Strategy Description

Basic template algorithm.

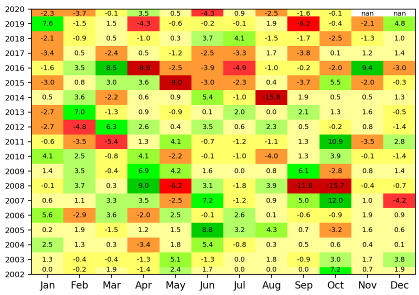
Key Characteristics

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

Key Statistics

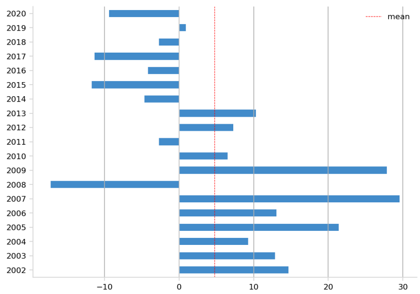
CAGR	**4.05%**
Drawdown	**43.4%**
Sharpe Ratio	**0.33**
Information Ratio	**-0.193**
Trades Per Day	**1.246791**

Monthly Returns

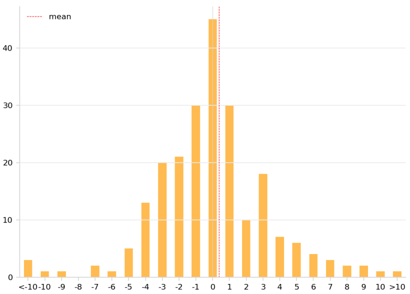


Cumulative Returns

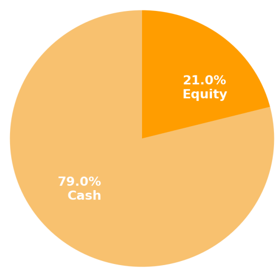
Annual Returns



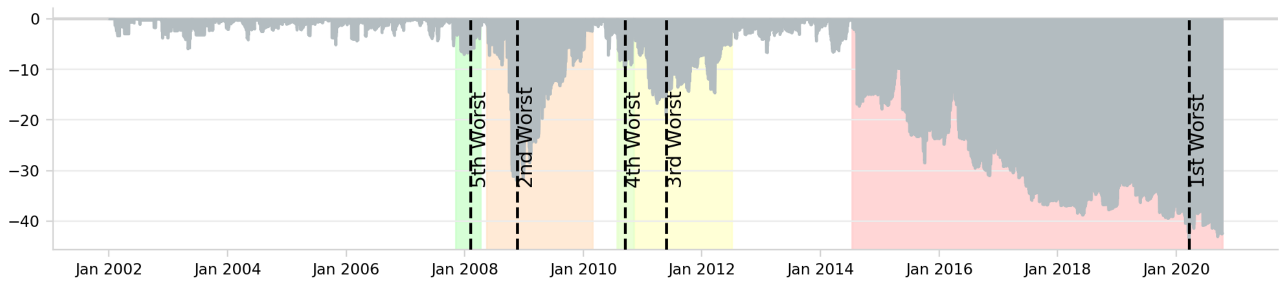
Return Histogram



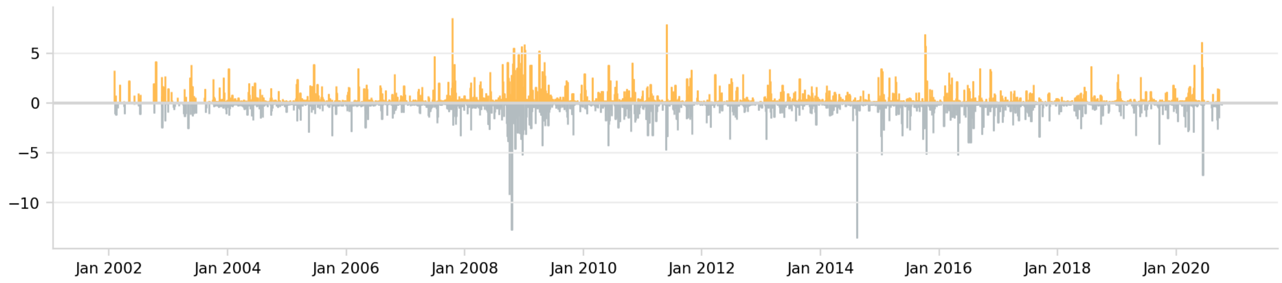
Asset Allocation



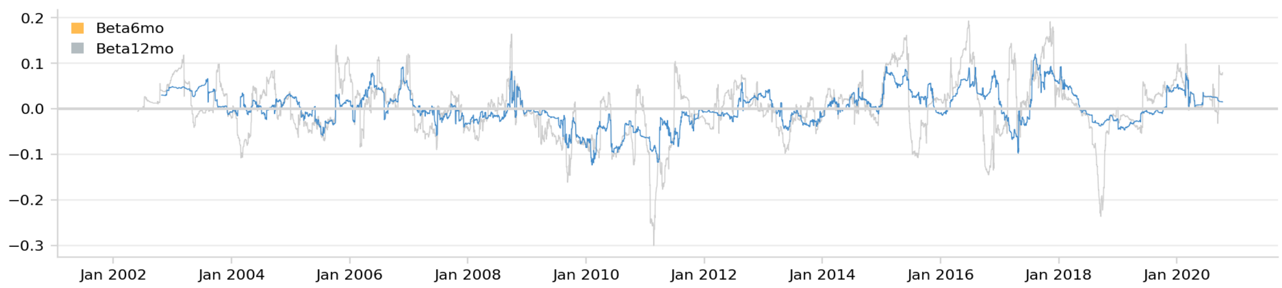
Drawdown



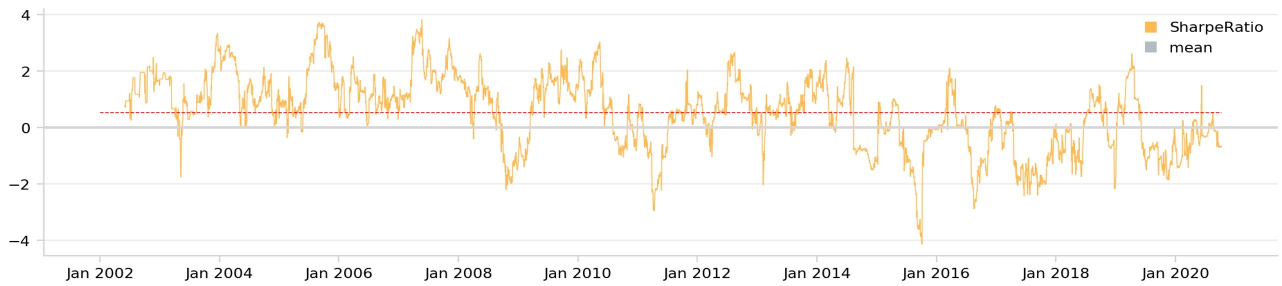
Daily Returns



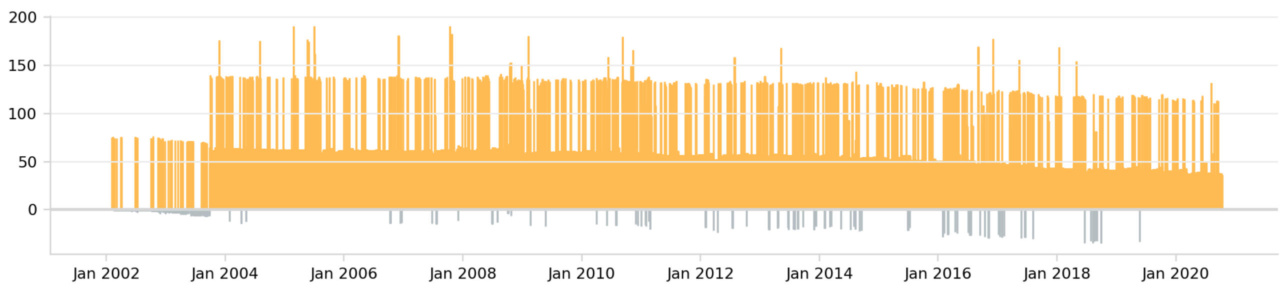
Rolling Portfolio Beta to Equity



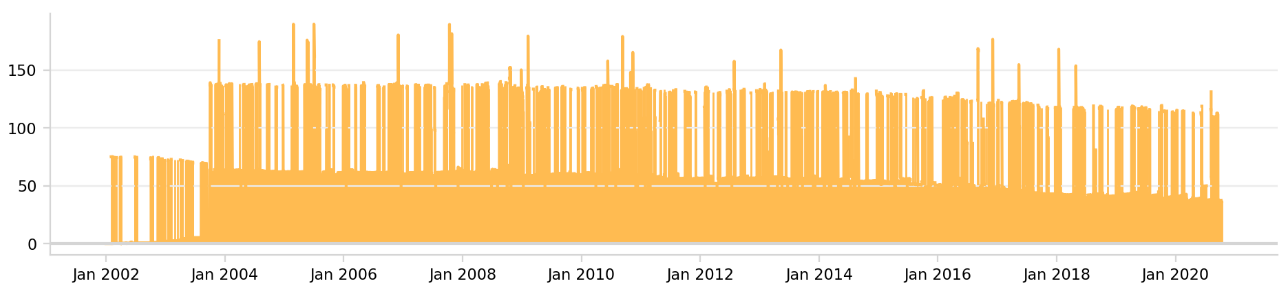
Rolling Sharpe Ratio (6 Months)



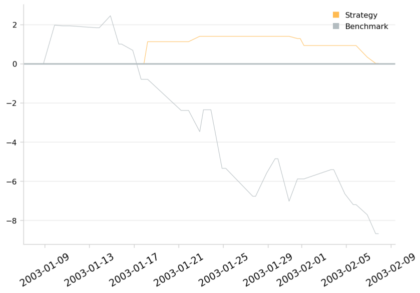
Net Holdings



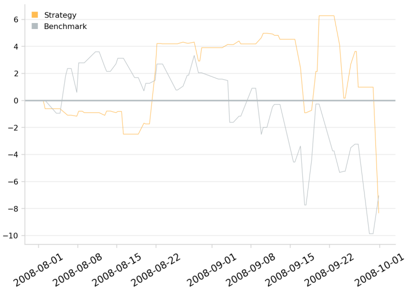
Leverage



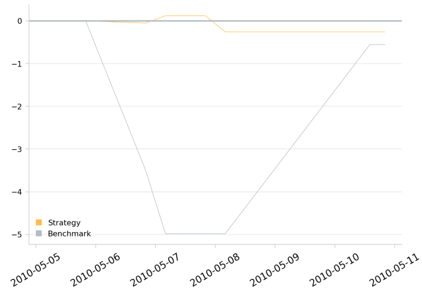
Crisis US Housing Bubble 2003



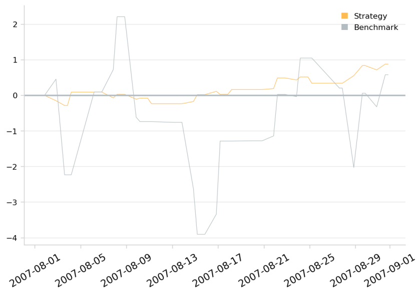
Crisis Lehman Brothers



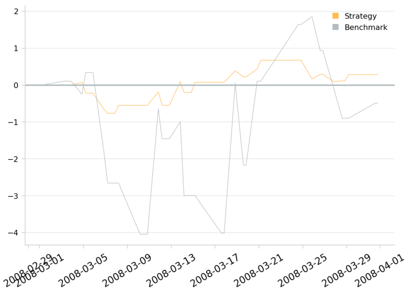
Crisis Flash Crash



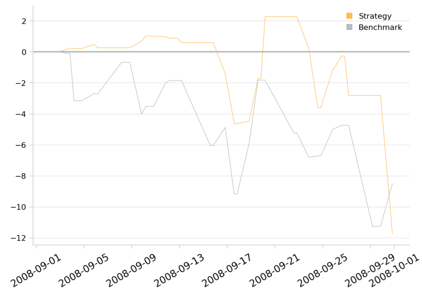
Crisis Aug07



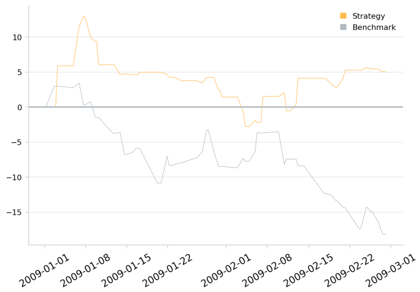
Crisis Mar08



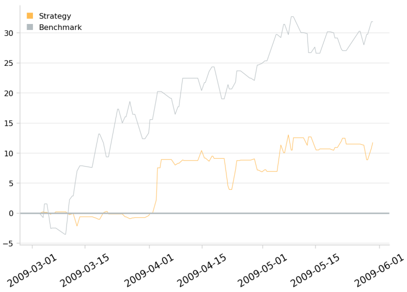
Crisis Sept08



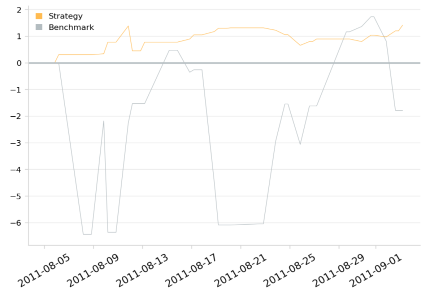
Crisis 2009Q1



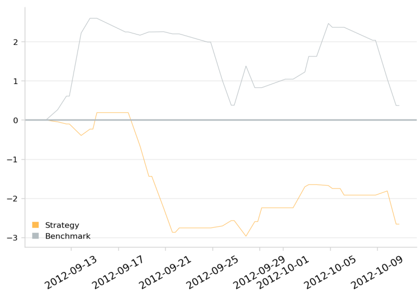
Crisis 2009Q2



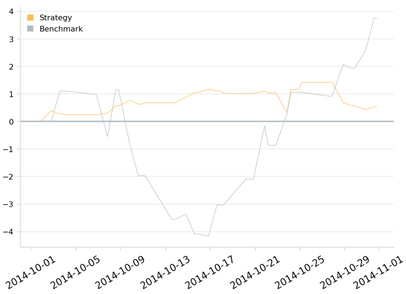
Crisis US Downgrade-European Debt Crisis



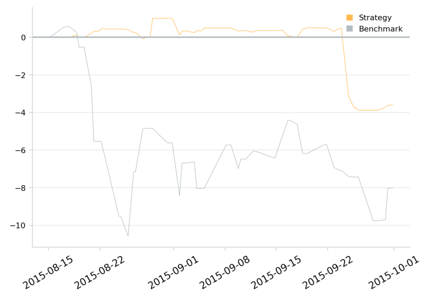
Crisis ECB IR Event 2012



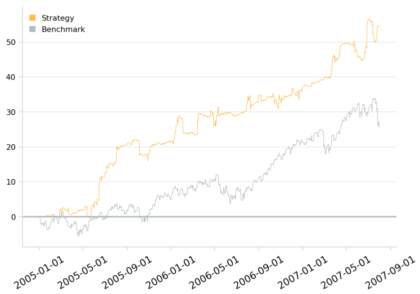
Crisis Oct14



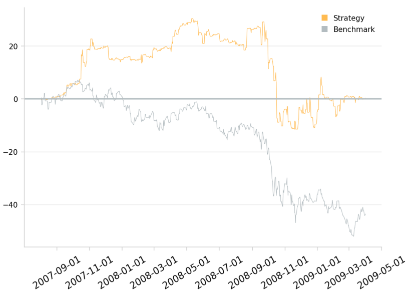
Crisis Fall2015



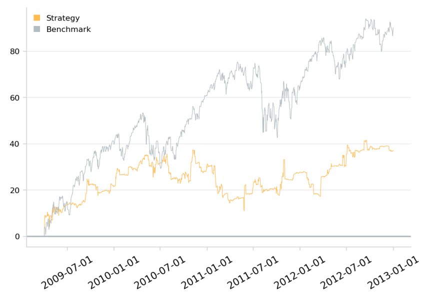
Crisis Low Volatility Bull Market



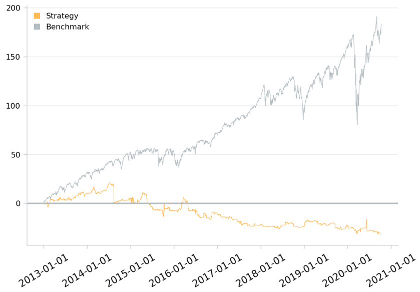
Crisis GFC Crash



Crisis Recovery



Crisis New Normal



Equity