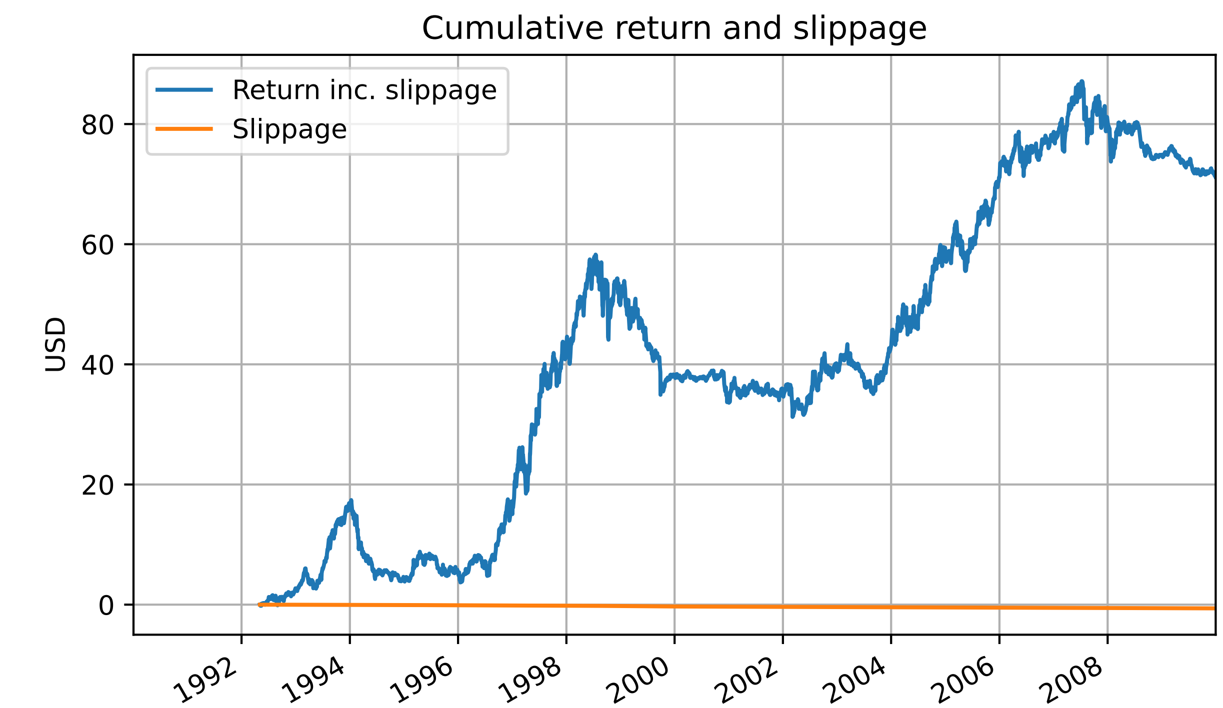


| | |
|---|---|
| Adjusted Sharpe (yearly) | 0.47 |
| Sharpe (yearly) | 0.53 |
| Sharpe w. 1 day lagged pos. (yearly) | 0.53 |
| Sharpe ex. slippage (yearly) | 0.53 |
| Skewness (daily) | -0.48 |
| Kurtosis (daily) | 7.91 |
| Average holding (in days) | 217.03 |
| Position bias | 0.55 |