



# SOUTHWEST MANAGED INVESTMENTS



*Applied Systematic Trend Following*

Data updated through: August, 2020

Contact: Jon Teer  
PH: 505-989-4831  
Email: jon@swminvestments.com

150 Washington Ave  
Suite 201  
Santa Fe, NM 87501  
[www.swminvestments.com](http://www.swminvestments.com)

## GLOBAL DIVERSIFIED PERFORMANCE UPDATE

The Global Diversified program's trading strategy is ultra long term trend following. No fundamental analysis. The strategy is not based on analysis of supply and demand factors, general economic factors or world events. The GD system generates its own entry and exit signals and trades both sides of the market (long and short). The GD system is ultra long term in time-frame focus. The GD system attempts to locate potentially profitable trading opportunities across a wide range of markets. Approximately 27 domestic and international commodity interests may be traded. Six of these may either be long or short interest rate contracts reflecting interest rates in Europe, the US and Australia. All markets are traded with equal parameters. SWMI reserves the right to make adjustments in the exact entry or exit price the program uses, or to delay entry or exit on any order, in order to attempt to reduce the impact of slippage. The balance of the commodity interests followed are: currencies, grains, metals, softs and energies. The program utilizes one ultra long-term time-frame model. It should be noted: there will be times when there's significant correlation between markets within a market sector or between market sectors, possibly in an adverse direction to positions held in a client's account. Clients of this program should be aware that this factor alone, although there are others, will lead to periods of extreme volatility and possibly very large drawdowns in an account's equity.

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010	2009	2008	2007	2006
JAN	-6.29	-2.02	6.98	-11.17	2.63	8.08	-3.67	-0.77	-10.87	-4.43	-3.37	-5.54	1.99	-1.75	1.62
FEB	0.65	-3.60	-8.22	-1.34	8.11	0.91	11.38	-2.92	5.86	-0.51	0.65	-4.33	14.30	-1.26	2.55
MAR	-4.10	-2.94	-3.90	-1.04	-3.09	1.51	-4.00	0.24	1.60	-4.99	-0.51	-1.96	1.74	3.97	-0.22
APR	-1.44	1.13	4.87	-1.26	1.77	-5.32	-2.59	-3.50	-4.17	1.66	-0.66	-0.13	-4.77	3.87	15.73
MAY	3.15	3.64	-1.49	-1.71	-7.22	-1.35	-1.71	-1.58	44.73	-1.79	4.78	10.31	-3.54	0.97	0.78
JUN	-0.77	-1.29	0.07	-3.96	1.55	-1.94	4.83	3.81	-6.27	-3.38	3.32	-2.27	-4.49	-2.02	-6.14
JUL	24.76	-1.12	0.75	5.93	1.76	5.99	1.45	-2.99	2.35	2.56	0.12	1.22	-7.09	-2.08	-4.32
AUG	9.65	15.16	7.47	1.44	-2.62	-5.62	0.32	-2.51	-4.97	6.97	-1.86	0.60	16.40	-5.51	1.57
SEP		-9.80	5.99	-3.38	-4.19	2.97	20.12	-5.21	-6.69	7.37	14.82	-1.90	9.74	4.86	3.55
OCT		-6.06	-3.53	3.88	8.31	-4.65	-1.80	-2.04	-6.03	-10.73	5.29	-5.31	21.89	4.92	-0.10
NOV		0.64	4.94	-4.11	6.17	3.88	11.81	1.57	1.80	-0.13	-4.65	5.58	1.52	0.42	7.14
DEC		-1.52	1.42	5.52	-5.33	-3.18	4.45	-1.67	2.68	-3.42	5.76	-7.26	1.59	2.48	-6.35
YTD	24.86	-9.41	14.94	-11.78	6.34	0.16	44.94	-16.50	11.09	-11.61	24.65	-11.65	55.25	8.58	14.82

AUM: 9.214Mil

# of markets: 27

Time Frame: Ultra Long

ACCOUNT SIZE  
\$200,000

ACCEPTS NOTIONAL  
YES

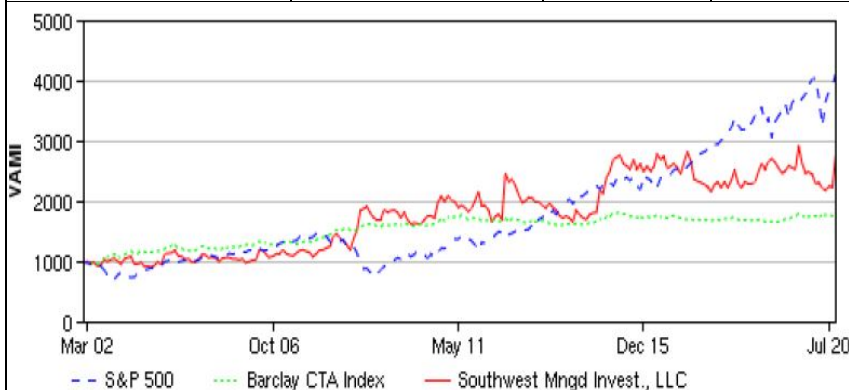
RTS/MIL/YR  
750

M/E  
10.9%

STERLING RATIO  
0.39

ANNUAL SHARPE RATIO  
0.37

SORTINO RATIO  
0.56



### Average Daily Margin to Equity Ratio

August 2020: 17.45%

**Current Margin to Equity Ratio: 18.81%**

### Current Positions

**Long:** Eurodollar, 10YR T-Notes, Euro FX, B-Pound, Australian Dollar, Swiss Franc, Copper, Corn, Coffee, LT Crude, Brent

**Short:** US Dollar Index

All returns based on 200K nominal value. Notional funding accepted.

The information contained herein has been prepared solely for informational purposes and is not a solicitation to buy or sell shares in any fund or to participate in any trading program. There is a significant risk of loss with the above trading program.

All figures are pro forma based returns based on net results after deducting all management and incentive fees. (1.8% & 20%)

**Past results are not necessarily indicative of future results.**