AR(1) – Long Only – France

Cumulative Return 2014−01−02 / 2020−12−31
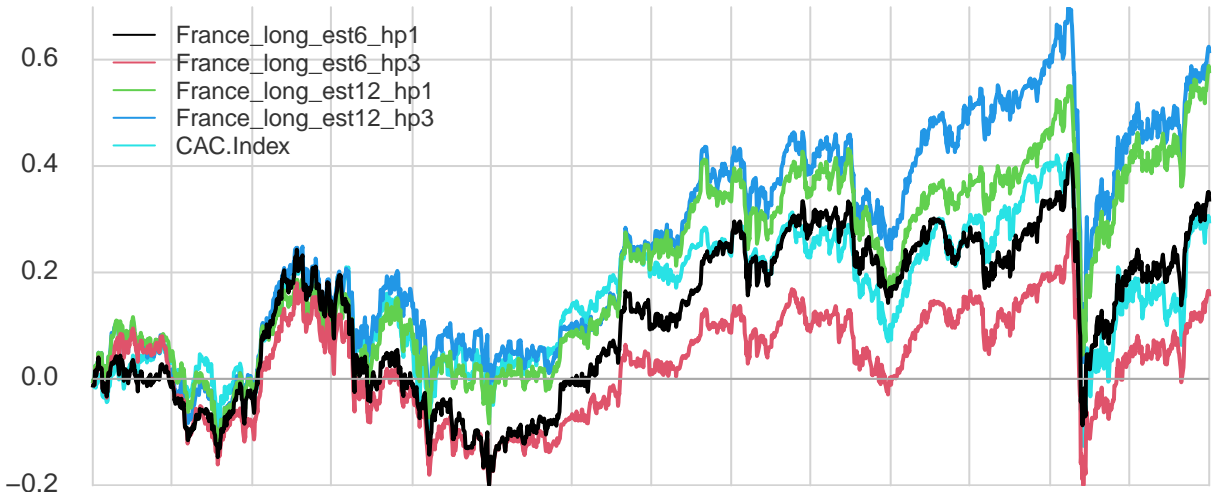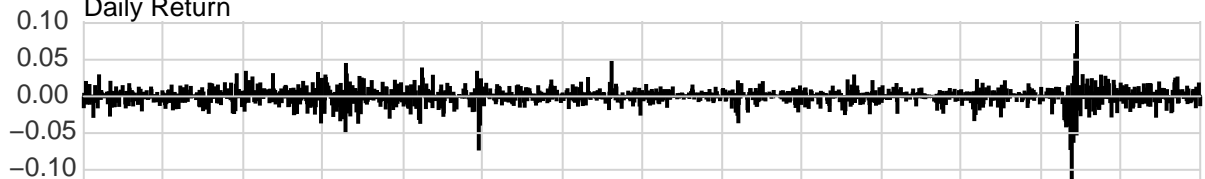
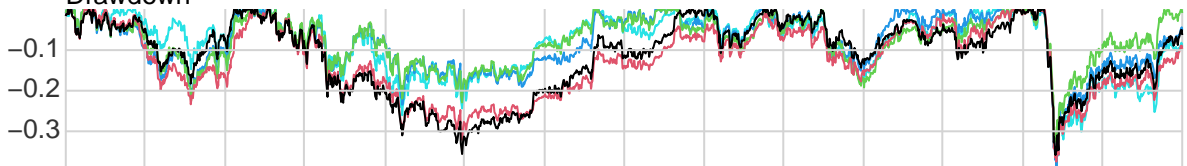Legend:
- France_long_est6_hp1
- France_long_est6_hp3
- France_long_est12_hp1
- France_long_est12_hp3
- CAC.Index

Daily Return

Drawdown

AR(1) – Long Only – UK

Cumulative Return   2014−01−02 / 2020−12−31
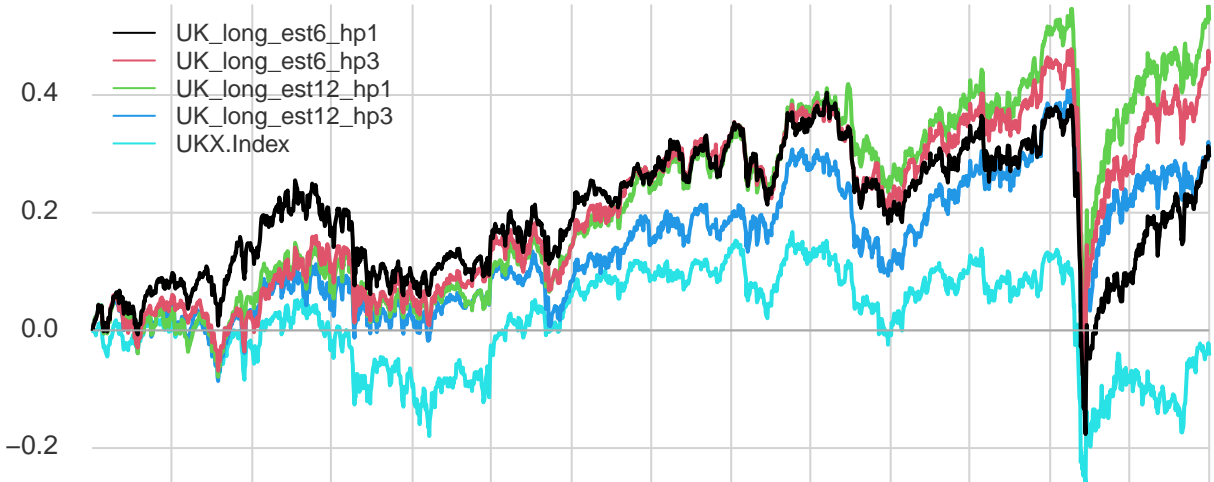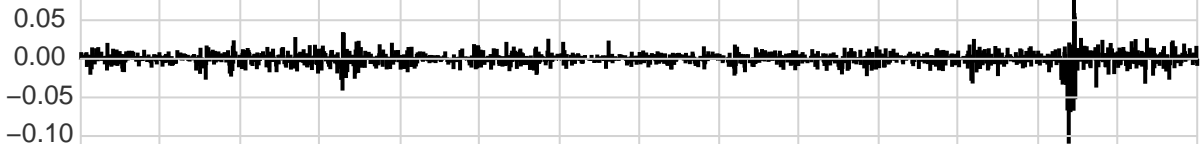
- UK_long_est6_hp1
- UK_long_est6_hp3
- UK_long_est12_hp1
- UK_long_est12_hp3
- UKX.Index

0.4
0.2
0.0
−0.2

Daily Return

0.05
0.00
−0.05
−0.10

Drawdown

−0.1
−0.2
−0.3
−0.4

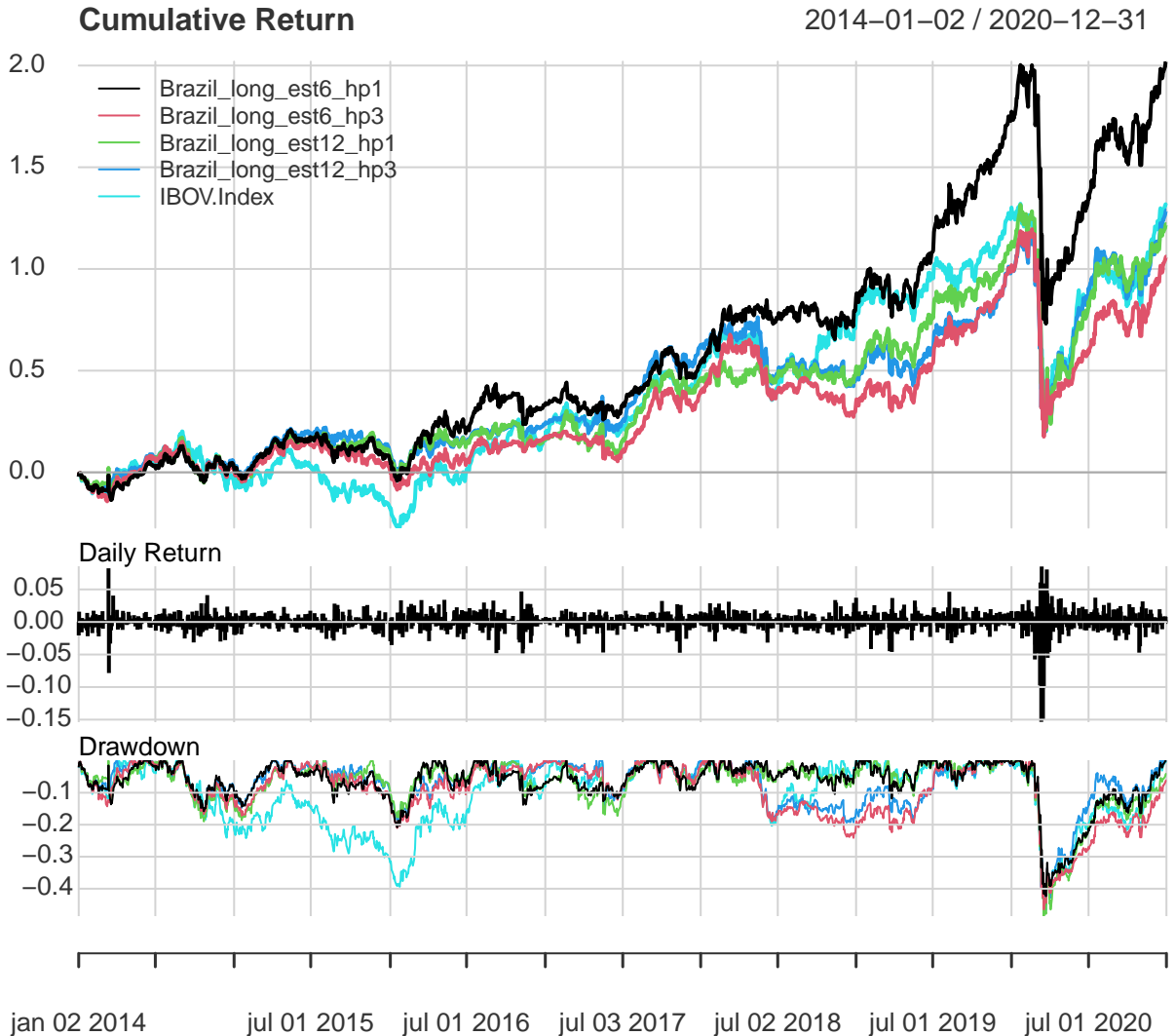jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020

AR(1) – Long Only – Brazil

Cumulative Return

2014−01−02 / 2020−12−31

Legend:
- Brazil_long_est6_hp1
- Brazil_long_est6_hp3
- Brazil_long_est12_hp1
- Brazil_long_est12_hp3
- IBOV.Index

Daily Return

Drawdown

AR(1) – Long Only – Germany

Cumulative Return
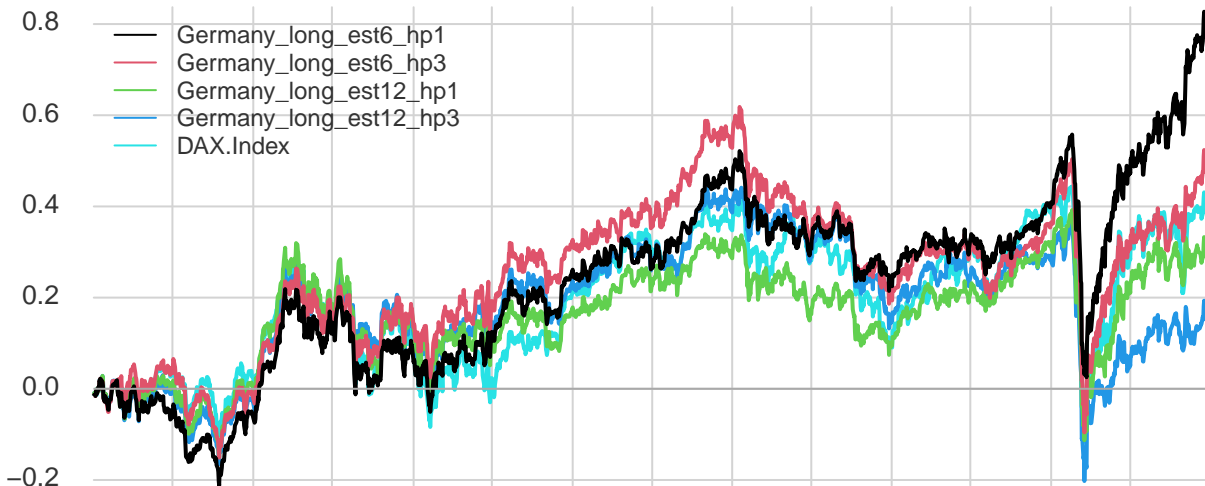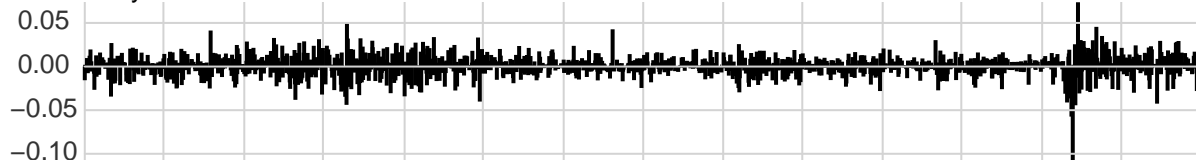
2014−01−02 / 2020−12−31

AR(1) – Long Only – USA

Cumulative Return   2014−01−02 / 2020−12−31
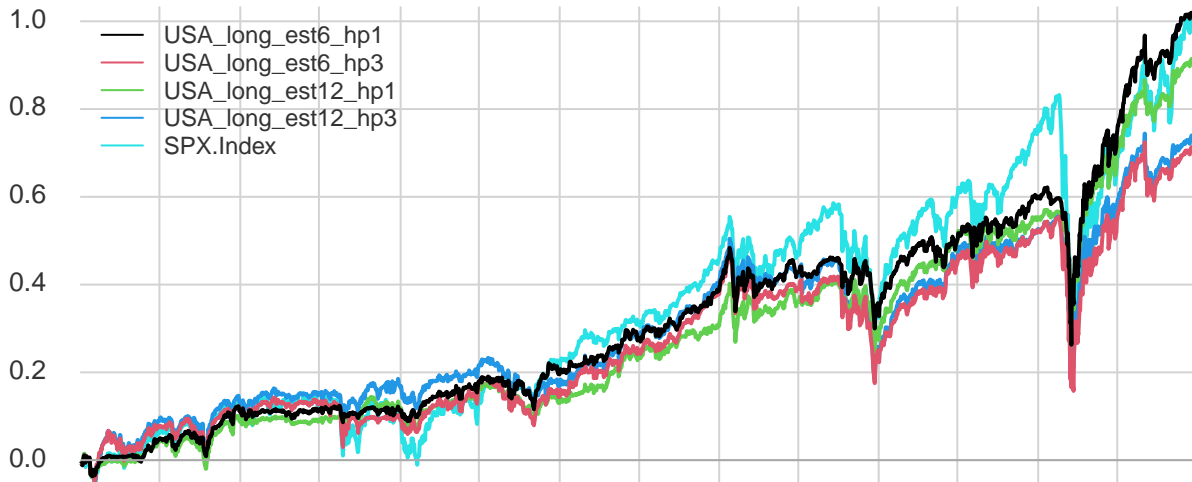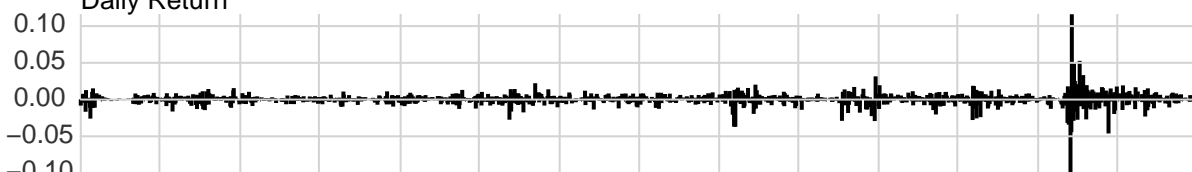
Legend:
- USA_long_est6_hp1
- USA_long_est6_hp3
- USA_long_est12_hp1
- USA_long_est12_hp3
- SPX.Index

Daily Return

Drawdown

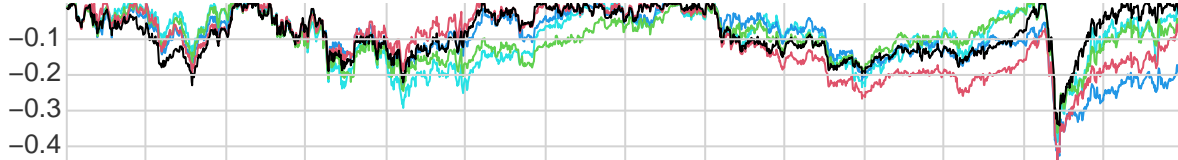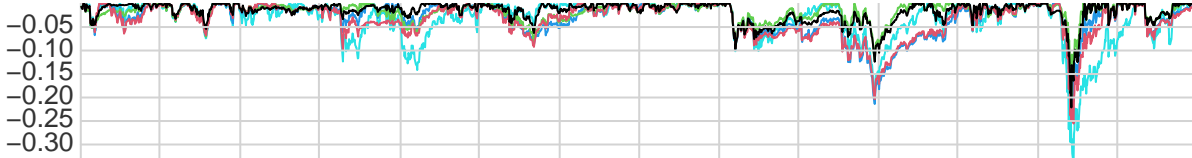jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020

AR(1) – Long & Short – France

Cumulative Return
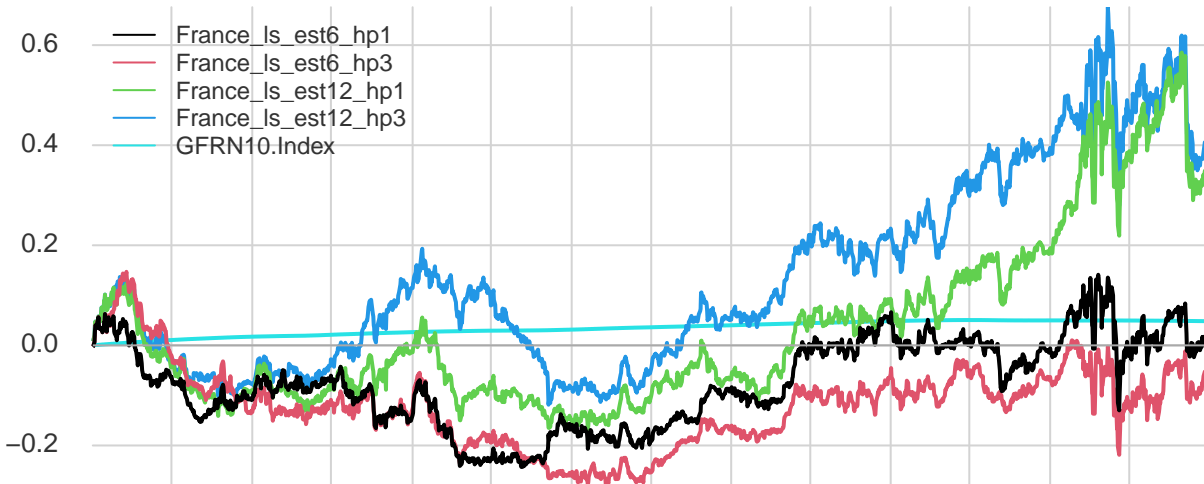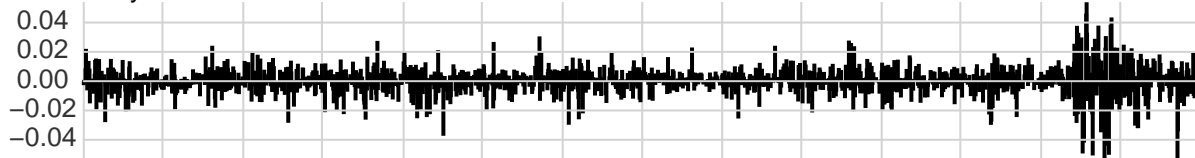
2014−01−02 / 2020−12−31

France_ls_est6_hp1
France_ls_est6_hp3
France_ls_est12_hp1
France_ls_est12_hp3
GFRN10.Index

Daily Return

Drawdown

jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020

AR(1) – Long & Short – UK
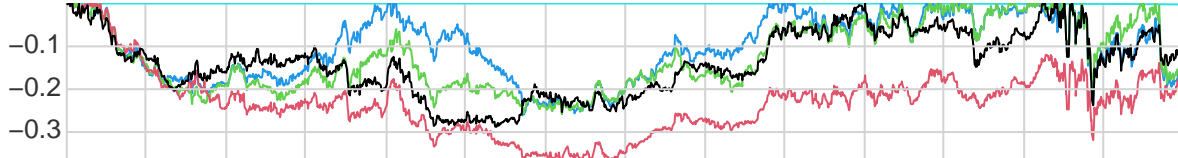
Cumulative Return   2014–01–02 / 2020–12–31
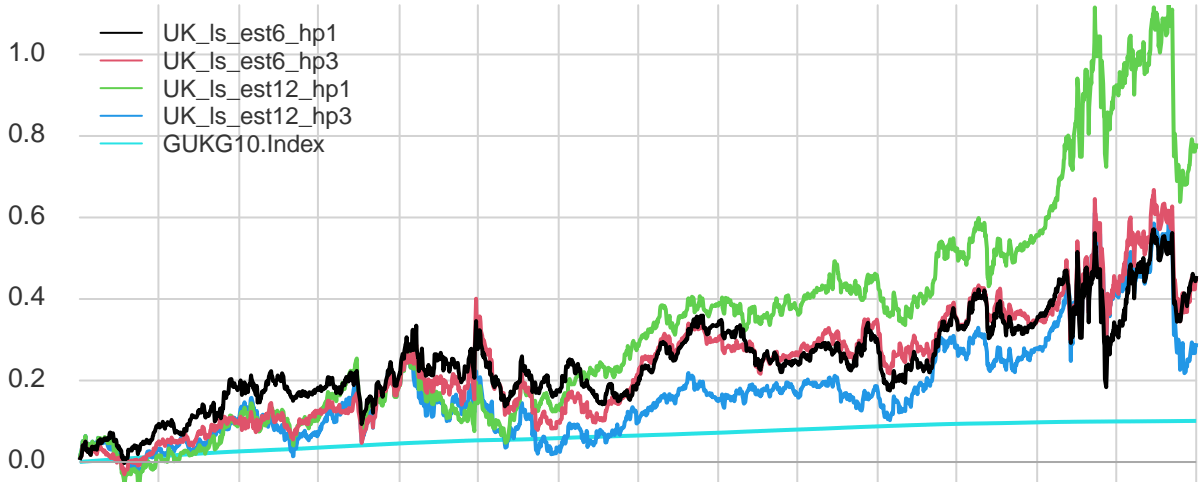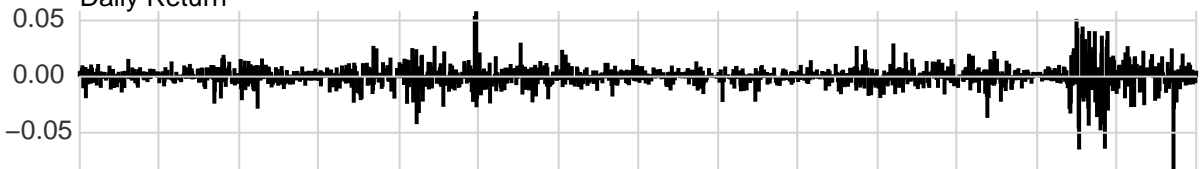
Legend:
- UK_ls_est6_hp1
- UK_ls_est6_hp3
- UK_ls_est12_hp1
- UK_ls_est12_hp3
- GUKG10.Index

Daily Return

Drawdown

jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020

AR(1) – Long & Short – Brazil
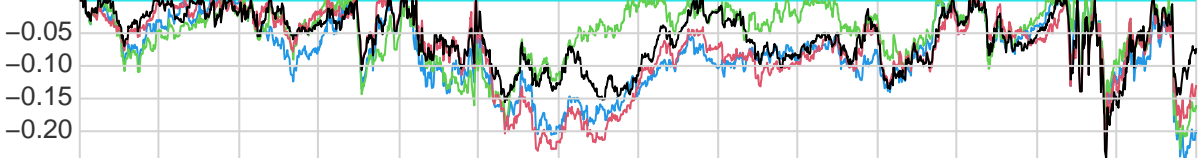
Cumulative Return   2014−01−02 / 2020−12−31
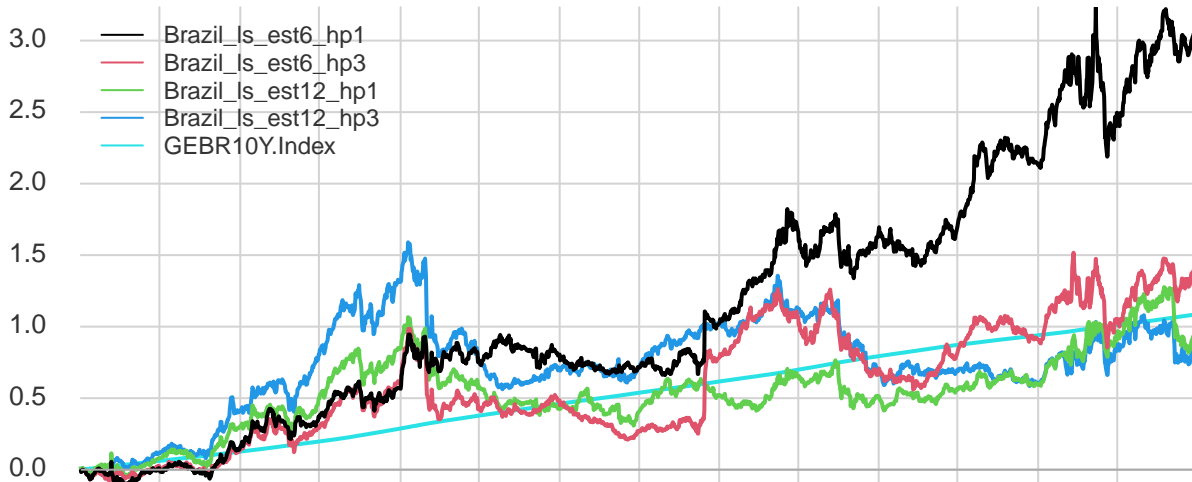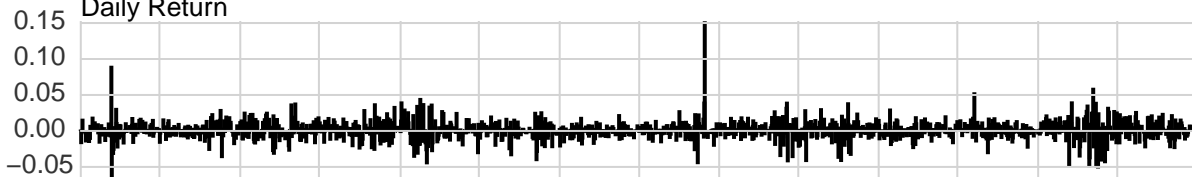
Legend:
- Brazil_ls_est6_hp1
- Brazil_ls_est6_hp3
- Brazil_ls_est12_hp1
- Brazil_ls_est12_hp3
- GEBR10Y.Index

Daily Return

Drawdown

jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020

AR(1) – Long & Short – Germany
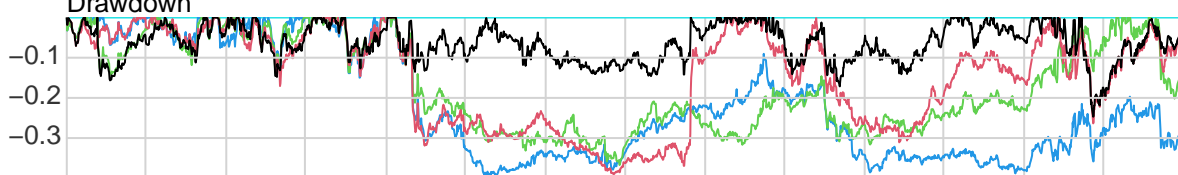
Cumulative Return   2014−01−02 / 2020−12−31
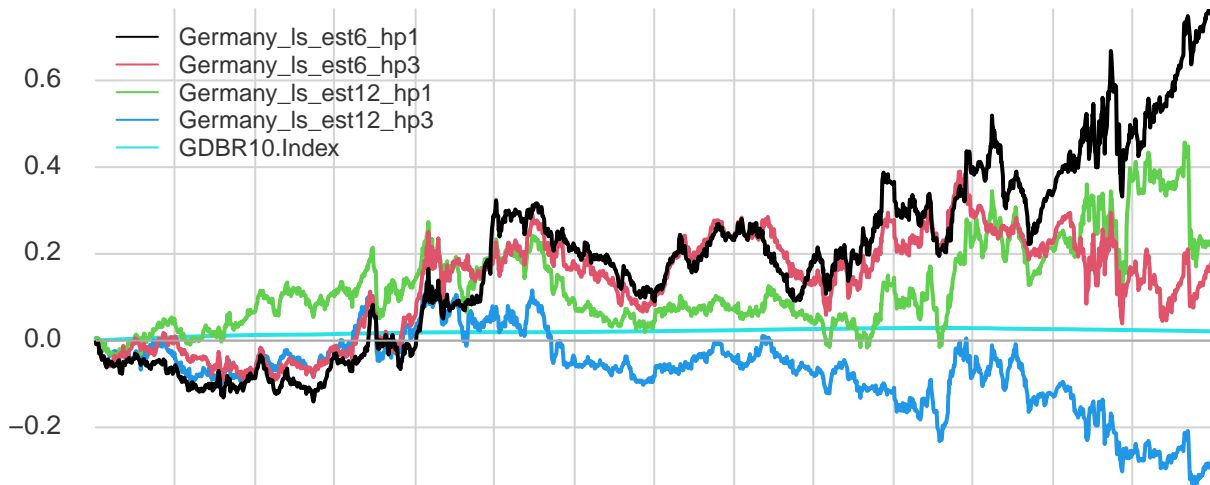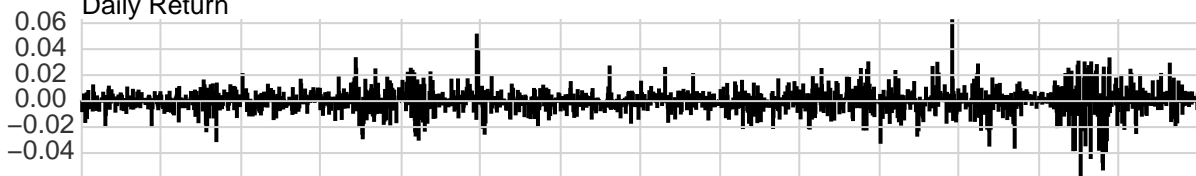
Germany_ls_est6_hp1
Germany_ls_est6_hp3
Germany_ls_est12_hp1
Germany_ls_est12_hp3
GDBR10.Index

Daily Return

Drawdown

jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020
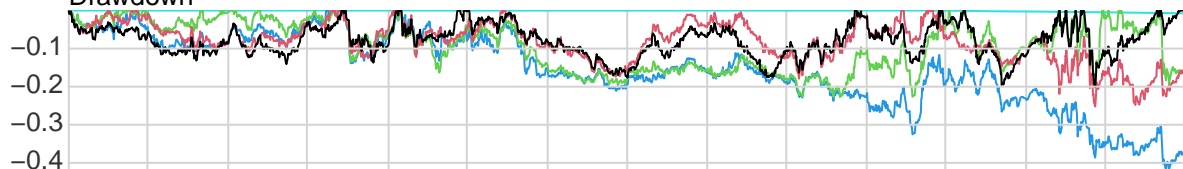
AR(1) – Long & Short – USA

Cumulative Return   2014–01–02 / 2020–12–31

Legend:
- USA_ls_est6_hp1
- USA_ls_est6_hp3
- USA_ls_est12_hp1
- USA_ls_est12_hp3
- USGG10YR.Index

Daily Return

Drawdown

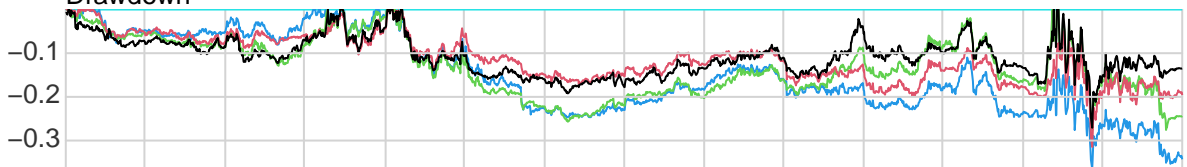jan 02 2014   jul 01 2015   jul 01 2016   jul 03 2017   jul 02 2018   jul 01 2019   jul 01 2020