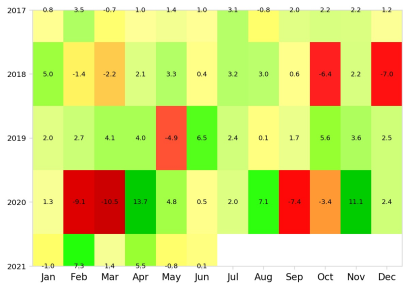
| Strategy Description

Correlation of 101 Alphas

Key Statistics

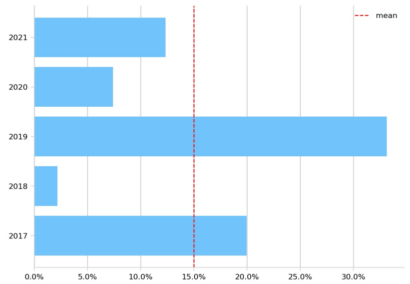
Days Live	-	Drawdown	30.0 %
Turnover	14 %	Probabilistic SR	43 %
CAGR	16.9 %	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	0.0
Trades per Day	0.1	Strategy Capacity (USD)	790M

Monthly Returns

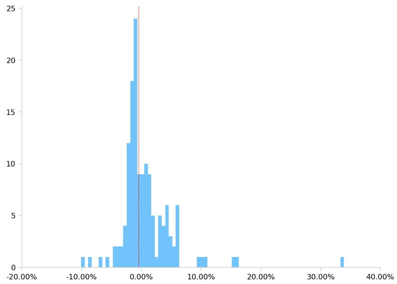


Cumulative Returns

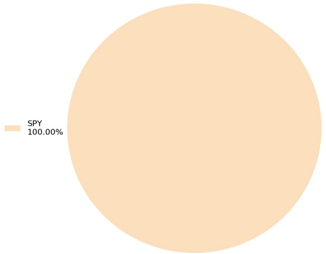
Annual Returns



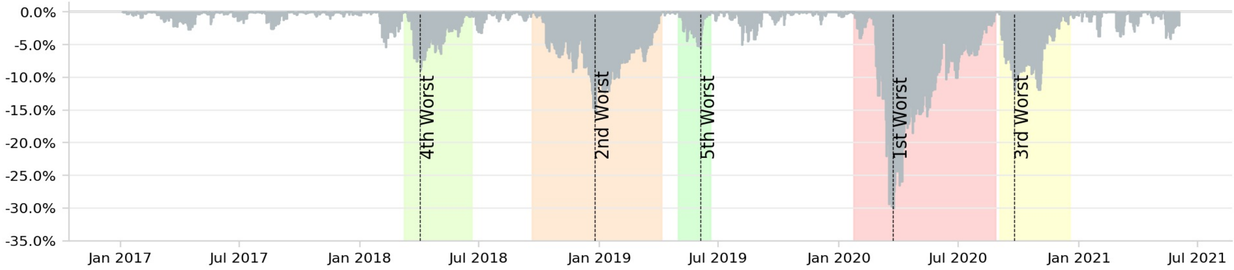
Returns Per Trade



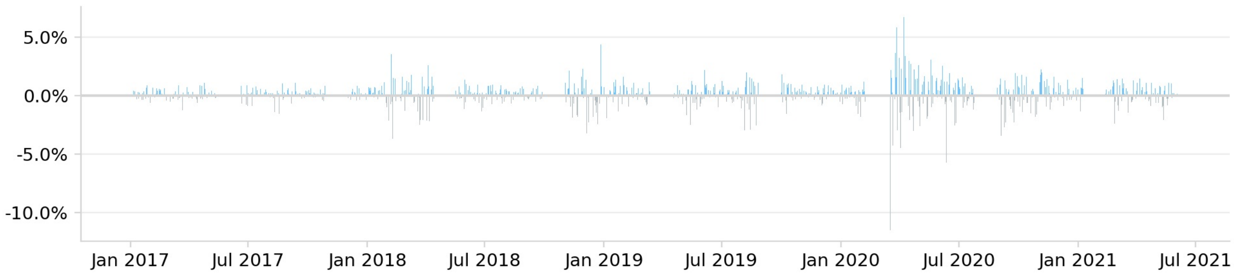
Asset Allocation



Drawdown



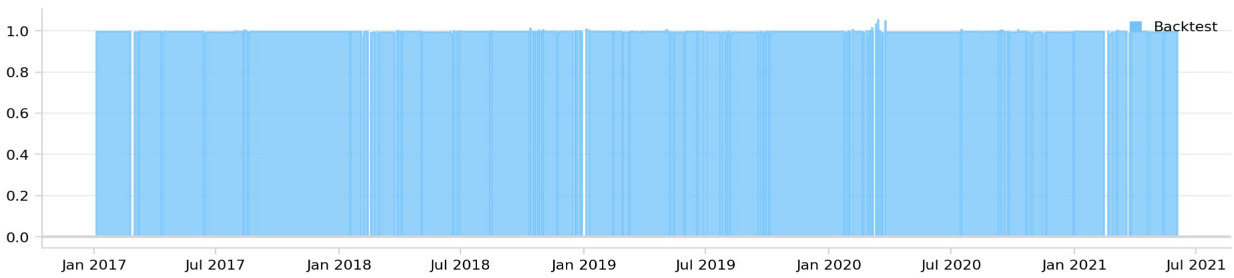
Daily Returns



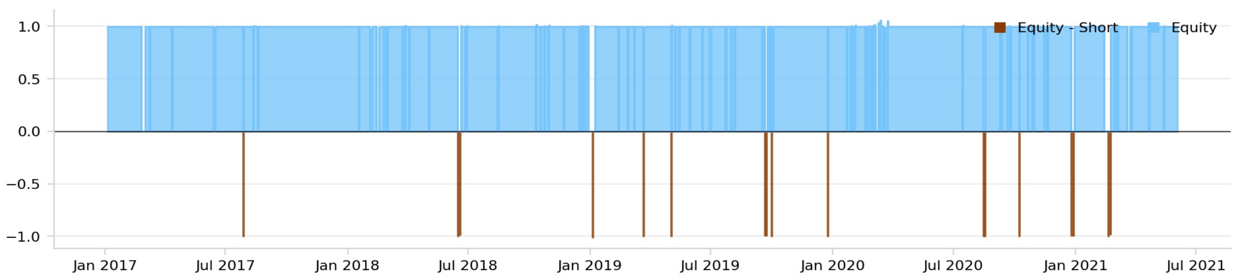
Rolling Portfolio Beta (6 Months)

Rolling Sharpe Ratio (6 Months)

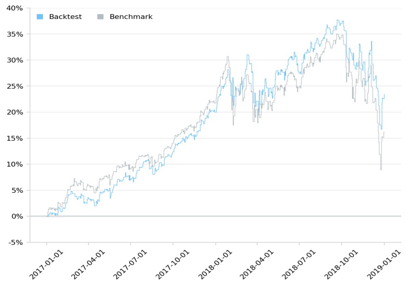
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020