

| Strategy Description

Example Report Quantconnect

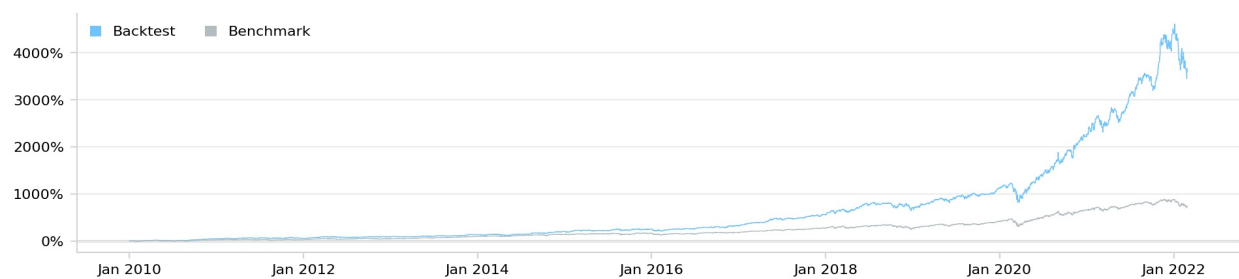
Key Statistics

Days Live	-	Drawdown	30.8%
Turnover	4%	Probabilistic SR	79%
CAGR	34.8%	Sharpe Ratio	1.3
Markets	Equity	Information Ratio	1.2
Trades per Day	1.0	Strategy Capacity (USD)	58M

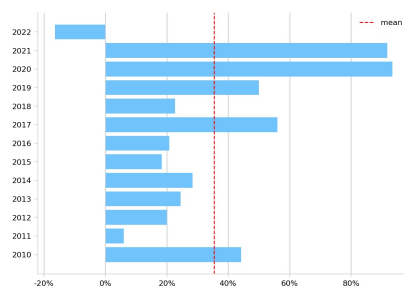
Monthly Returns

2010	-3.1	5.1	5.5	3.7	-4.4	-6.9	7.2	0.9	-1.5	5.7	7.0	4.0
2011	1.0	3.5	2.3	3.3	2.1	-3.4	0.3	0.6	-3.5	-3.5	-2.9	-5.3
2012	6.0	5.4	9.1	0.2	-2.8	-2.3	2.4	0.9	2.7	-0.7	3.6	-5.3
2013	0.6	0.2	0.8	2.5	5.1	-2.3	5.3	-1.6	2.3	5.3	6.6	-0.7
2014	-3.0	-1.1	-2.5	-4.3	7.2	3.3	1.2	-11.0	-0.8	5.9	3.8	1.3
2015	2.4	9.4	1.2	-3.8	4.0	-1.3	7.4	-2.5	-3.1	7.6	-0.8	2.1
2016	-3.6	-1.2	7.4	-0.7	4.8	-1.2	5.2	1.3	3.5	-3.1	3.9	0.8
2017	9.1	6.4	2.8	4.2	-11.0	-3.3	5.5	-0.7	2.1	6.0	-0.4	3.0
2018	-15.3	0.9	-1.5	4.4	-30.5	4.7	-0.8	3.2	-0.0	-5.1	0.9	-4.4
2019	4.0	2.7	7.2	5.0	-5.3	7.8	5.5	3.2	-2.1	2.9	3.0	1.4
2020	2.4	-6.7	-27.2	-19.9	-12.5	6.5	7.6	-10.0	3.5	-2.8	-19.1	5.9
2021	3.8	5.0	0.3	9.1	-1.0	-13.5	7.2	7.4	-2.2	-14.6	-14.5	3.9
2022	-14.5	-7.9										
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

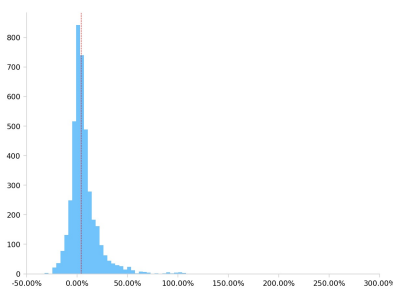
Cumulative Returns



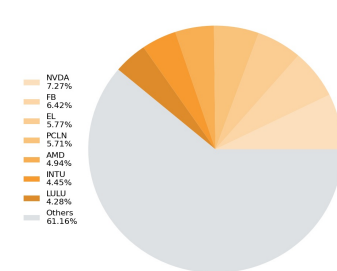
Annual Returns



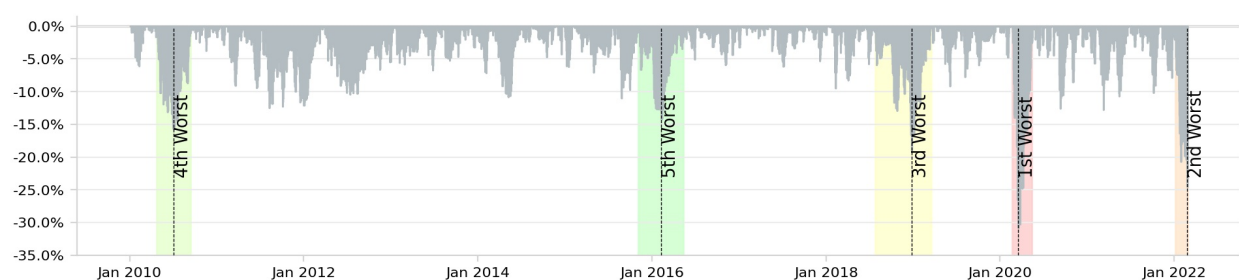
Returns Per Trade



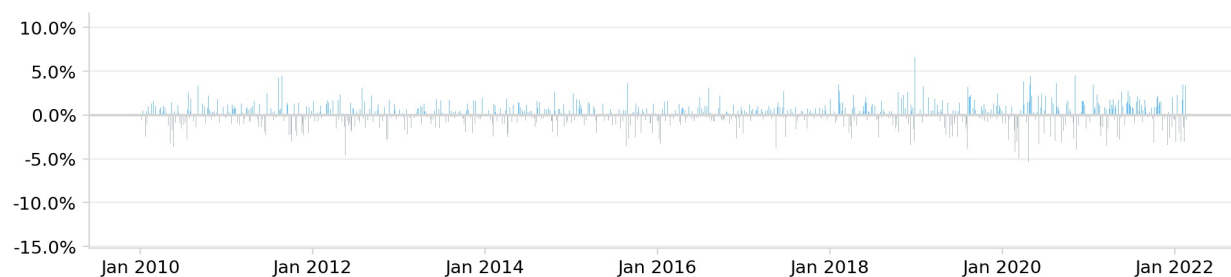
Asset Allocation



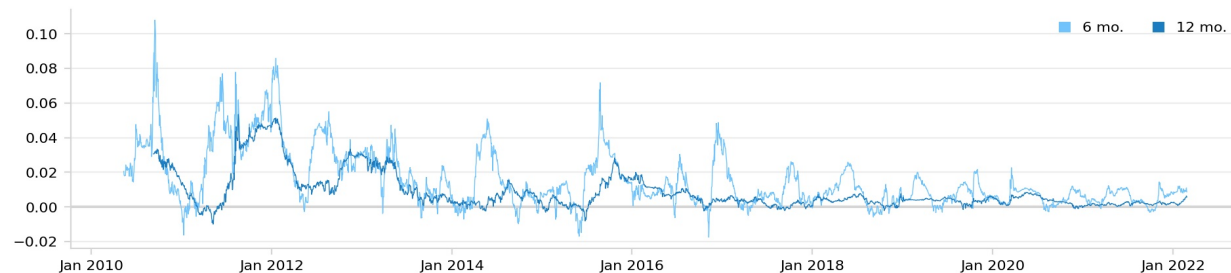
Drawdown



Daily Returns



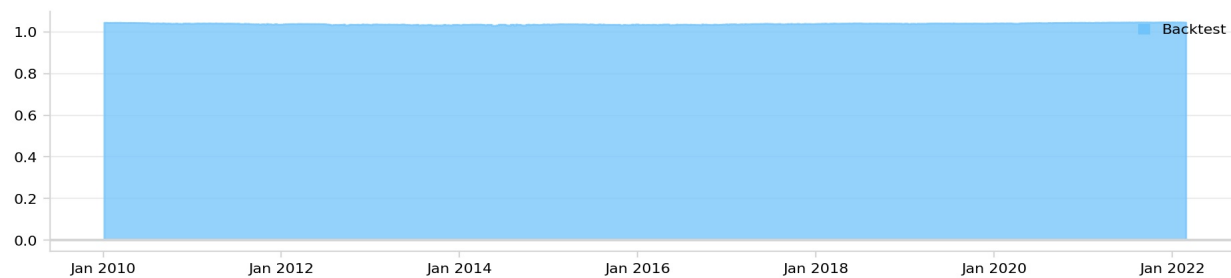
Rolling Portfolio Beta (6 Months)



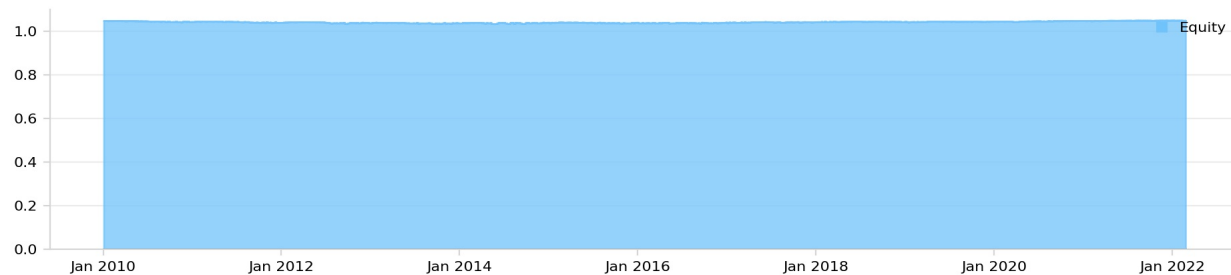
Rolling Sharpe Ratio (6 Months)



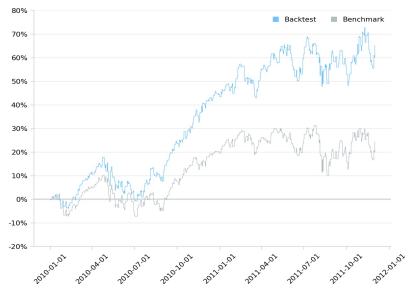
Leverage



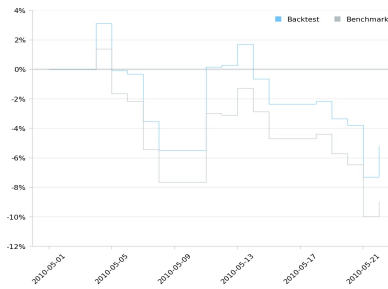
Long-Short Exposure



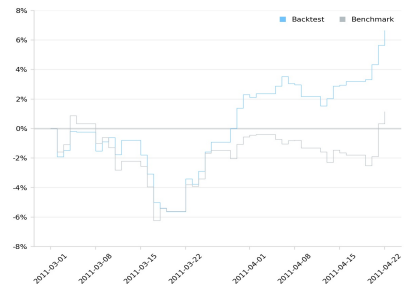
Global Financial Crisis 2007



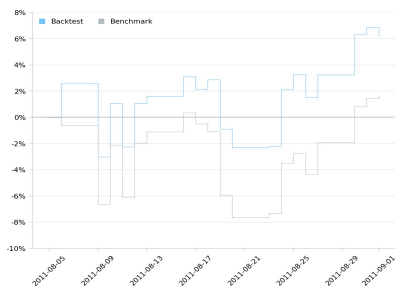
Flash Crash 2010



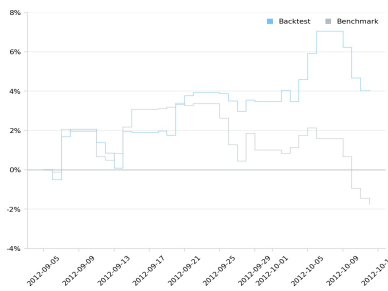
Fukushima Meltdown 2011



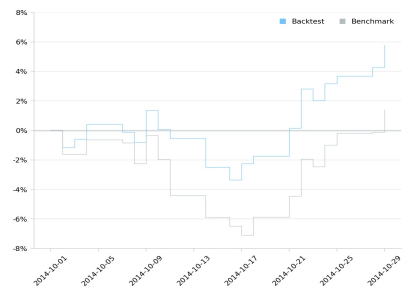
U.S. Credit Downgrade 2011



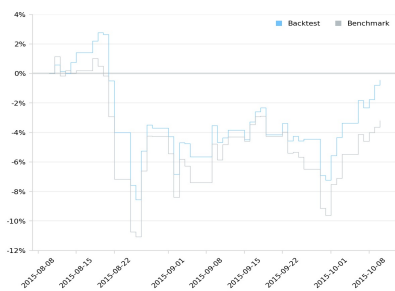
ECB IR Event 2012



European Debt Crisis 2014



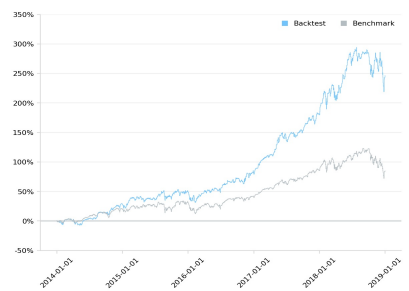
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020

