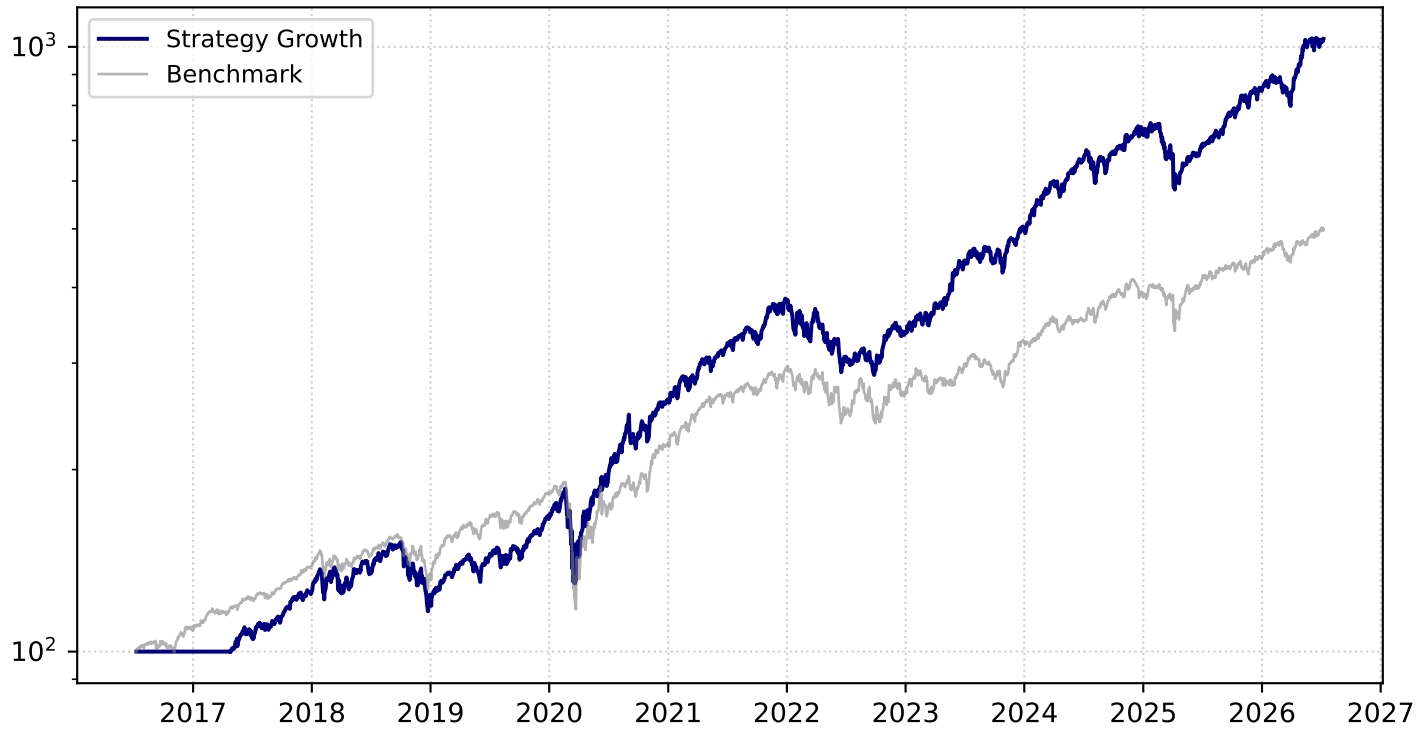


QUANTITATIVE PORTFOLIO BRIEF

Strategy: Market Cap @ 1.0x

	Ann. Return	Sharpe Ratio	Max Drawdown
	25.43%	1.068	-30.34%
(Median)	9.2%	0.883	\$125,972

Cumulative Equity Curve (Log Scale)



Historical Drawdown Profile

