

Dreiss Research Corporation

Dreiss Global Diversified Program

Methodology: Systematic
Strategy: Trend / Momentum
Sub-Strategy: Long Term
Market Focus: Diversified

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Strategy Description

The Dreiss Global Diversified Program employs a systematic long-term trend-following strategy. The system is unique in that it utilizes concepts from fractal geometry when identifying breakouts and the development of new trends. The program also utilizes a proprietary "choppiness index" which was designed to help the program reduce position risk if prices move too aggressively away from an established trend.

Risk Management

At the portfolio level, risk is managed primarily via diversification and position sizing. While exposures will vary depending upon prevailing trends, the strategy is designed to have approximately 60% of risk allocated to commodities and 40% allocated to financial markets over the long term. Additionally, the program utilizes a dynamic risk balancing process which attempt to ensure that at trade initiation, each new position is sized such that it utilizes an equal amount of risk regardless of the market traded.

General Information

Management Fee:	0.00%	Typical Trade Duration:	5 Months
Performance Fee:	25.00%	Round Turns per Million:	800
Manager Assets:	\$1,726,645	Typical Margin-to-Equity:	20-40%
Strategy Assets:	\$1,726,645	Managed Account Minimum:	\$1,000,000

Performance Statistics

Date Range:	05/91 - 06/19	Maximum Drawdown:	-51.44%
Annualized ROR:	14.41%	Sharpe Ratio (0% RFR):	0.48
Standard Deviation:	30.00%	Correlation to S&P 500:	-0.17

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