

## | Strategy Description

Example Report Quantconnect

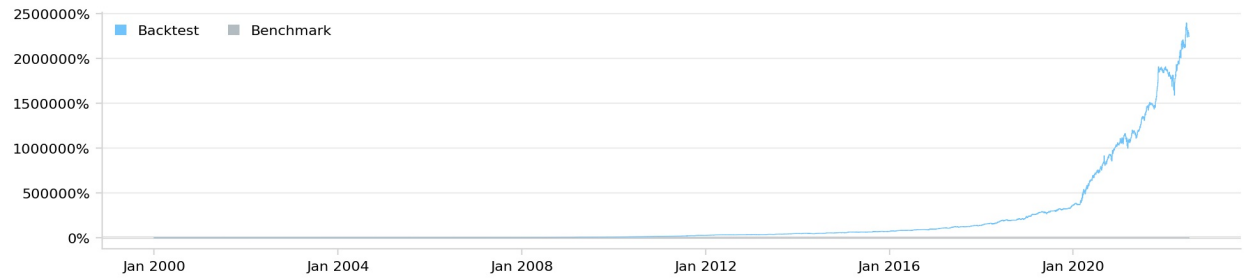
### Key Statistics

Days Live	-	Drawdown	16.9%
Turnover	7%	Probabilistic SR	100%
CAGR	56.0%	Sharpe Ratio	2.2
Markets	Equity	Information Ratio	1.4
Trades per Day	2.0	Strategy Capacity (USD)	650M

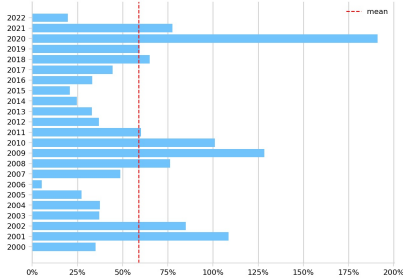
### Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2000	-2.4	-0.9	10.7	1.0	-0.8	6.5	4.3	2.8	9.9	-4.8	5.4	1.3
2001	4.6	8.2	7.0	12.7	5.9	1.9	1.1	0.9	14.6	1.8	6.6	2.2
2002	4.6	5.9	6.2	1.1	1.3	7.8	1.7	15.5	4.9	-3.0	6.2	-1.5
2003	1.7	3.7	1.7	6.1	1.7	0.3	2.7	4.9	0.5	1.1	0.0	1.0
2004	1.7	1.4	3.0	-1.0	4.4	2.6	-0.9	-0.3	3.0	5.1	4.0	0.7
2005	3.7	4.0	0.4	1.9	10.2	5.4	9.7	0.0	-1.1	0.1	1.0	-2.9
2006	5.1	-2.5	-0.3	4.2	-1.9	7.0	5.4	-2.8	0.9	4.2	2.0	0.1
2007	-0.8	-2.2	2.4	3.5	2.8	-1.2	2.9	2.0	11.8	0.5	10.9	3.1
2008	1.7	-1.9	3.2	6.4	2.8	1.1	1.0	-1.2	2.0	10.5	0.0	-2.4
2009	9.4	-0.8	-0.4	3.7	-2.8	2.1	5.3	1.3	0.2	5.3	12.1	3.3
2010	7.1	4.3	9.1	4.3	7.6	5.6	1.3	0.9	10.6	1.2	4.0	8.8
2011	0.5	4.3	5.5	3.0	1.8	8.7	3.6	1.1	1.8	10.1	-0.3	4.4
2012	1.7	5.4	10.0	0.7	2.2	-0.2	0.3	1.9	1.5	0.3	9.1	-5.5
2013	-0.3	-0.1	0.6	3.2	7.1	-1.6	5.8	0.8	3.3	5.4	5.2	2.9
2014	-2.3	7.9	-2.4	-4.7	7.0	4.6	0.3	10.9	0.7	1.2	3.6	0.5
2015	2.9	7.1	-0.4	-2.9	4.3	-1.9	1.7	4.7	10.1	1.7	-0.9	-0.4
2016	10.2	-0.5	6.2	1.9	4.2	-0.9	6.5	1.8	1.7	-2.1	7.7	-1.0
2017	7.6	6.3	0.3	2.1	10.9	-2.6	5.1	-0.4	2.0	5.6	-0.3	1.2
2018	10.6	3.1	0.4	3.9	10.6	4.2	-0.8	2.6	0.2	10.1	-1.5	0.8
2019	5.1	2.8	9.8	4.5	-3.2	5.9	3.9	5.2	-1.5	4.0	3.3	5.1
2020	3.6	10.7	10.1	17.8	11.1	6.5	5.1	10.1	3.1	-3.3	11.2	3.8
2021	-0.9	3.2	0.1	8.1	1.5	10.0	3.5	1.9	-3.3	10.7	14.9	-1.3
2022	-3.9	-2.4	6.1	10.8	1.6	12.2	3.0					

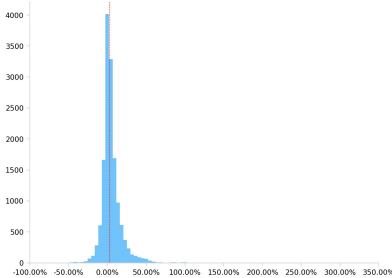
### Cumulative Returns



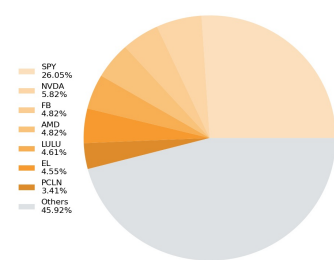
### Annual Returns



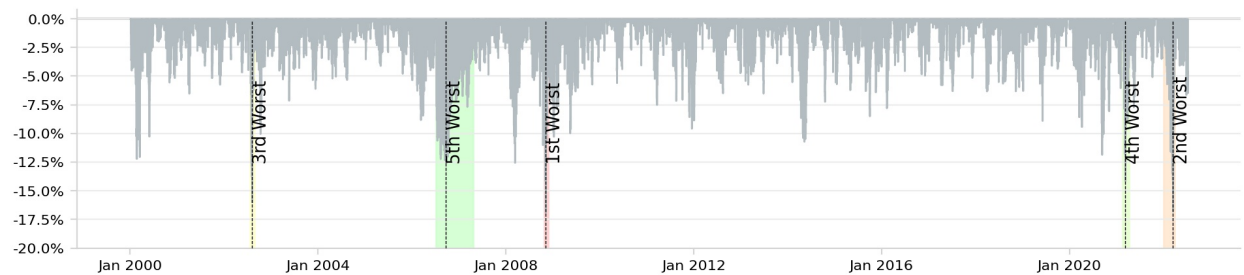
### Returns Per Trade



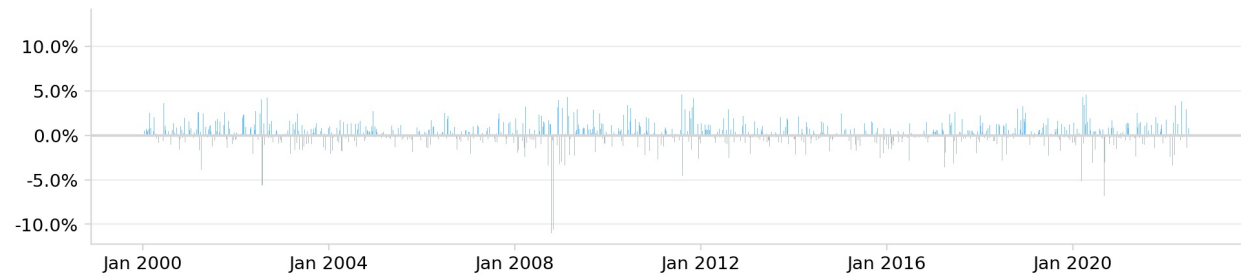
### Asset Allocation



### Drawdown



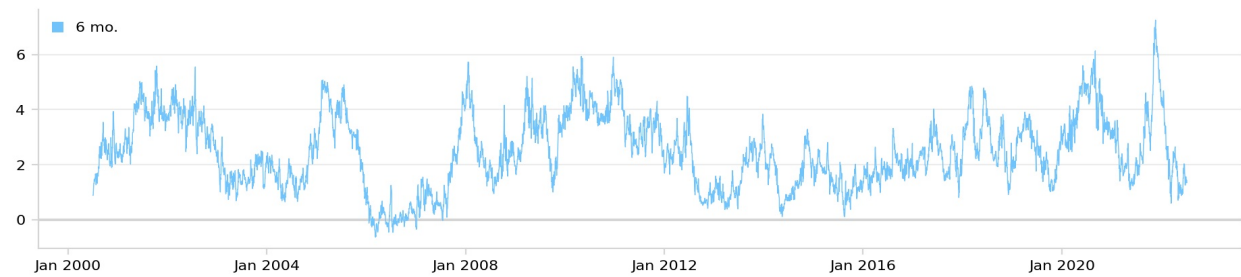
### Daily Returns



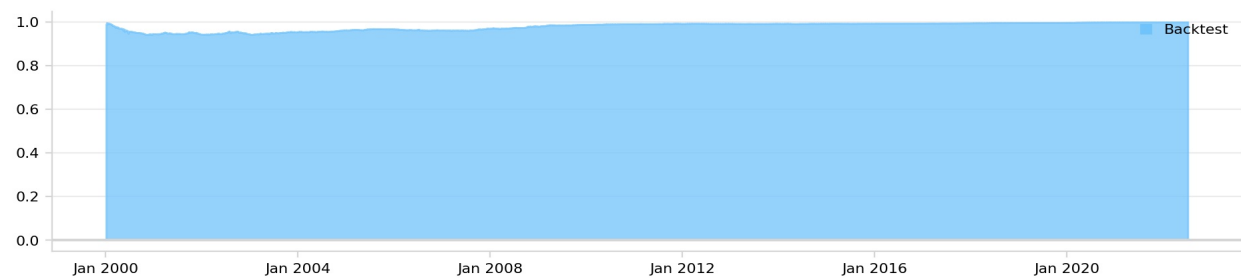
### Rolling Portfolio Beta (6 Months)



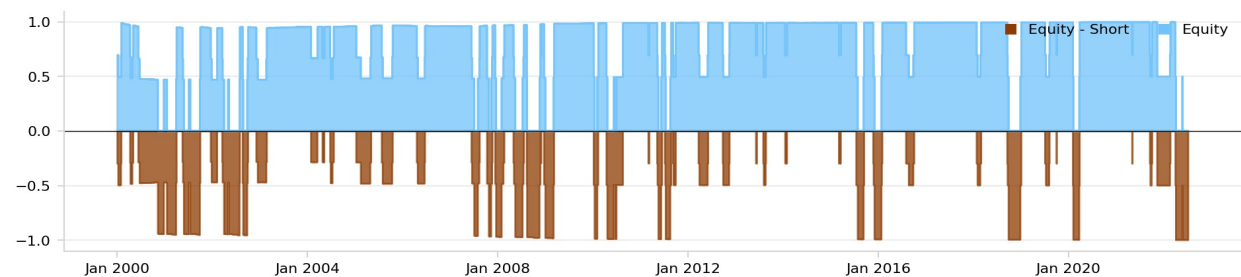
### Rolling Sharpe Ratio (6 Months)



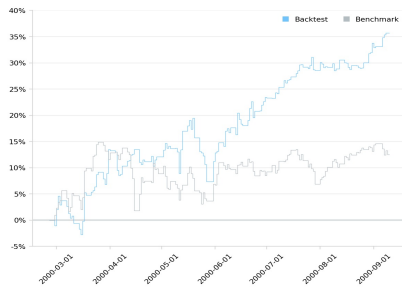
### Leverage



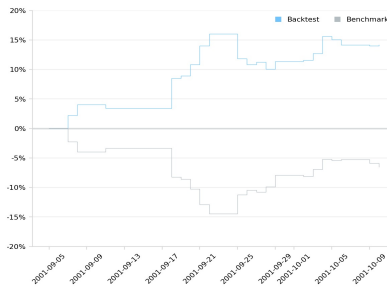
### Long-Short Exposure



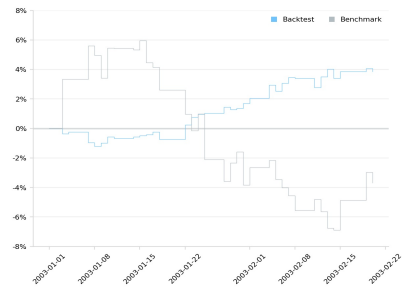
### DotCom Bubble 2000



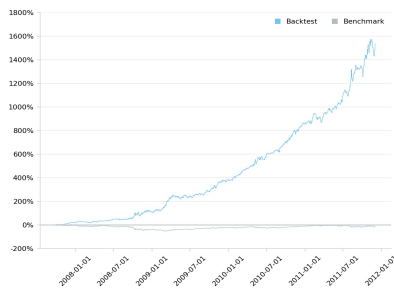
### September 11, 2001



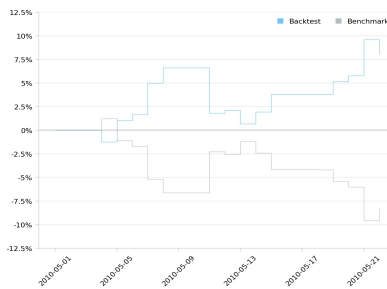
### U.S. Housing Bubble 2003



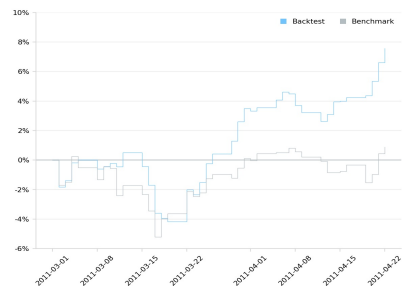
### Global Financial Crisis 2007



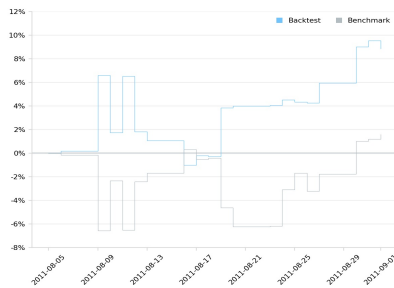
### Flash Crash 2010



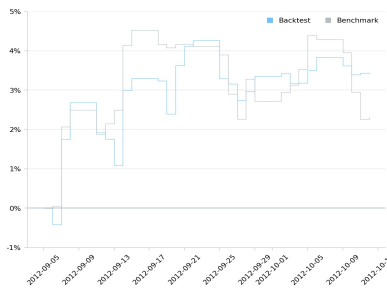
### Fukushima Meltdown 2011



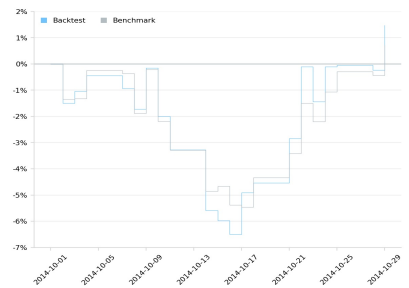
### U.S. Credit Downgrade 2011



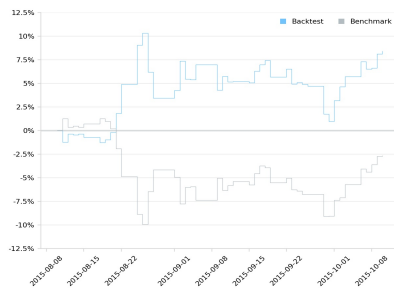
### ECB IR Event 2012



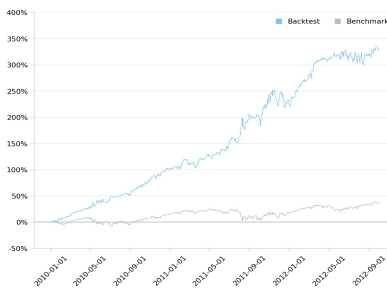
### European Debt Crisis 2014



### Market Sell-Off 2015



### Recovery 2010-2012



### New Normal 2014-2019



### COVID-19 Pandemic 2020

