

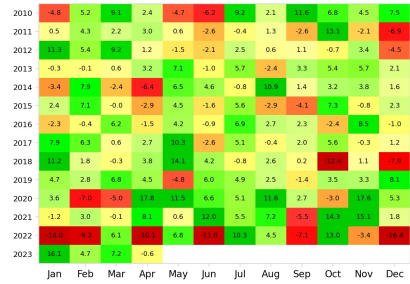
| Strategy Description

Example Report Quantconnect

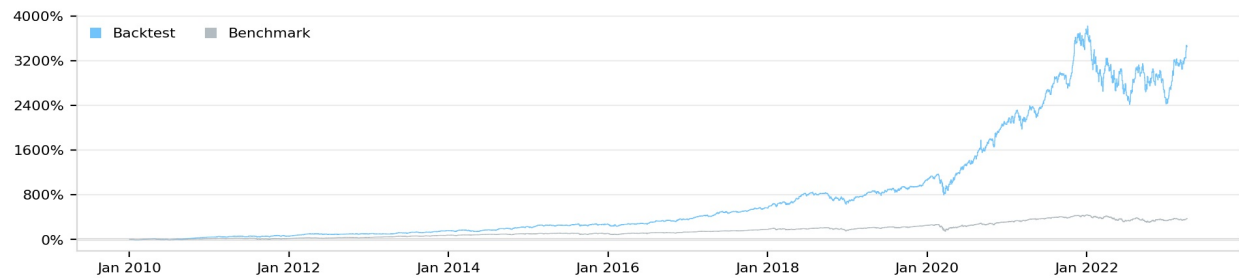
Key Statistics

Runtime Days	4841	Drawdown	35.8%
Turnover	-	Probabilistic SR	62%
CAGR	30.9%	Sharpe Ratio	1.2
Markets	Equity	Information Ratio	1.2
Trades per Day	2.1	Strategy Capacity (USD)	29M

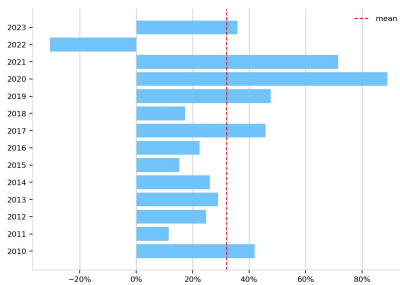
Monthly Returns



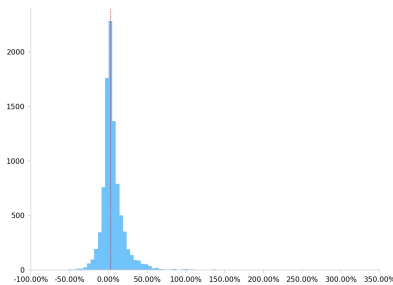
Cumulative Returns



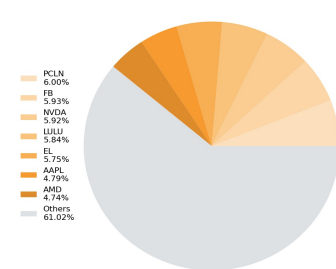
Annual Returns



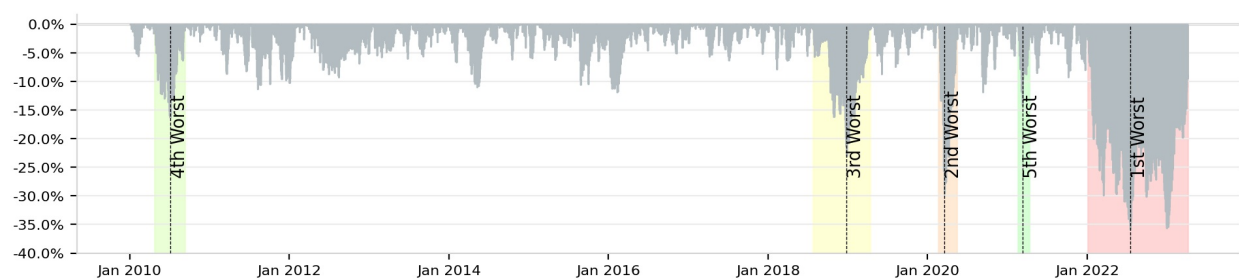
Returns Per Trade



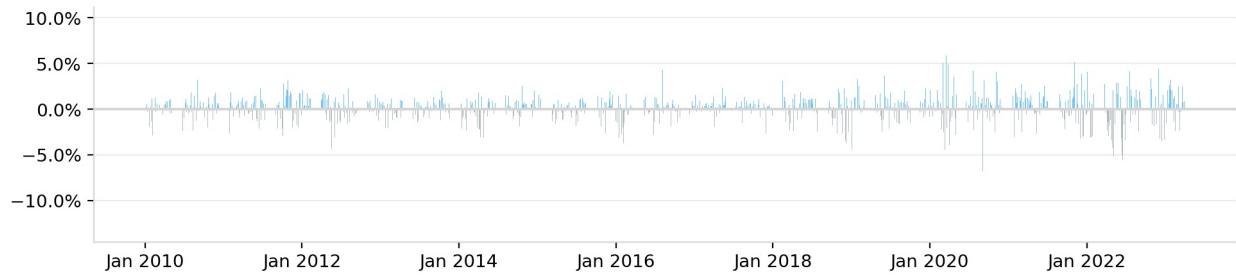
Asset Allocation



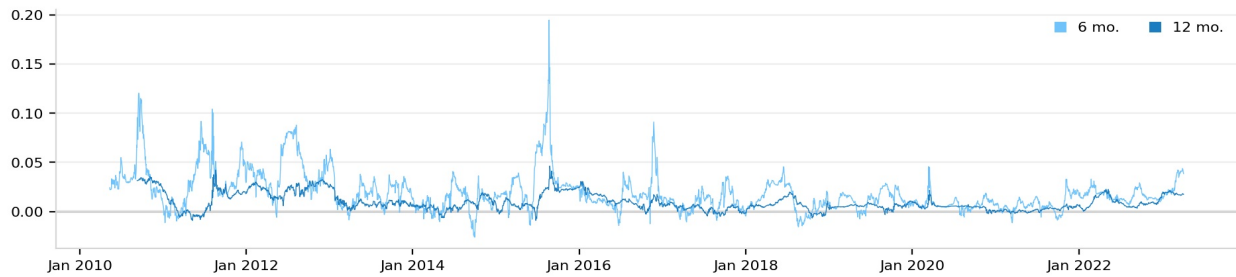
Drawdown



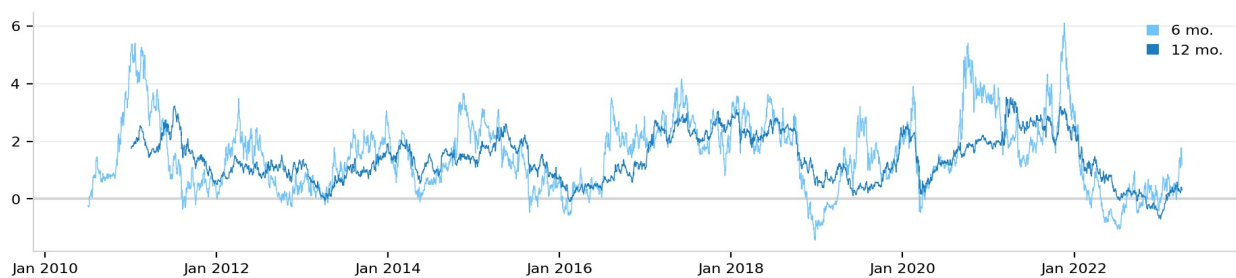
Daily Returns



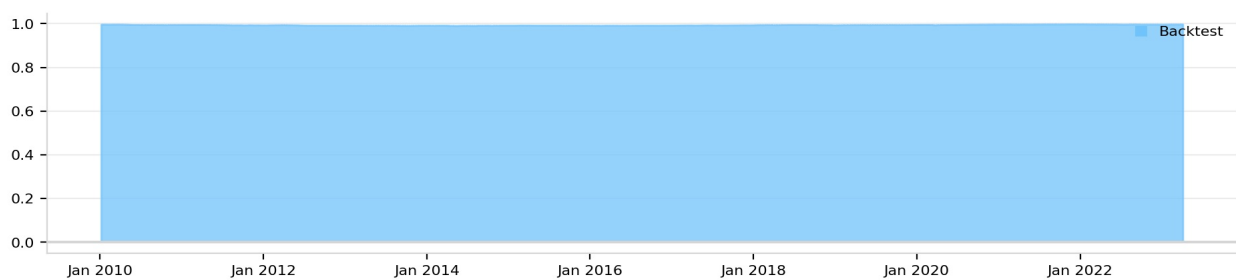
Rolling Portfolio Beta



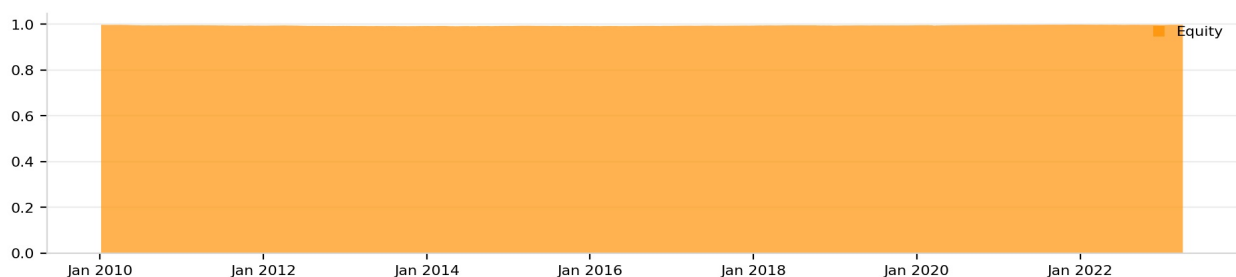
Rolling Sharpe Ratio



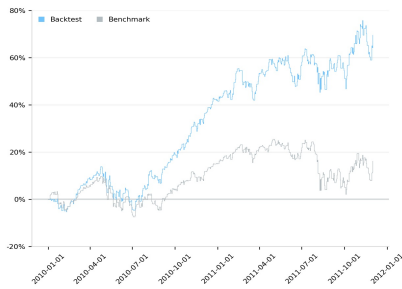
Leverage



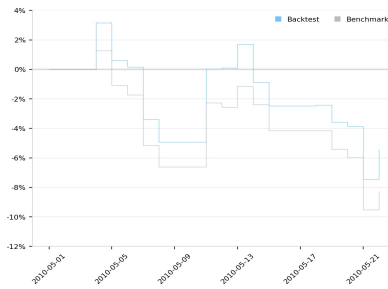
Long-Short Exposure



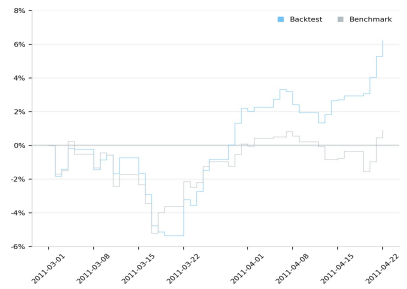
Global Financial Crisis 2007



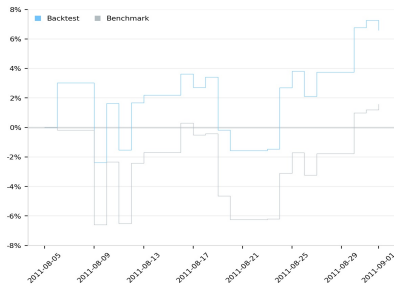
Flash Crash 2010



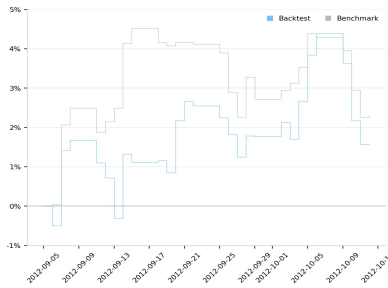
Fukushima Meltdown 2011



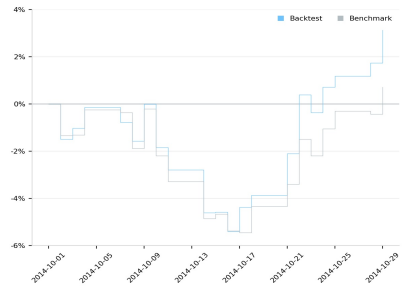
U.S. Credit Downgrade 2011



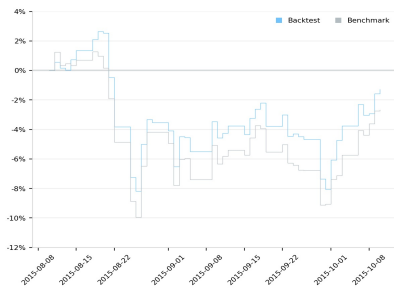
ECB IR Event 2012



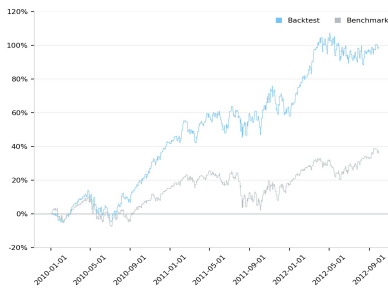
European Debt Crisis 2014



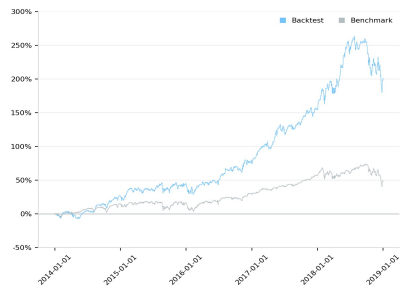
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020

