

Last Month

2.82%

YTD

46.77%

1 Yr

46.77%

Since Inception

135.75%
INVESTMENT STRATEGY

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

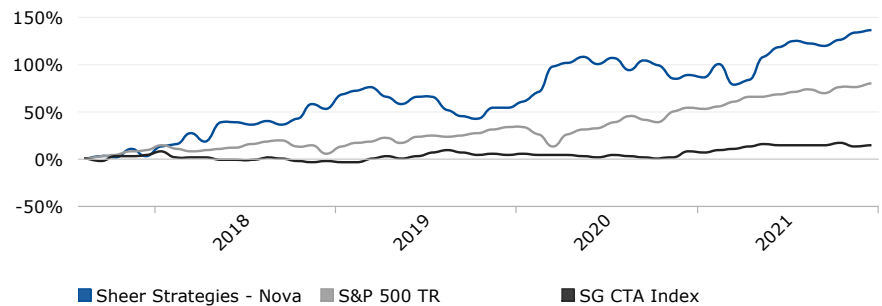
No conventional technologies, algorithms, indicators or strategies are employed. Key to the success of NOVA is the proprietary market metric system which has proven accurate in predicting market swing points using innovative mathematical concepts.

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	3,000 EUR
AUM	-
Company	Sheer Markets (Cyprus) Limited
Phone	+35725254043
E-mail	portfolio@sheermarkets.com
Website	www.sheermarkets.com

CUMULATIVE MONTHLY RETURNS


	3M	YTD	1 Yr	3 Yrs	Total Return Cumulative
Sheer Strategies - Nova	16.14%	46.77%	46.77%	82.91%	135.75%
S&P 500 TR	10.80%	26.07%	26.07%	74.63%	79.83%
SG CTA Index	-0.09%	6.92%	6.92%	16.73%	14.39%

RETURN STATISTICS

Last Month	2.82%
Year To Date	46.77%
3 Month ROR	16.14%
12 Months ROR	46.77%
36 Month ROR	82.91%
Total Return Cumulative	135.75%
Total Return Annualized	31.33%
Winning Months (%)	61.54%
Average Winning Month	8.68%

RISK STATISTICS

Sharpe Ratio	0.93
Sortino Ratio	1.35
Max Drawdown	-33.40%
Correlation vs S&P 500	-0.14
Standard Deviation Monthly	9.72%
Downside Deviation	5.49%
Beta	-0.29
VaR Historical	-14.63
Average Losing Month	-7.10%

MONTHLY PERFORMANCE

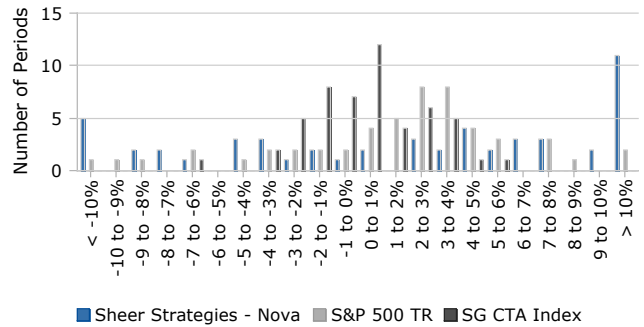
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	-2.59	13.69	-21.51	4.92	24.62	10.20	6.68	-3.54	-1.84	6.21	7.11	2.82	46.77
2020	6.70	10.04	27.28	3.61	5.91	-7.57	7.14	-13.05	9.92	-4.62	-14.66	4.63	35.33
2019	14.96	4.36	2.95	-10.20	-7.14	7.80	-0.04	-14.63	-6.08	-3.11	11.57	0.37	0.81
2018	11.11	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

SHEER STRATEGIES - NOVA

RETURN REPORT

Period	Best	Worst	Average	Median	Last
1 Month	27.28	-21.51	2.61	3.40	2.82
3 Months	44.02	-23.82	7.80	5.83	16.14
6 Months	59.57	-30.29	15.54	19.49	17.44
1 Year	58.81	-19.10	27.61	30.02	46.77
2 Years	84.11	3.46	53.39	53.77	82.10
3 Years	100.44	51.52	80.82	82.91	82.91
5 Years	-	-	-	-	-

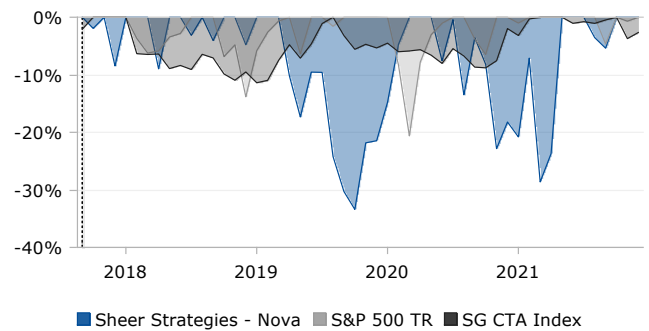
DISTRIBUTION OF MONTHLY RETURNS



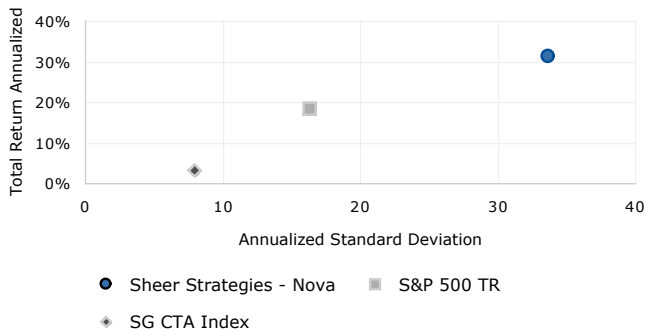
DRAWDOWN REPORT

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	1	08/2021	10/2021

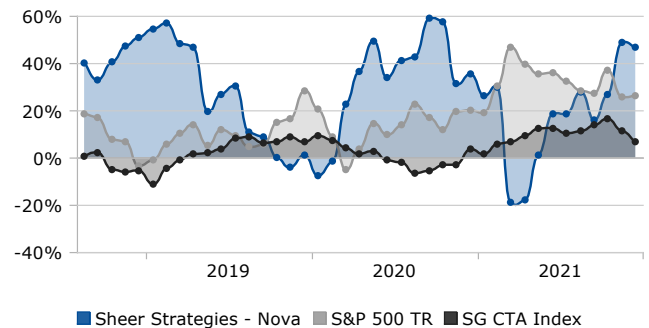
DRAWDOWN



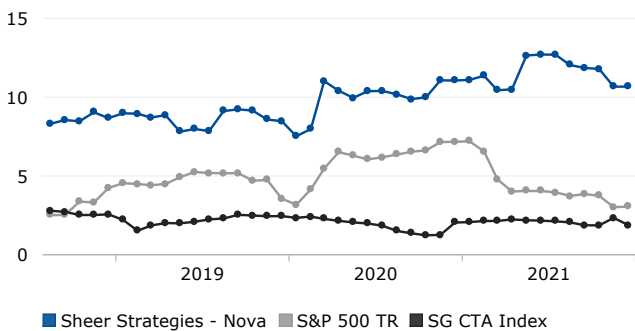
RISK/RETURN COMPARISON



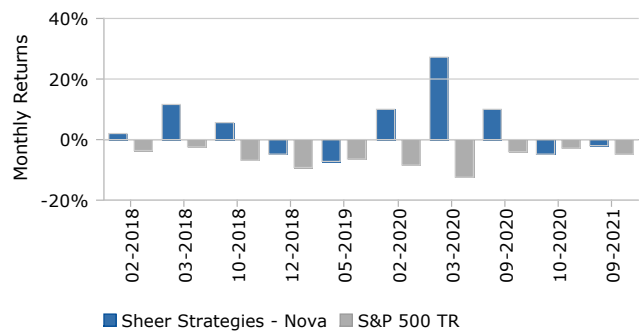
12 MONTH ROLLING ROR



VOLATILITY (12 MONTHS ROLLING)



DOWN CAPTURE VS. S&P 500 TR



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