

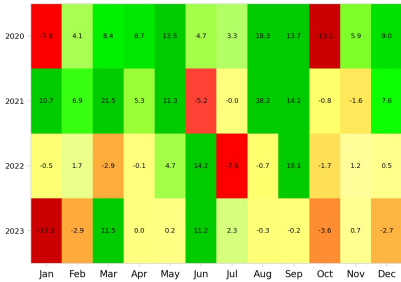
Strategy Description

FINA4803_Group5_PairsTradingKalman

Key Statistics

Runtime Days	1461	Drawdown	30.7%
Turnover	3%	Probabilistic SR	81%
CAGR	53.6%	Sharpe Ratio	1.8
Capacity (USD)	18M	Sortino Ratio	2.7
Trades per Day	0.3	Information Ratio	-0.4

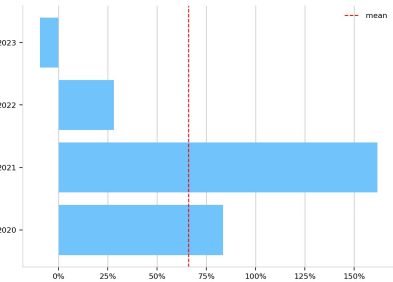
Monthly Returns



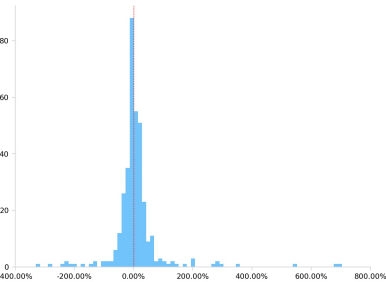
Cumulative Returns



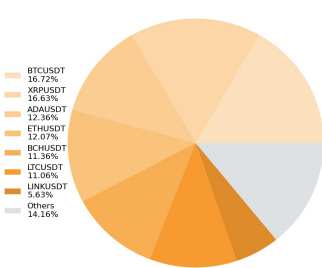
Annual Returns



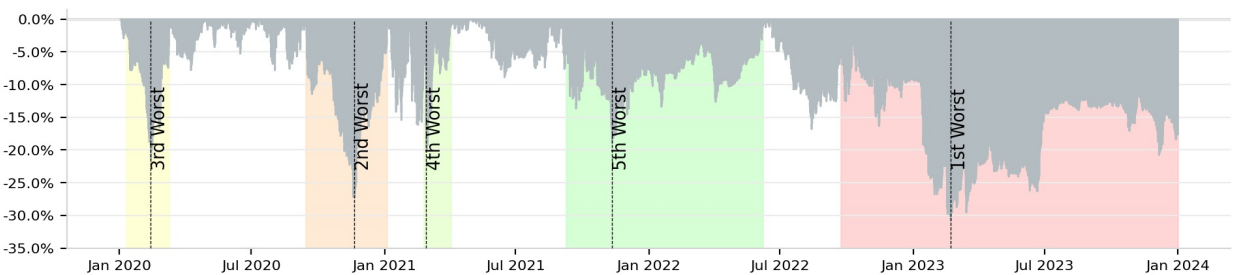
Returns Per Trade



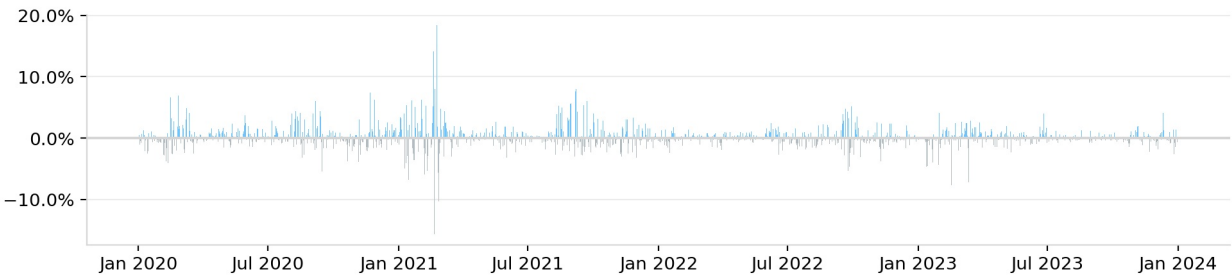
Asset Allocation



Drawdown



Daily Returns



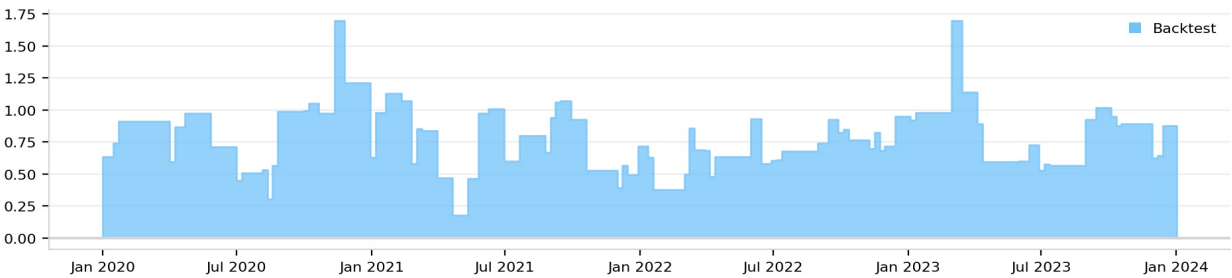
Rolling Portfolio Beta

Insufficient Data

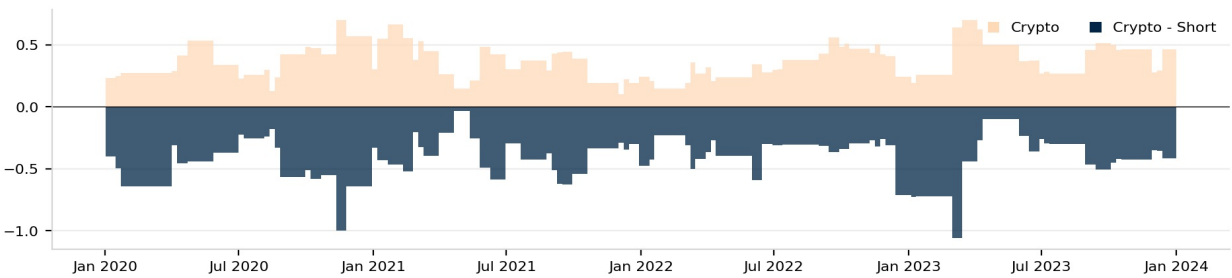
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



COVID-19 Pandemic 2020

