

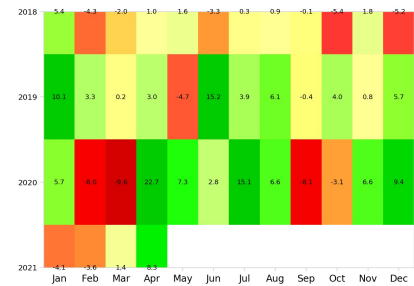
| Strategy Description

Gold Trading Strategy

Key Statistics

Days Live	-	Drawdown	37.6 %
Turnover	1 %	Probabilistic SR	39 %
CAGR	24.8 %	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	0.2
Trades per Day	0.6	Strategy Capacity (USD)	450K

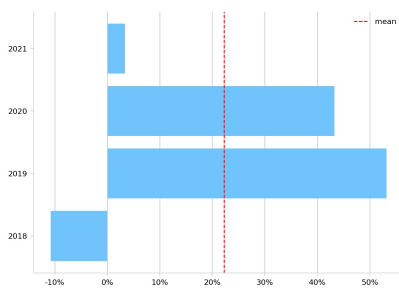
Monthly Returns



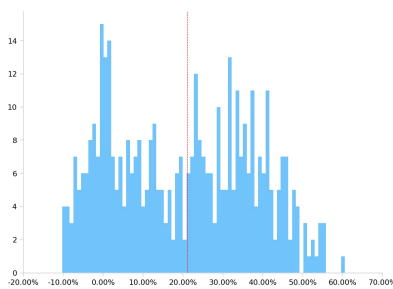
Cumulative Returns



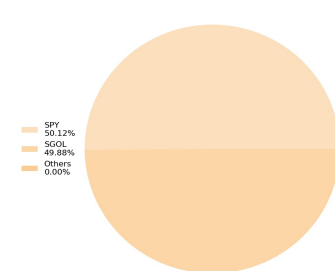
Annual Returns



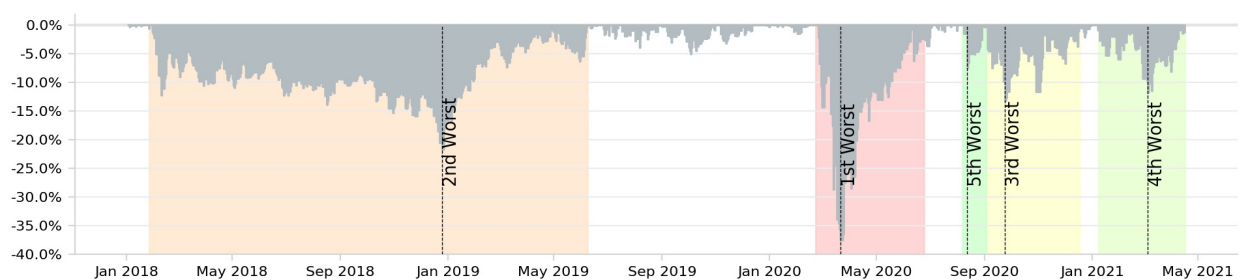
Returns Per Trade



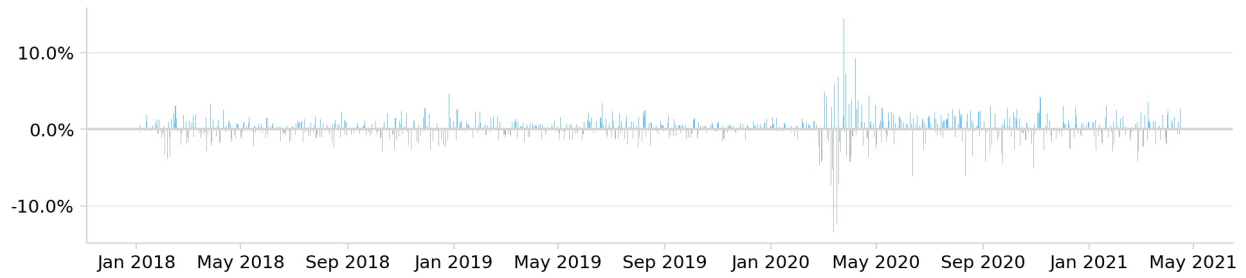
Asset Allocation



Drawdown



Daily Returns



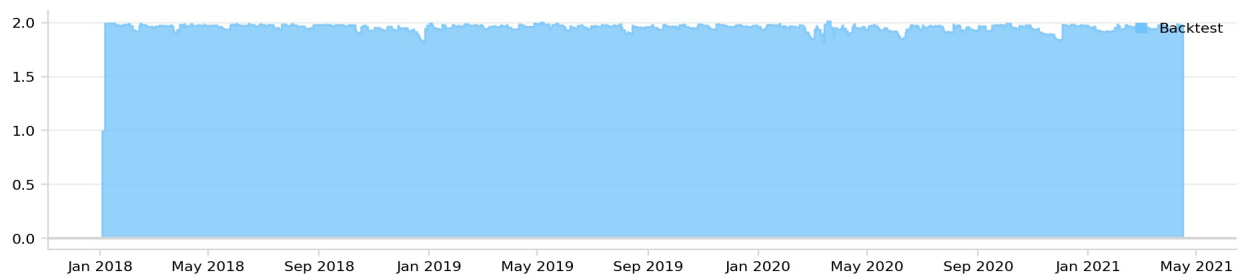
Rolling Portfolio Beta (6 Months)



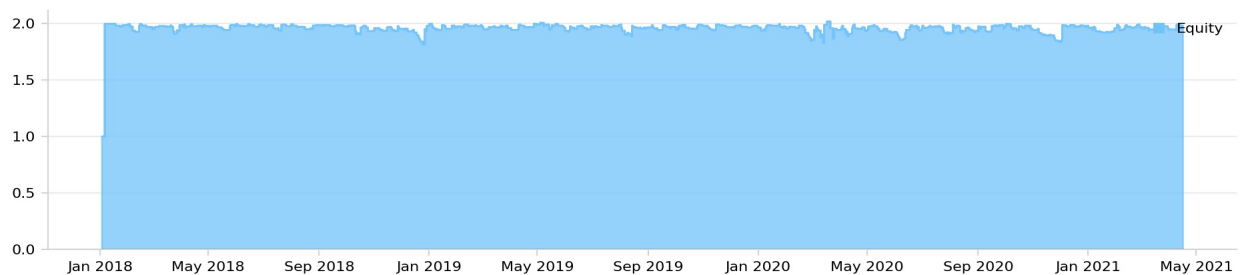
Rolling Sharpe Ratio (6 Months)



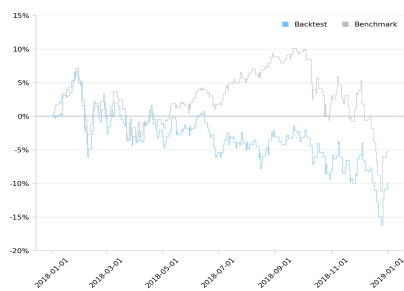
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

