

PORTFOLIO PERFORMANCE

Strategies, Systems, Portfolio

- A trading strategy is a set of rules for: entry, exit, risk control, position size and any other information relevant for exploiting an edge in the market.
- A trading system comprises a strategy or group of strategies.
- A portfolio comprises a group of trading systems.

The strategies may be unequally or equally weighted within the trading system. In like manner, the trading systems may be unequally or equally weighted within the overall portfolio.

YEAR	TRADING SYSTEM	NO. OF STRATEGIES	WEIGHTING	YTD (End Of Month Reporting)
2025	Algorithmic (Commodity)	2	Weighted	0.6%
	Algorithmic (Crypto)	4	Equal	-9.1%
	Algorithmic (Index)	6	Weighted	-9.1%
	Discretionary (Indicator)	9 (Entry Signals)	-	-25.78%
	Algorithmic (Portfolio)	11	Equal	-24.96%
	Algorithmic (Stock)	1	-	3.0%