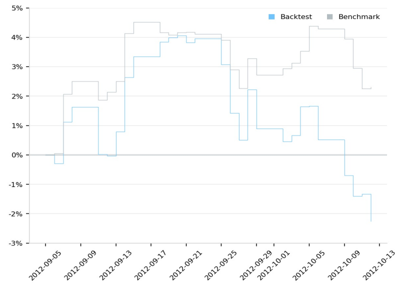
Fukushima Meltdown 2011



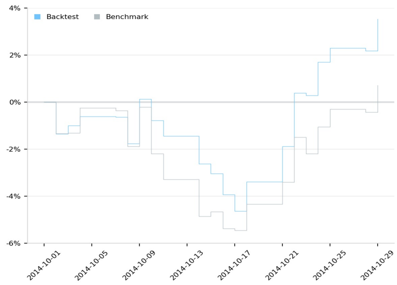
U.S. Credit Downgrade 2011



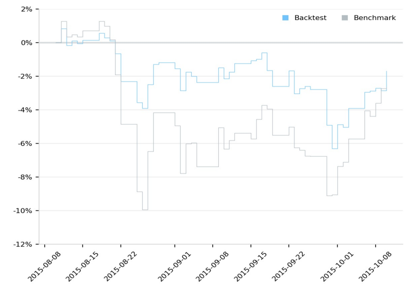
ECB IR Event 2012



European Debt Crisis 2014

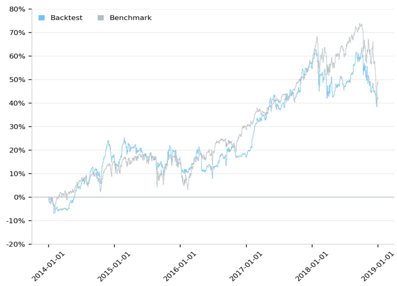


Market Sell-Off 2015

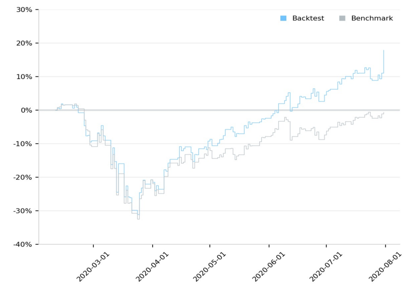


Recovery 2010-2012

New Normal 2014-2019



COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021