

Last Month
-1.84%

 YTD
30.63%

 1 Yr
15.98%

 Since Inception
119.61%
INVESTMENT STRATEGY

NOVA is a fully automated and self organizing predictive system which represents a paradigm shift in automated trading.

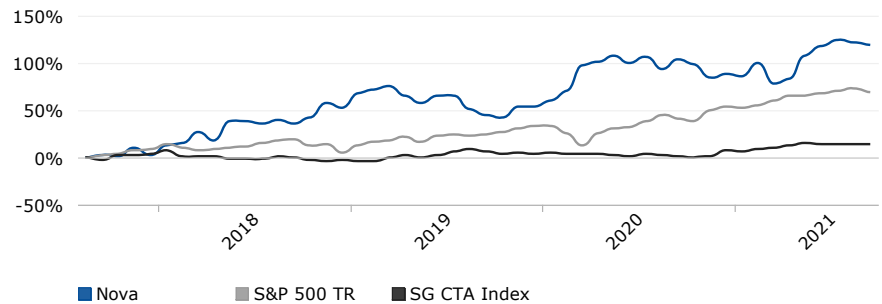
No conventional technologies, algorithms, indicators or strategies are employed. Key to the success of NOVA is the proprietary market metric system which has proven accurate in predicting market swing points using innovative mathematical concepts.

Various financial instruments are analyzed with NOVA and profitable trading strategies are identified and understood via proprietary algorithms.

Resultant strategies undergo comprehensive analysis after the application of various business rules to control risk.

GENERAL INFORMATION

Minimum Investment	2,500 EUR
AUM	-
Company	Sheer Markets
Phone	+357 2586 1400
E-mail	john@sheermarkets.com
Website	www.sheermarkets.com

CUMULATIVE MONTHLY RETURNS


	3M	YTD	1 Yr	3 Yrs	Total Return Cumulative
Nova	1.30%	30.63%	15.98%	83.72%	119.61%
S&P 500 TR	0.77%	15.27%	27.40%	50.00%	69.04%
SG CTA Index	0.66%	7.10%	13.79%	14.47%	14.56%

RETURN STATISTICS

Last Month	-1.84%
Year To Date	30.63%
3 Month ROR	1.30%
12 Months ROR	15.98%
36 Month ROR	83.72%
Total Return Cumulative	119.61%
Total Return Annualized	29.29%
Winning Months (%)	59.18%
Average Winning Month	9.02%

RISK STATISTICS

Sharpe Ratio	0.85
Sortino Ratio	1.19
Max Drawdown	-33.40%
Correlation vs S&P 500	-0.15
Standard Deviation Monthly	9.98%
Downside Deviation	5.66%
Beta	-0.31
VaR Historical	-14.63
Average Losing Month	-7.10%

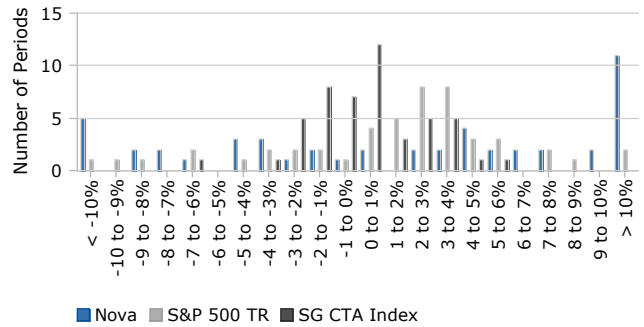
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	-2.59	13.69	-21.51	4.92	24.62	10.20	6.68	-3.54	-1.84				30.63
2020	6.70	10.04	27.28	3.61	5.91	-7.57	7.14	-13.05	9.92	-4.62	-14.66	4.63	35.33
2019	14.96	4.36	2.95	-10.20	-7.14	7.80	-0.04	-14.63	-6.08	-3.11	11.57	0.37	0.81
2018	11.11	2.11	11.73	-8.97	20.33	0.25	-3.15	4.43	-4.05	5.79	15.95	-4.79	50.74
2017									3.19	-1.94	9.31	-8.46	2.10

RETURN REPORT

Period	Best	Worst	Average	Median	Last
1 Month	27.28	-21.51	2.44	3.19	-1.84
3 Months	44.02	-23.82	7.69	5.48	1.30
6 Months	59.57	-30.29	14.67	19.36	41.04
1 Year	58.81	-19.10	26.58	29.86	15.98
2 Years	83.20	3.46	50.09	52.15	74.79
3 Years	100.44	51.52	80.82	82.62	83.72
5 Years	-	-	-	-	-

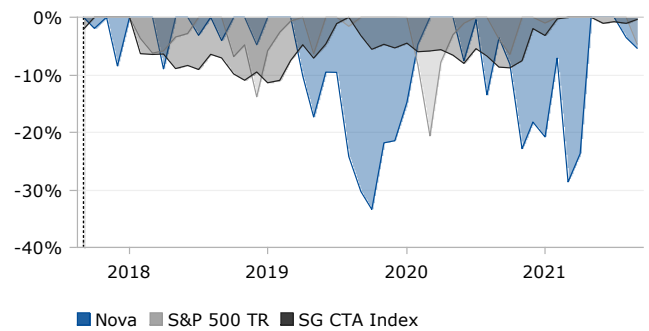
DISTRIBUTION OF MONTHLY RETURNS



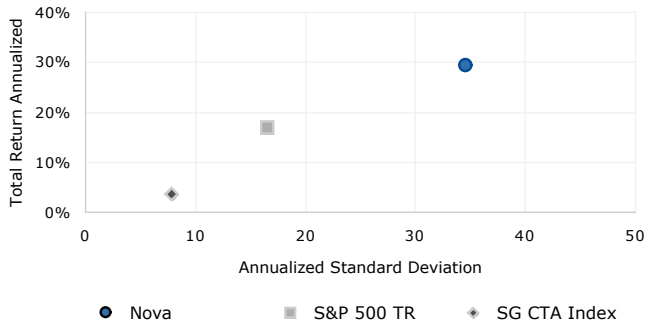
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-33.40	7	5	04/2019	03/2020
2	-28.62	10	2	06/2020	05/2021
3	-8.97	1	1	04/2018	05/2018
4	-8.46	1	1	12/2017	01/2018
5	-5.38	2	0	08/2021	-

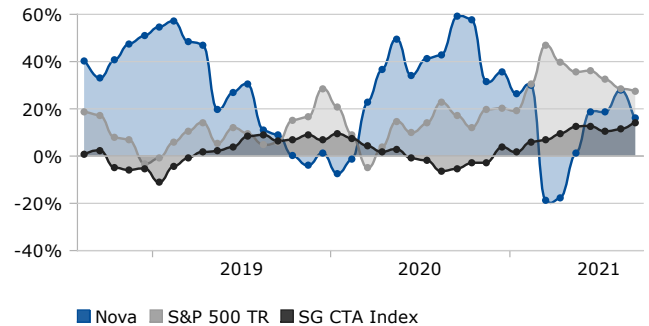
DRAWDOWN



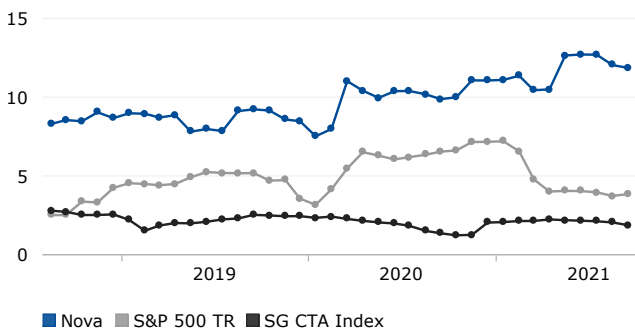
RISK/RETURN COMPARISON



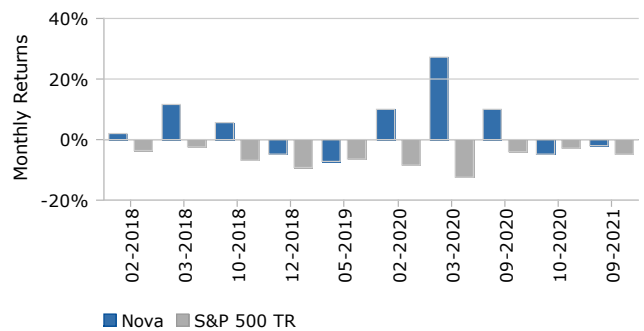
12 MONTH ROLLING ROR



VOLATILITY (12 MONTHS ROLLING)



DOWN CAPTURE VS. S&P 500 TR



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