

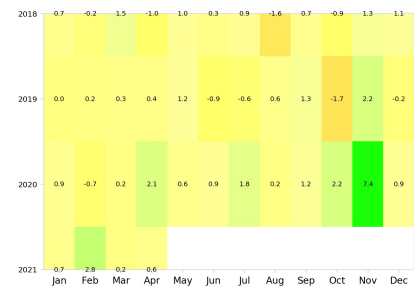
| Strategy Description

Pairs_Trading_Strategy

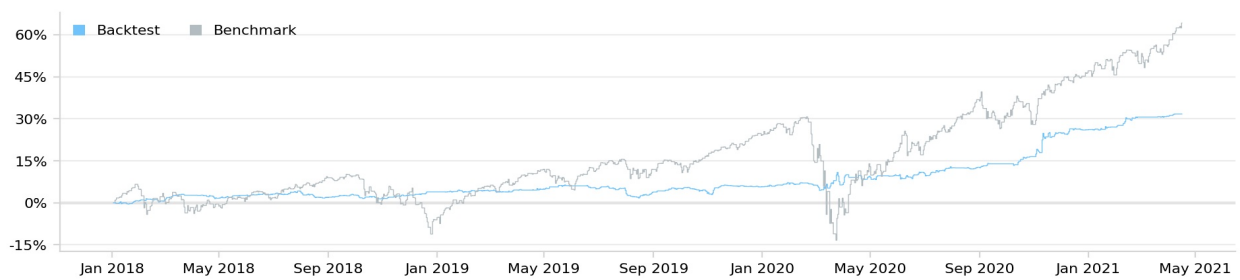
Key Statistics

Days Live	-	Drawdown	4.4 %
Turnover	5 %	Probabilistic SR	84 %
CAGR	8.7 %	Sharpe Ratio	1.5
Markets	Equity	Information Ratio	-0.4
Trades per Day	0.4	Strategy Capacity (USD)	6.1M

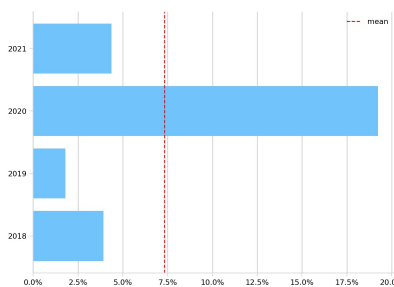
Monthly Returns



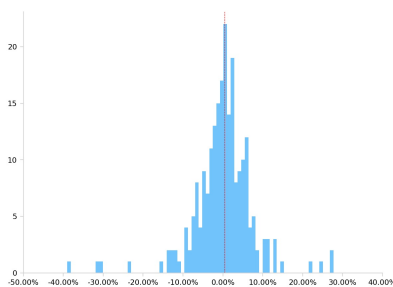
Cumulative Returns



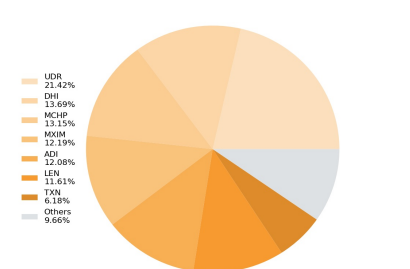
Annual Returns



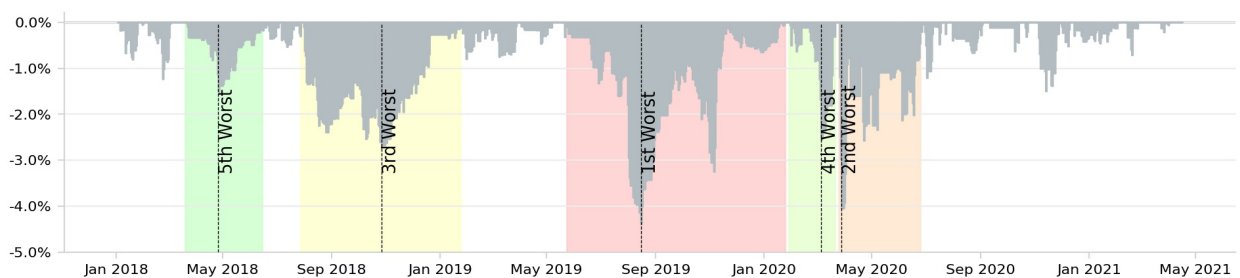
Returns Per Trade



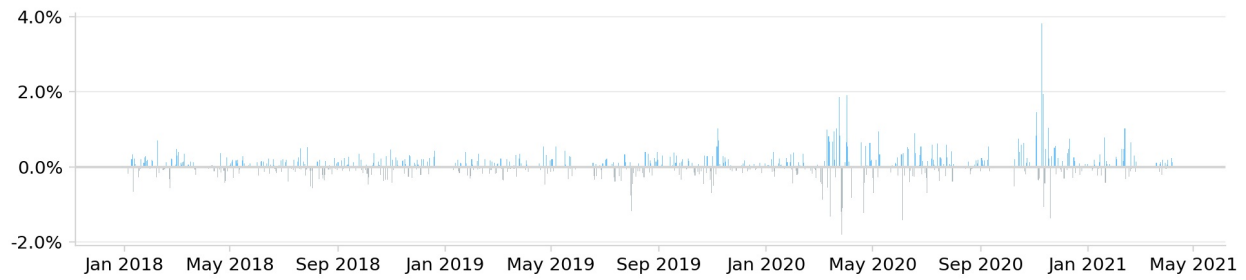
Asset Allocation



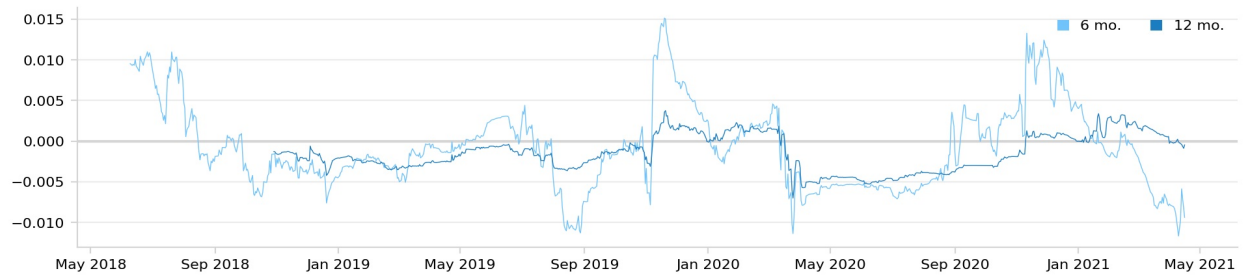
Drawdown



Daily Returns



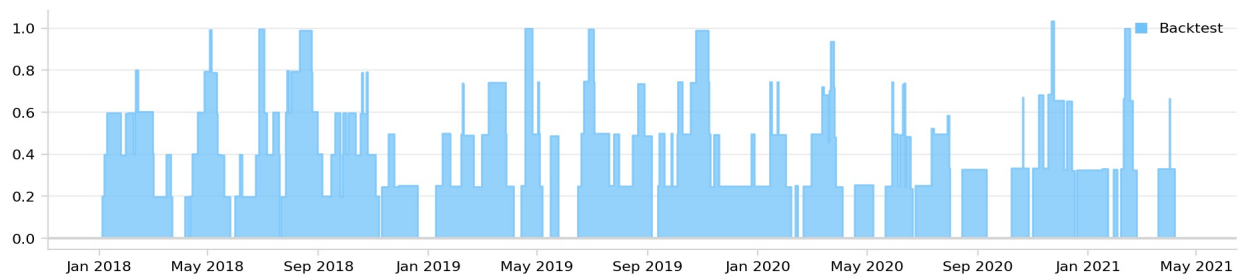
Rolling Portfolio Beta (6 Months)



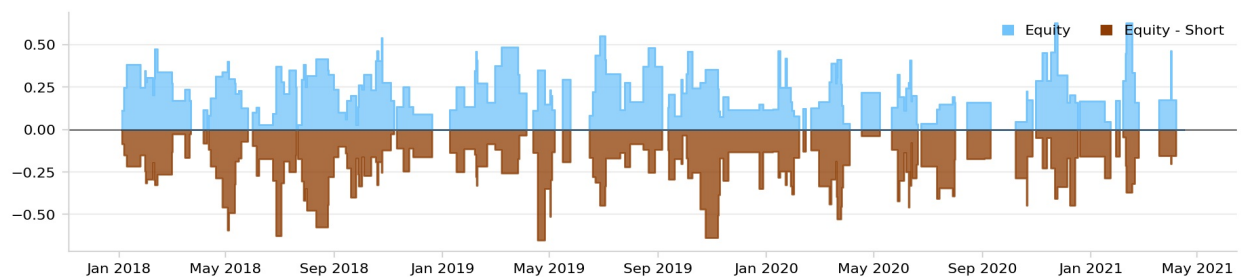
Rolling Sharpe Ratio (6 Months)



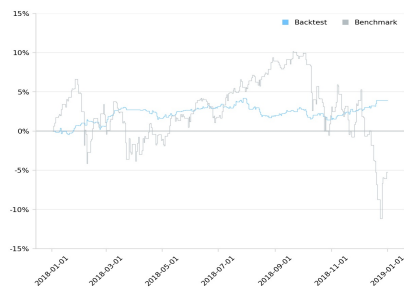
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

