

## 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

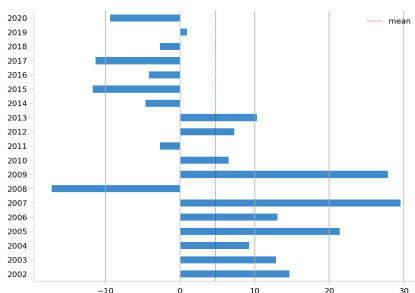
### Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	-7.3	-1.7	-0.1	1.5	0.5	-4.3	0.9	-2.5	-1.6	-0.1	nan	nan
2019	-7.6	-1.5	1.5	-4.3	-0.6	-0.2	-0.1	1.9	-6.1	-0.4	-2.1	4.8
2018	-2.1	-0.9	0.5	-1.0	0.3	3.7	4.1	-1.5	-1.7	2.5	-1.3	1.0
2017	-3.4	0.5	-2.4	0.5	-1.2	-2.5	-3.3	1.7	3.8	0.1	1.2	1.4
2016	-1.6	3.5	0.5	-6.3	-2.5	-3.9	-4.9	-1.0	-0.2	-2.0	0.4	-3.0
2015	-3.0	0.8	3.0	3.6	0.0	3.0	-2.3	0.4	3.7	5.5	-2.0	-0.3
2014	0.5	3.6	-2.2	0.6	0.9	5.4	-1.0	0.0	1.9	0.5	0.5	1.3
2013	-2.9	-7.5	-1.3	0.9	-0.9	0.1	2.0	0.0	2.1	1.3	1.6	-0.5
2012	2.7	-4.4	-7.7	3.8	0.4	5.5	0.6	2.3	0.5	-0.3	0.8	-1.4
2011	-0.6	3.5	-6.4	1.3	4.1	-0.7	-1.2	-1.1	1.3	0.0	-3.5	2.9
2010	-4.1	2.5	-0.8	4.1	-2.2	-0.1	-1.0	-4.0	1.3	3.9	-0.1	-1.4
2009	1.4	3.5	-0.4	6.9	4.2	1.6	0.0	0.8	6.1	-2.8	0.8	1.4
2008	-0.1	3.7	0.3	6.0	-6.2	3.1	-1.8	1.9	-11.7	-1.7	-0.4	-0.7
2007	0.6	1.1	3.3	3.5	-2.5	7.2	-1.2	0.9	5.0	10.0	1.0	4.2
2006	5.6	-2.9	3.6	-2.0	2.5	-0.1	2.6	0.1	-0.6	-0.9	1.9	0.9
2005	0.2	1.9	-1.5	1.2	1.5	1.9	3.2	4.3	0.7	-3.2	1.6	0.6
2004	2.5	1.3	0.3	-3.4	1.8	5.4	-0.8	0.3	0.5	0.6	0.4	0.1
2003	1.3	-0.4	-0.4	-1.3	5.1	-1.3	0.0	1.8	-0.9	3.0	1.7	3.8
2002	0.0	-2.2	-1.9	-1.4	-2.4	-1.7	0.0	0.0	0.0	0.0	0.7	1.9

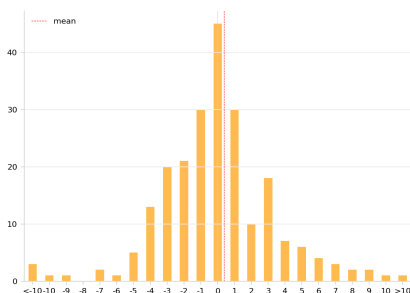
### Cumulative Returns



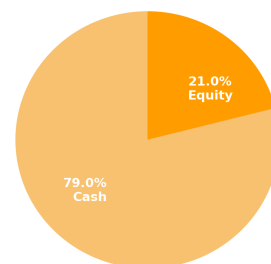
### Annual Returns



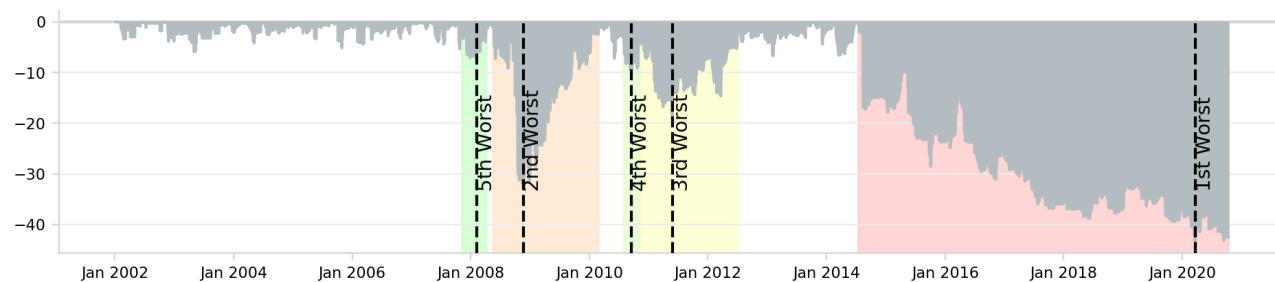
### Return Histogram



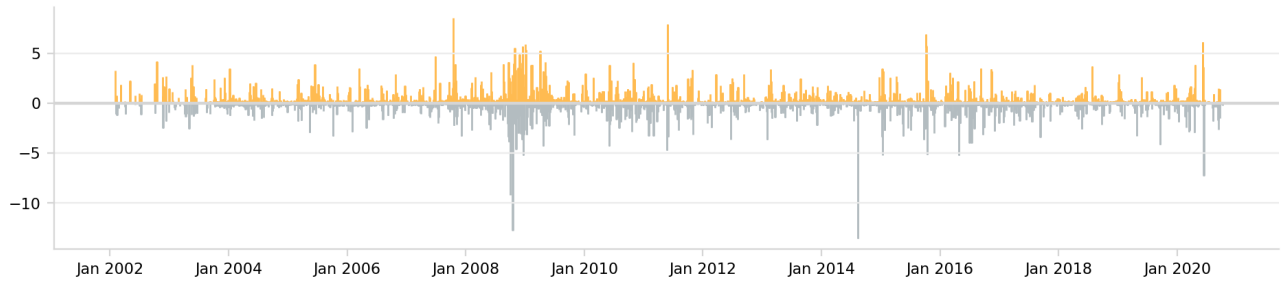
### Asset Allocation



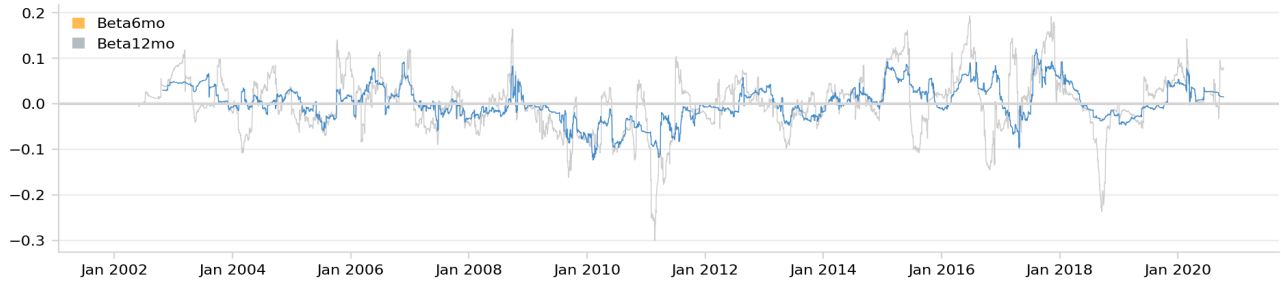
### Drawdown



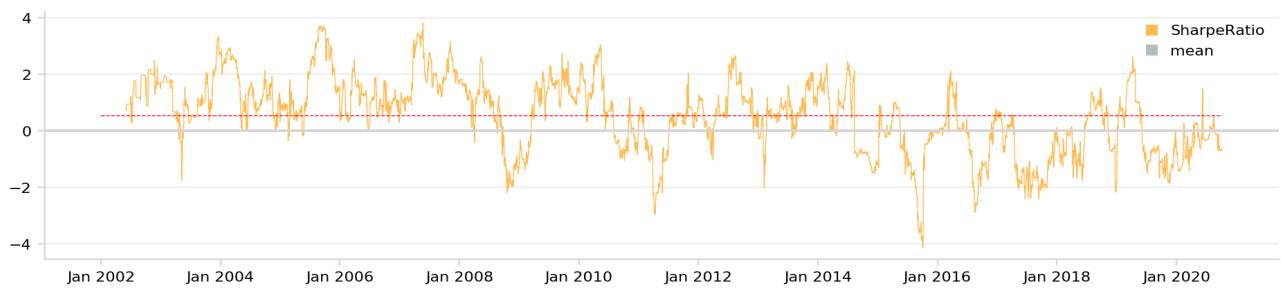
## Daily Returns



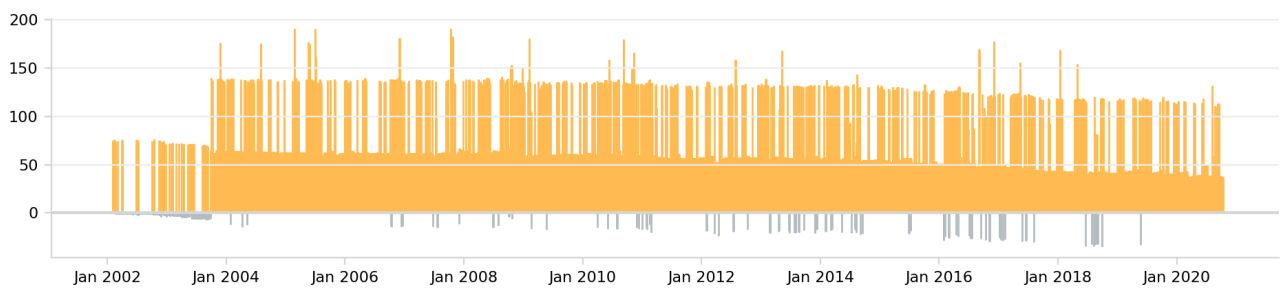
## Rolling Portfolio Beta to Equity



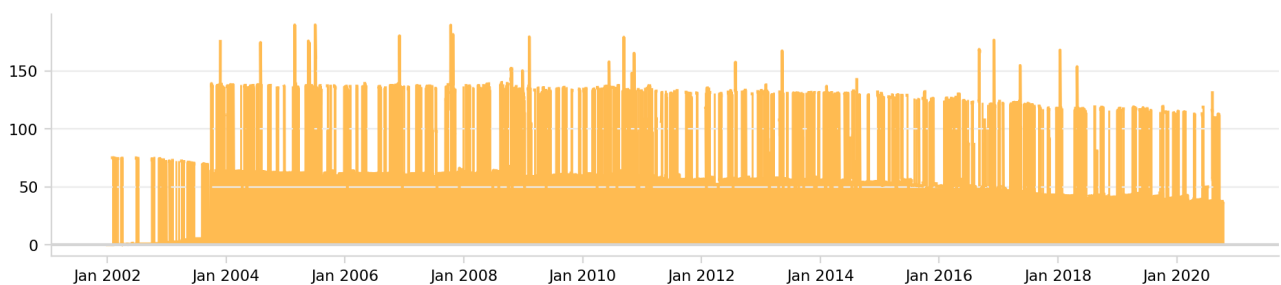
## Rolling Sharpe Ratio (6 Months)



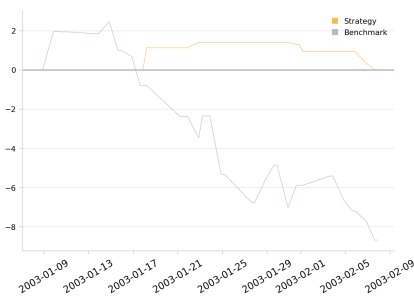
## Net Holdings



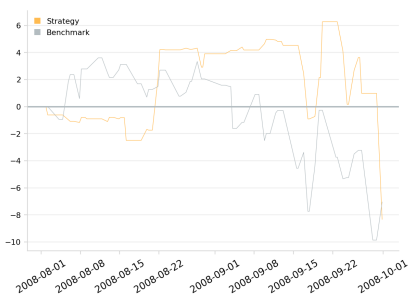
## Leverage



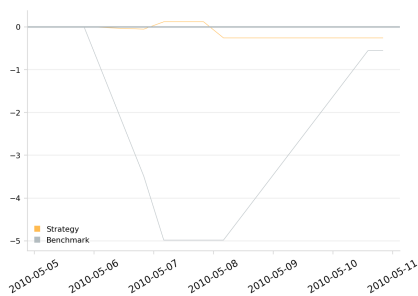
Crisis US Housing Bubble 2003



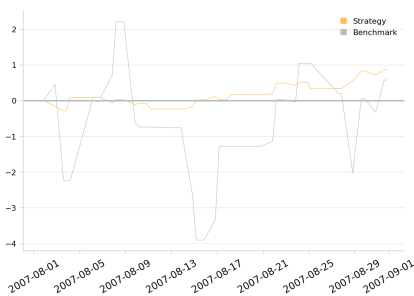
Crisis Lehman Brothers



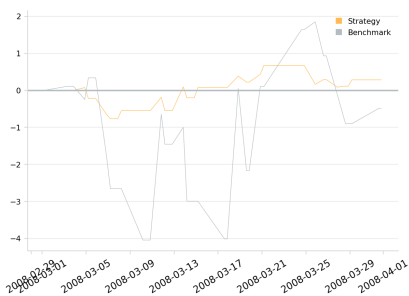
Crisis Flash Crash



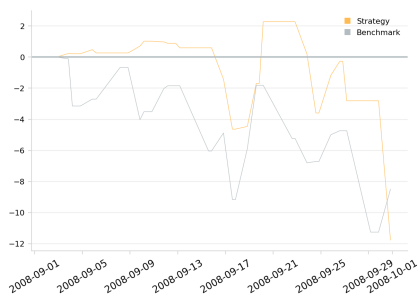
Crisis Aug07



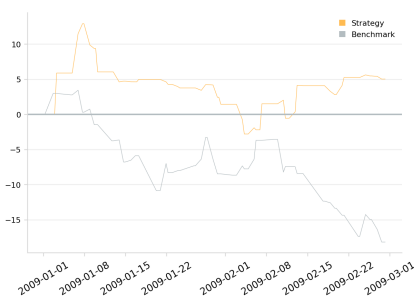
Crisis Mar08



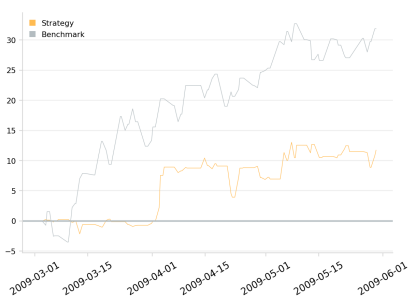
Crisis Sept08



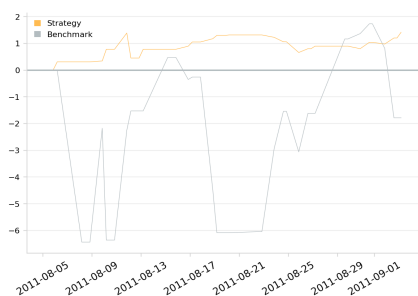
Crisis 2009Q1



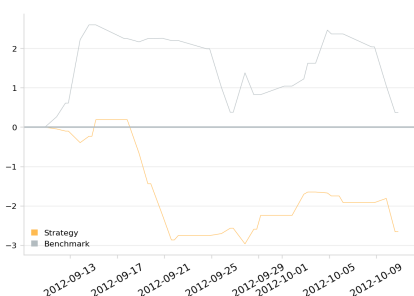
Crisis 2009Q2



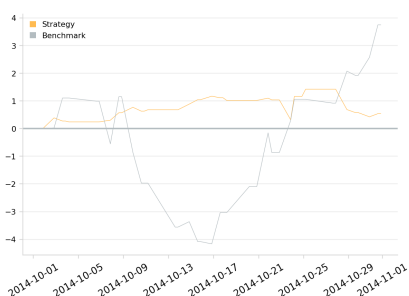
Crisis US Downgrade-European Debt Crisis



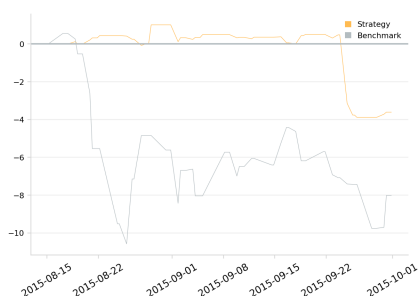
Crisis ECB IR Event 2012



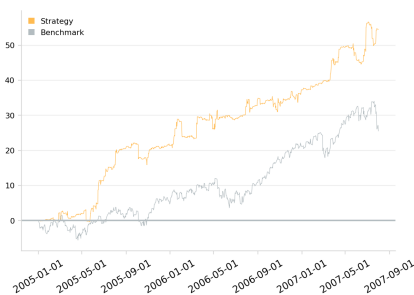
Crisis Oct14



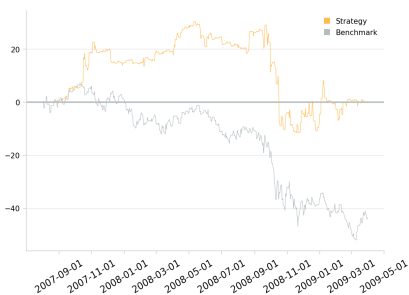
Crisis Fall2015



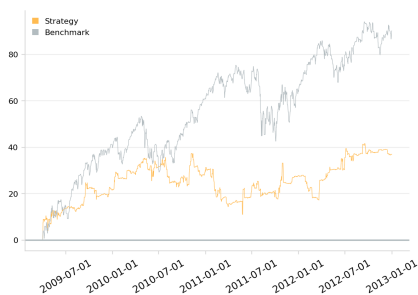
Crisis Low Volatility Bull Market



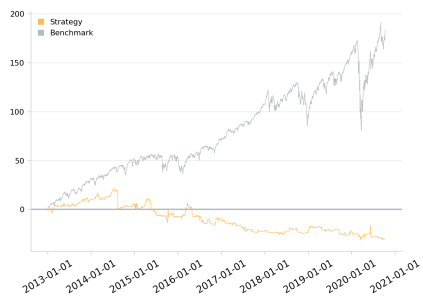
Crisis GFC Crash



Crisis Recovery



## Crisis New Normal



## Equity

