

Strategy Description

Basic template algorithm.

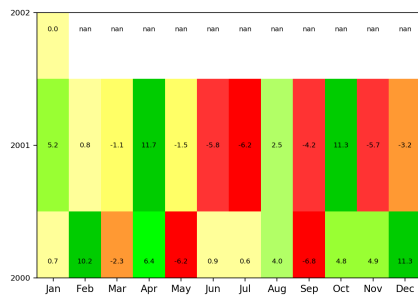
Key Characteristics

Significant Period	✗
Significant Trading	✓
Diversified	✓
Risk Control	✗
Markets	Equity

Key Statistics

CAGR	15.48%
Drawdown	23.8%
Sharpe Ratio	0.668
Information Ratio	0.734
Trades Per Day	4.097127

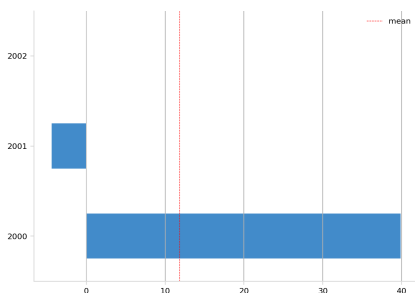
Monthly Returns



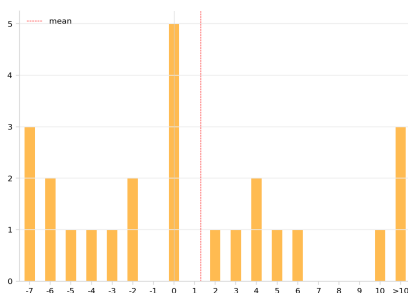
Cumulative Returns



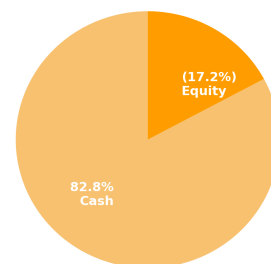
Annual Returns



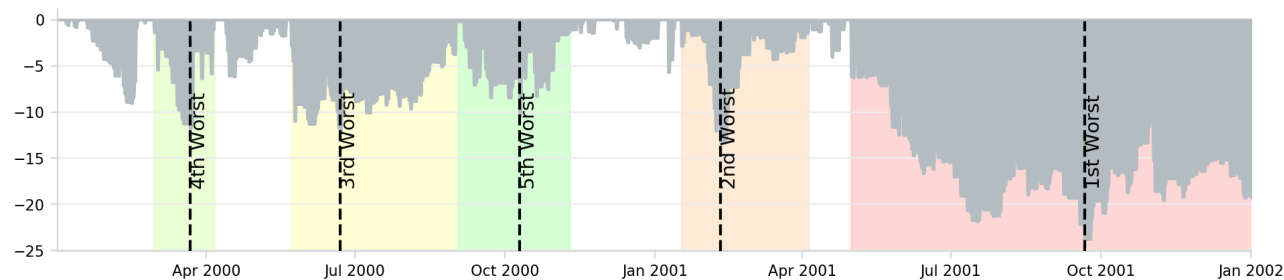
Return Histogram



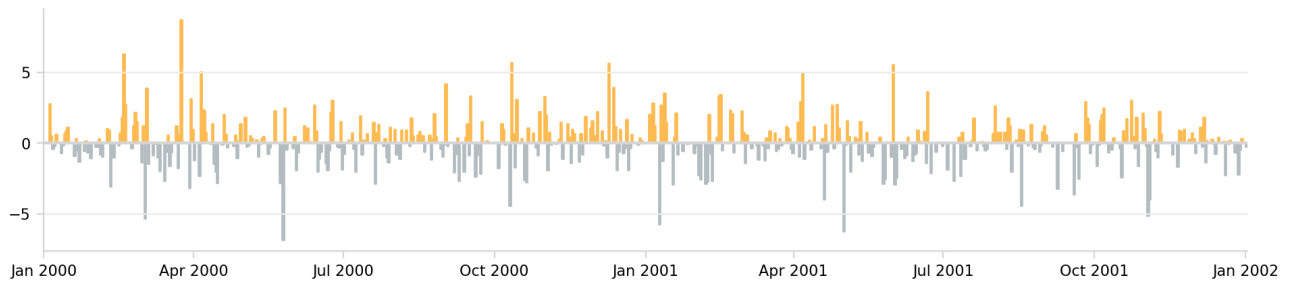
Asset Allocation



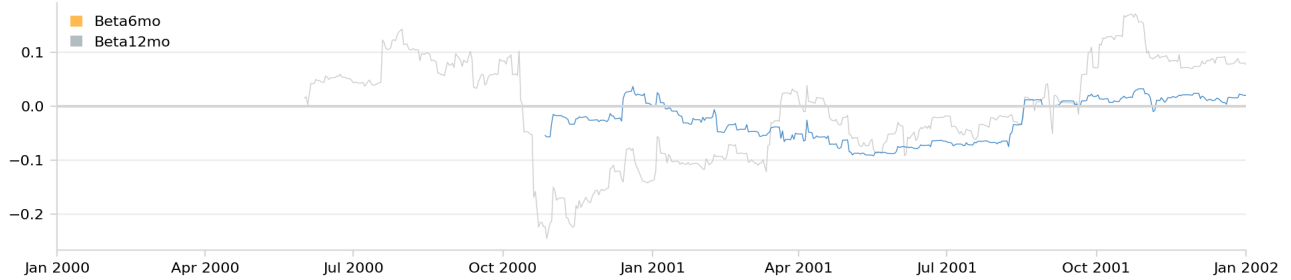
Drawdown



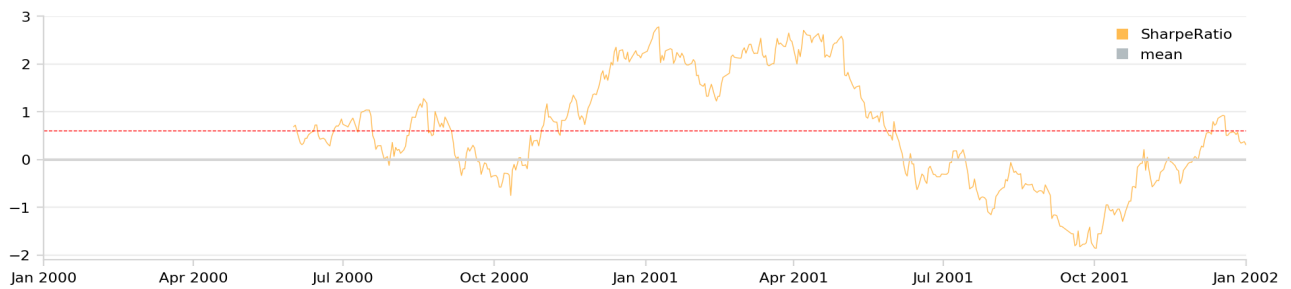
Daily Returns



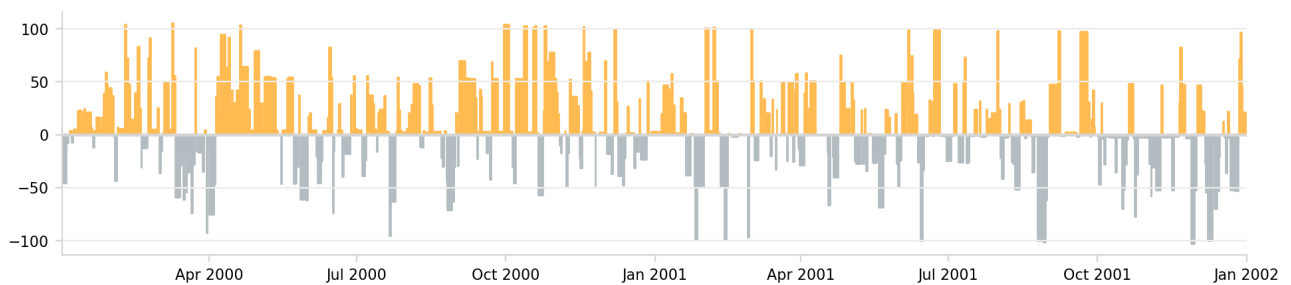
Rolling Portfolio Beta to Equity



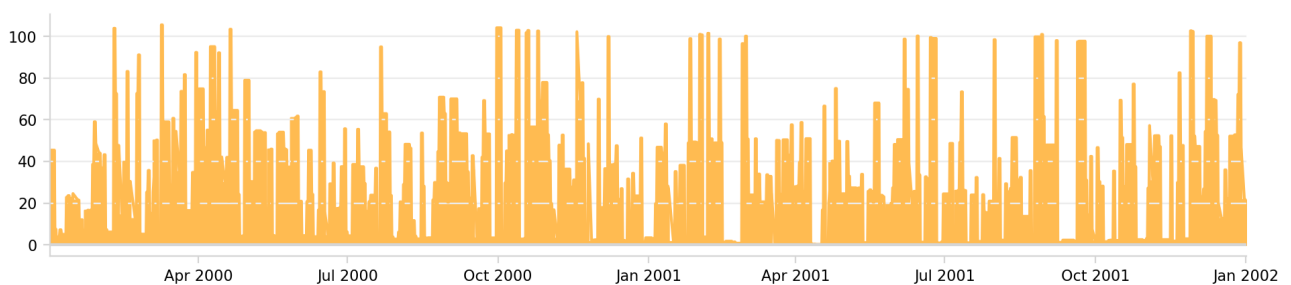
Rolling Sharpe Ratio (6 Months)



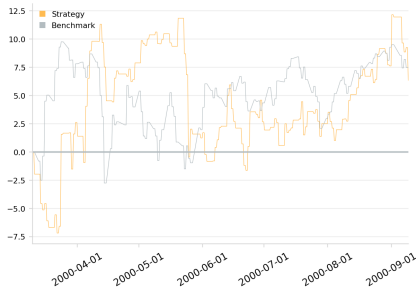
Net Holdings



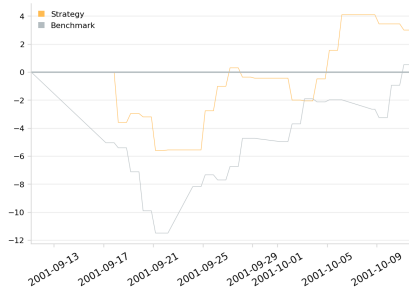
Leverage



Crisis Dotcom



Crisis 9-11



Equity

