

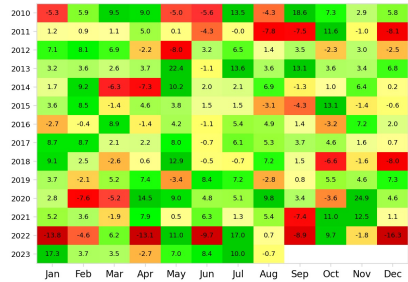
Strategy Description

This project is a rendition of the previous project based on fundamental factors which manually found the best weights by trial and error which optimized the Sharpe Ratio. This project uses Quantconnects' research environment to load Morningstar data, mimic the algorithm and optimize the weights for each fundamental factor by maximizing the Sortino ratio using scipy.optimize's differential_evolution optimizer.

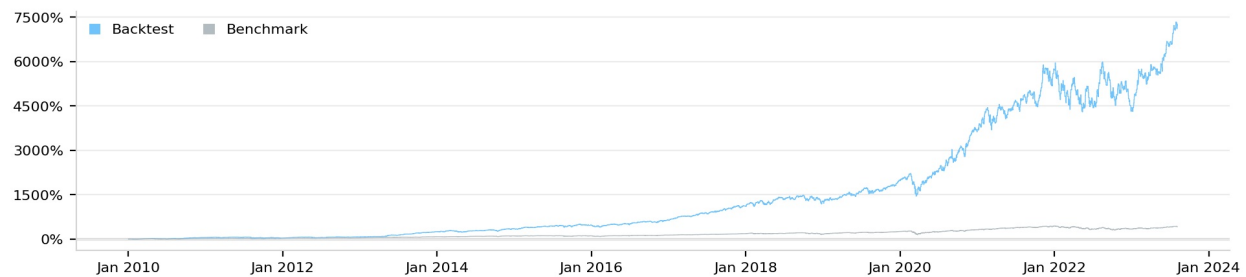
Key Statistics

Runtime Days	4963	Drawdown	33.3%
Turnover	5%	Probabilistic SR	68%
CAGR	37.2%	Sharpe Ratio	1.3
Markets	Equity	Information Ratio	1.3
Trades per Day	1.2	Strategy Capacity (USD)	1.9M

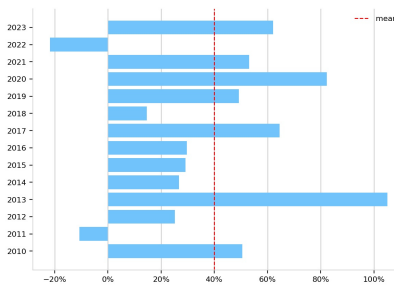
Monthly Returns



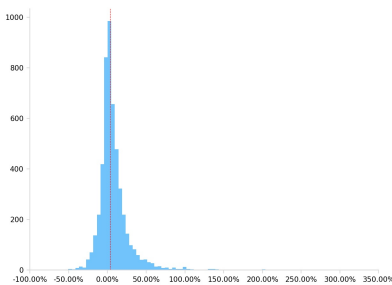
Cumulative Returns



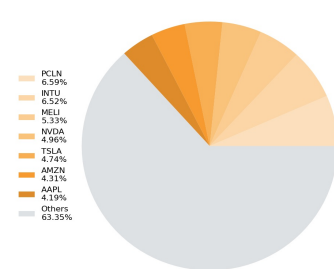
Annual Returns



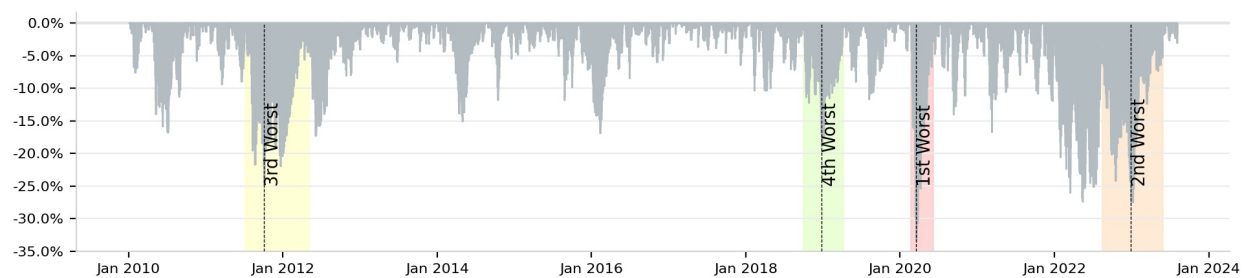
Returns Per Trade



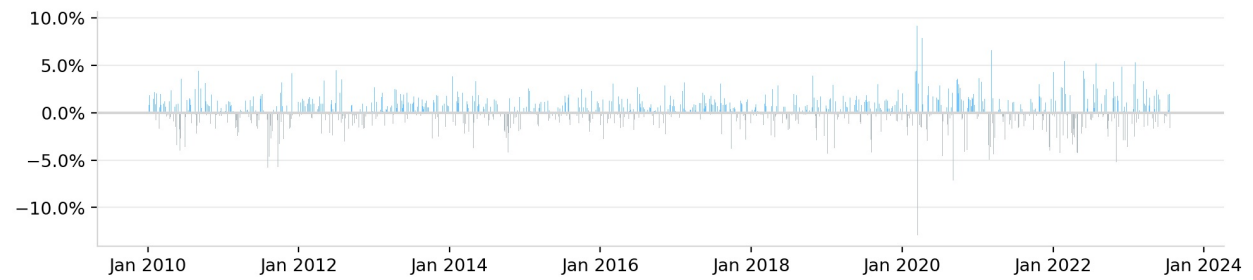
Asset Allocation



Drawdown



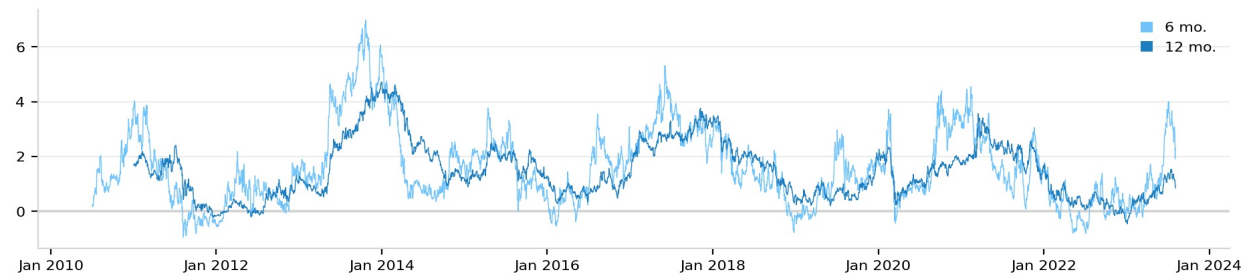
Daily Returns



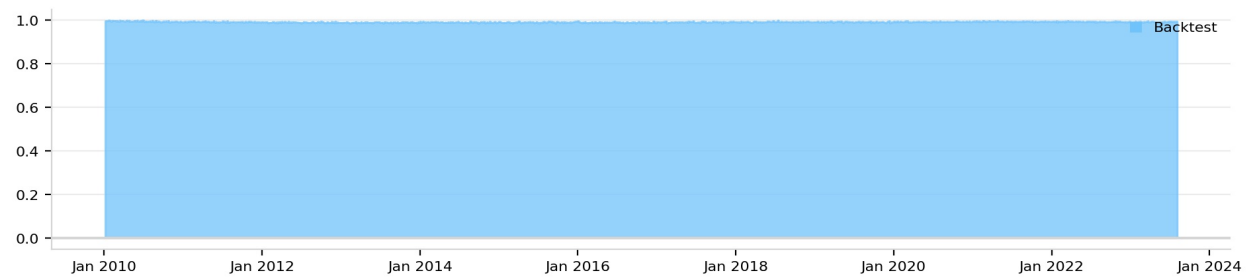
Rolling Portfolio Beta



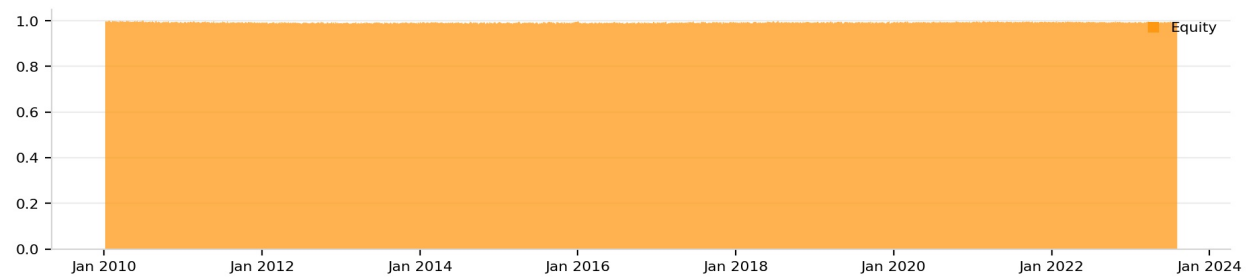
Rolling Sharpe Ratio



Leverage



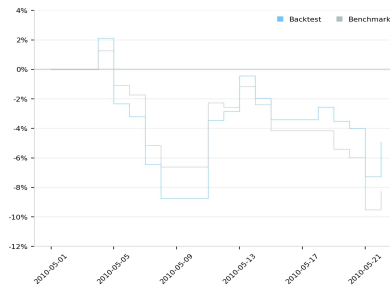
Long-Short Exposure



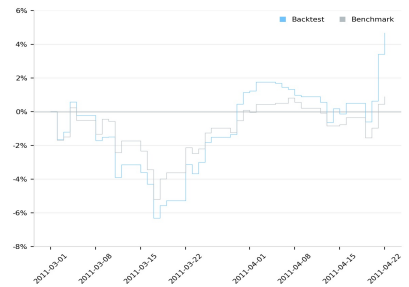
Global Financial Crisis 2007



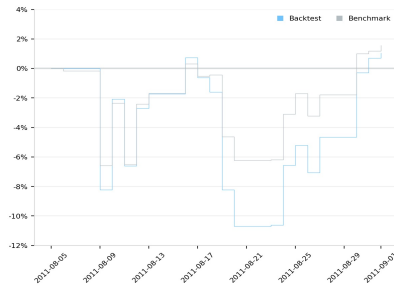
Flash Crash 2010



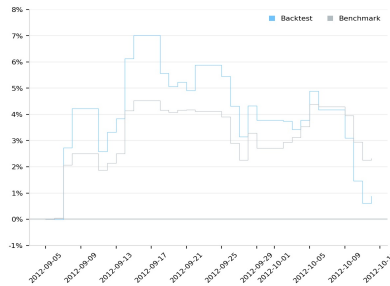
Fukushima Meltdown 2011



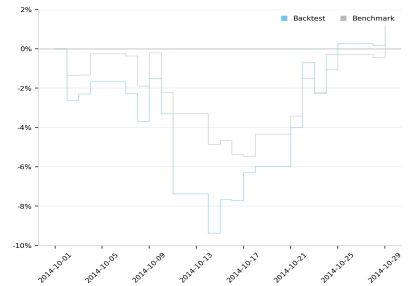
U.S. Credit Downgrade 2011



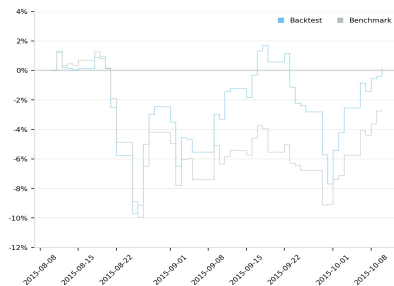
ECB IR Event 2012



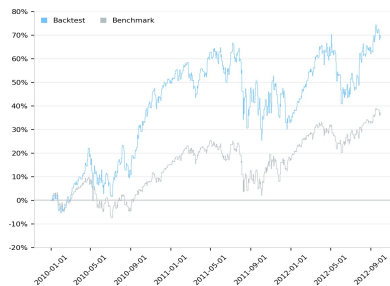
European Debt Crisis 2014



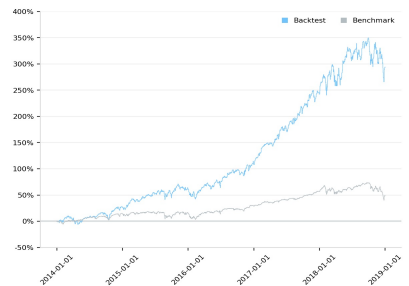
Market Sell-Off 2015



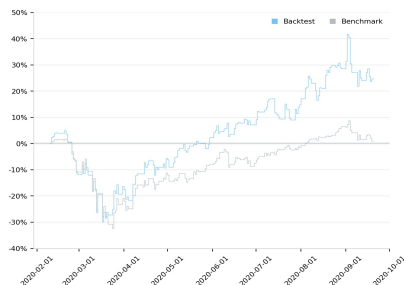
Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020



Parameters

UserId	118901	ProjectId	15384750
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