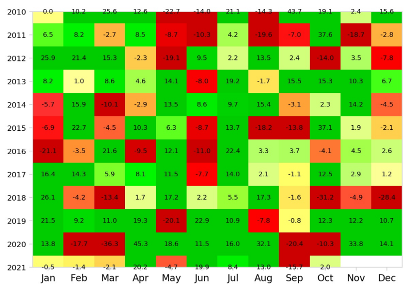
Strategy Description

Backtesting the performance of Buy and Hold Strategy of various assets from 2010-02-12 till 2021-10-04

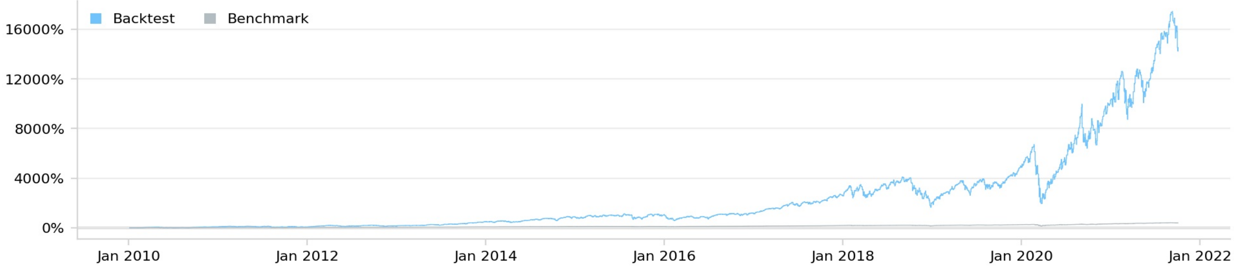
Key Statistics

Days Live	-	Drawdown	69.8 %
Turnover	0 %	Probabilistic SR	41 %
CAGR	52.8 %	Sharpe Ratio	1.2
Markets	Equity	Information Ratio	0.9
Trades per Day	1.0	Strategy Capacity (USD)	70K

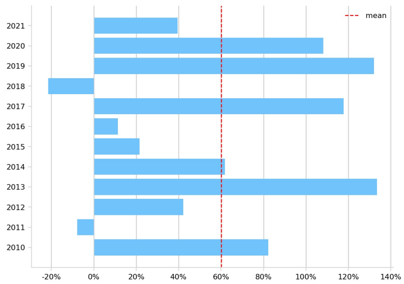
Monthly Returns



Cumulative Returns



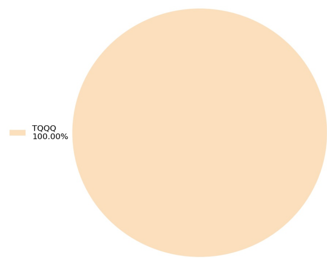
Annual Returns



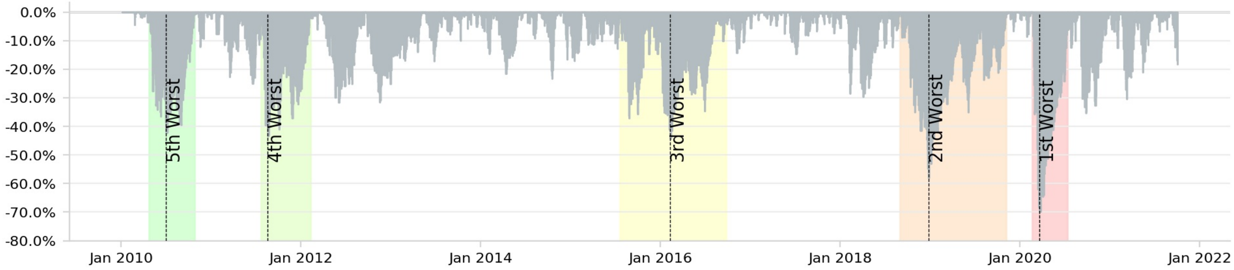
Returns Per Trade

Insufficient Data

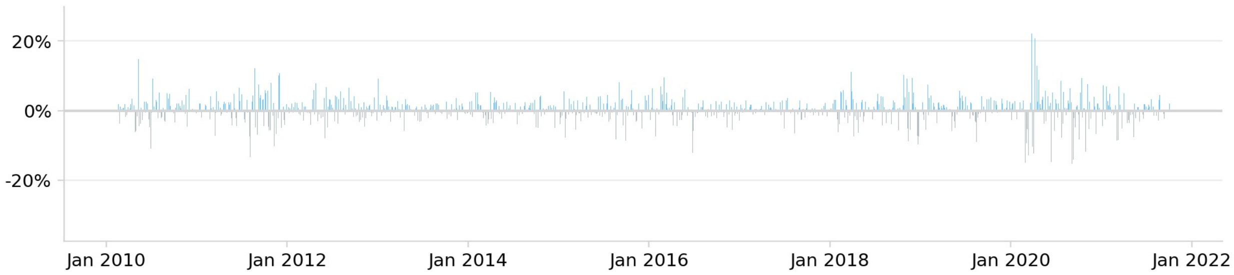
Asset Allocation



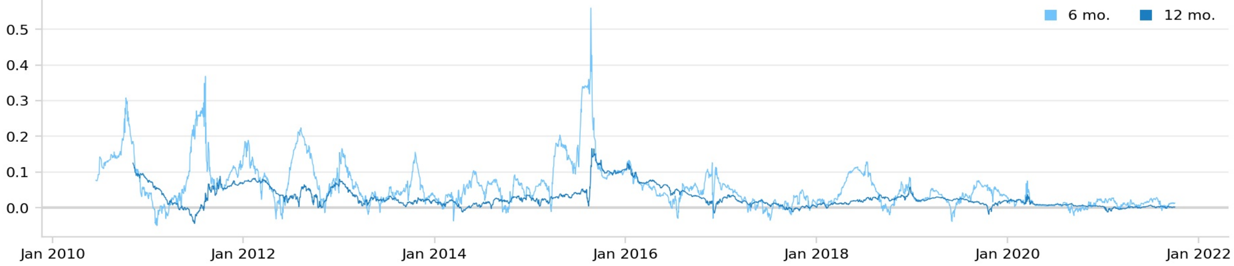
Drawdown



Daily Returns

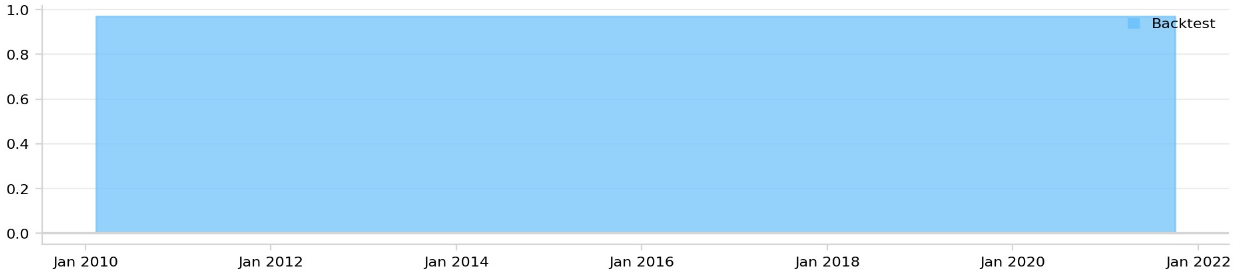


Rolling Portfolio Beta (6 Months)

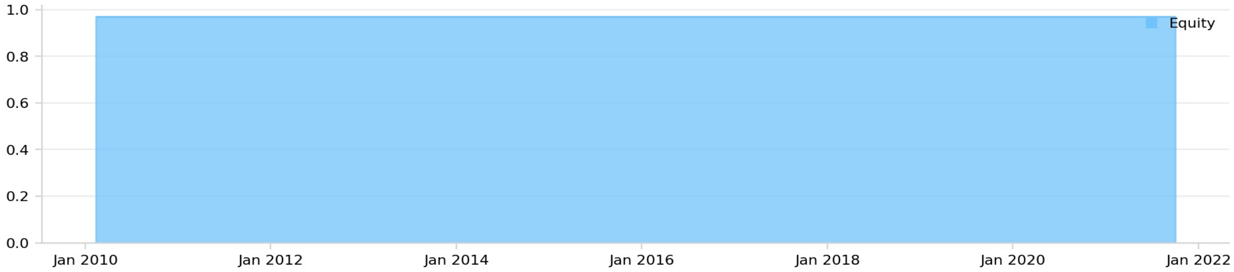


Rolling Sharpe Ratio (6 Months)

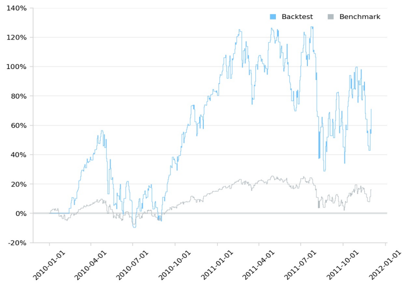
Leverage



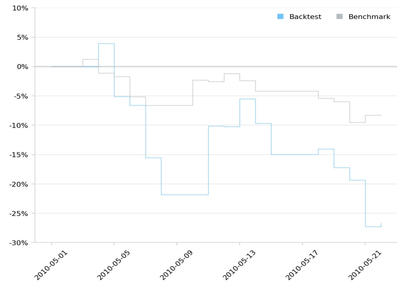
Long-Short Exposure



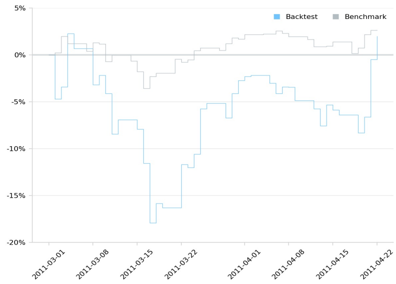
Global Financial Crisis 2007



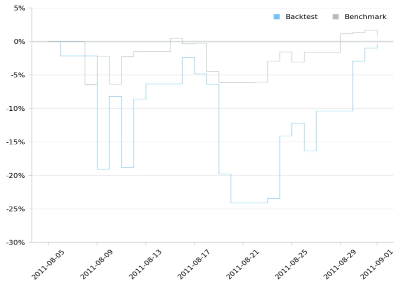
Flash Crash 2010



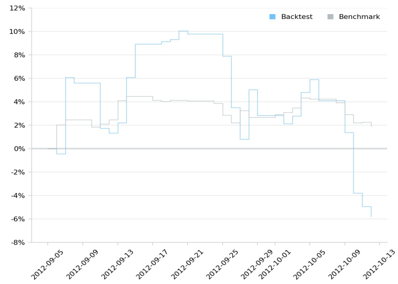
Fukushima Meltdown 2011



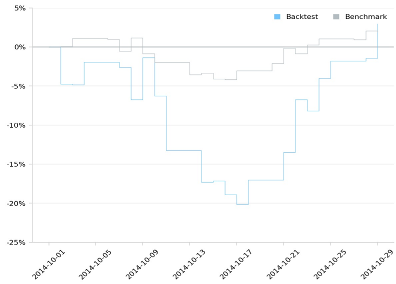
U.S. Credit Downgrade 2011



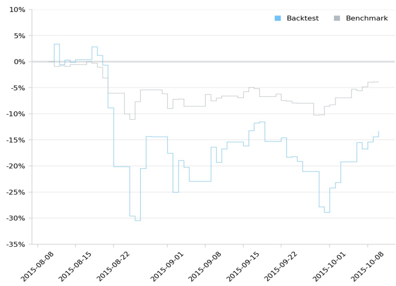
ECB IR Event 2012



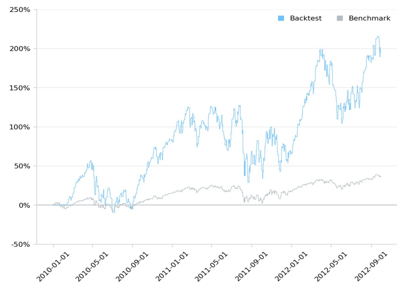
European Debt Crisis 2014



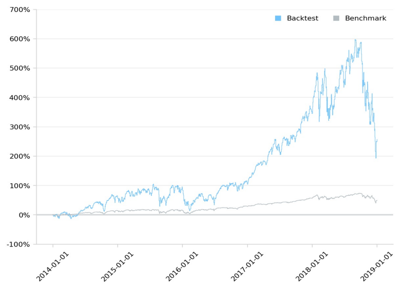
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020