

# SEPO Long/Short Equity Strategy Engine

- Portfolio:

- Exchange: DAX
- Period: 01-06-2013 => 05-06-2015
- Elements: {EUR, FME.DE}, {EUR, HEN3.DE}, {EUR, ALV.DE}, {EUR, DTE.DE}, {EUR, DAI.DE}
- Methodology: Walk-Forward Optimization / Bottom-Up / Replication

- Results:

