QUANTCONNECT

Strategy Description

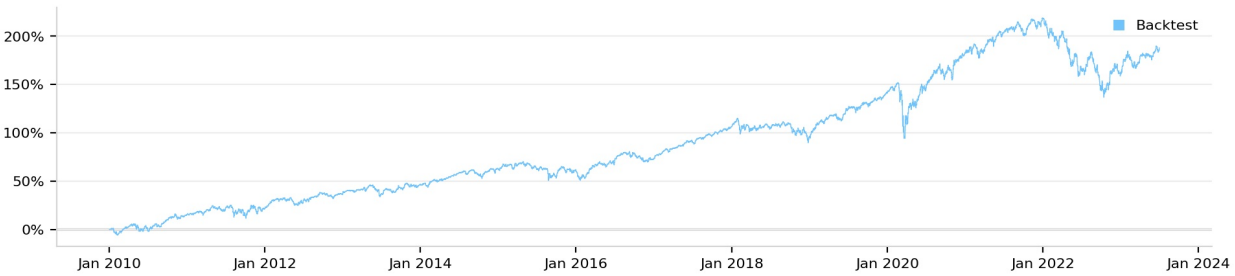Mixture Model Trading

Key Statistics

Runtime Days	4928	Drawdown	25.7%
Turnover	0%	Probabilistic SR	4%
CAGR	8.1%	Sharpe Ratio	0.6
Markets	Equity	Information Ratio	0.6
Trades per Day	0.4	Strategy Capacity (USD)	5.1M

Monthly Returns
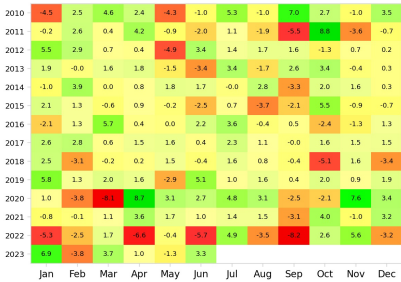
Cumulative Returns

Annual Returns
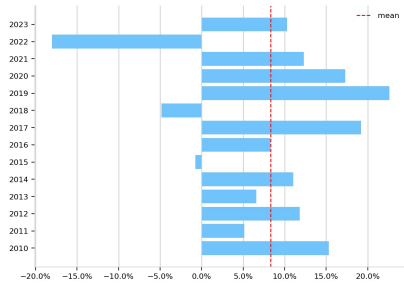
Returns Per Trade

Asset Allocation

BND 11.18%
TLT 11.17%
GLD 11.15%
QQQ 11.13%
EEM 11.12%
VNQ 11.11%
EFA 11.07%
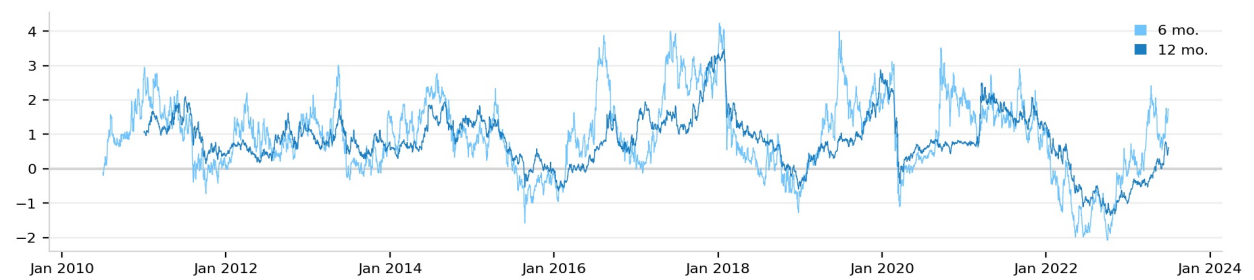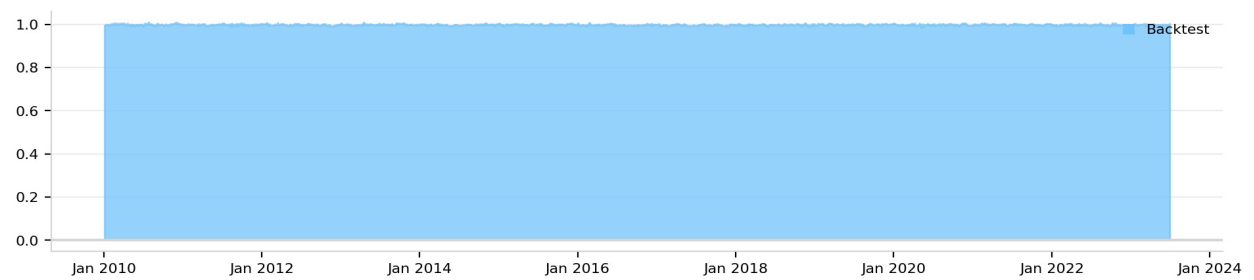Others 22.08%
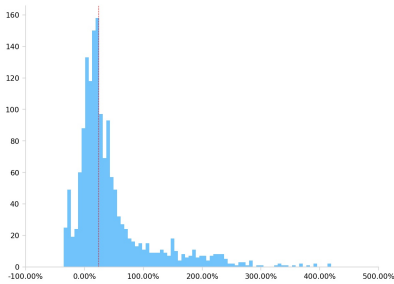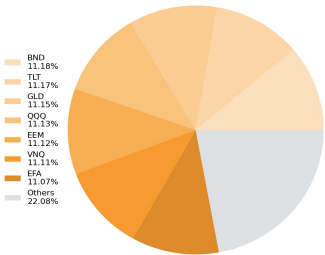
Drawdown
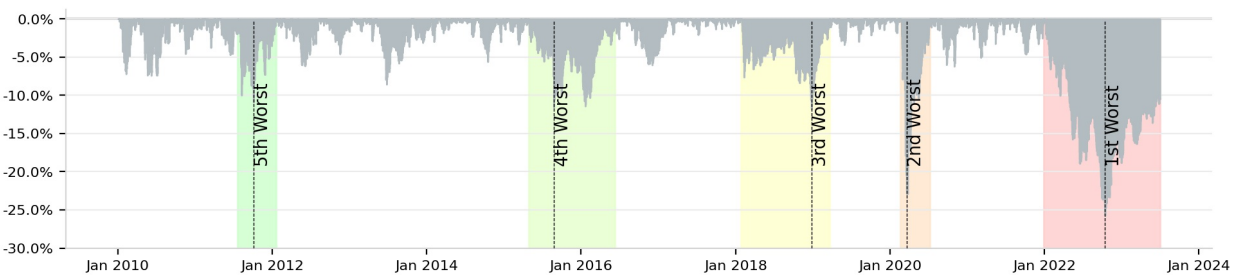
Daily Returns
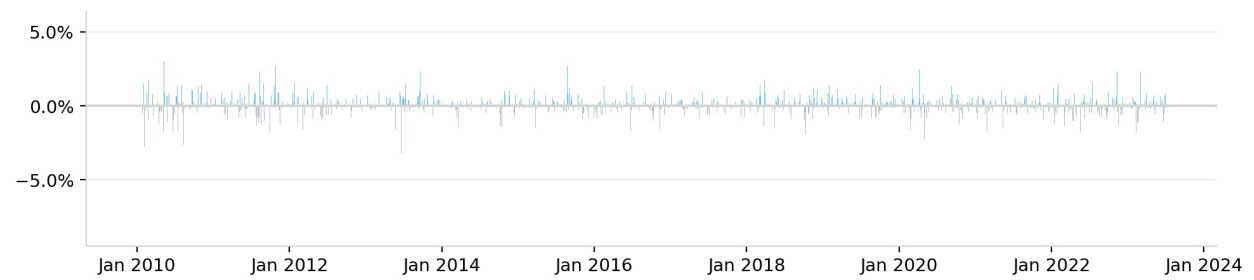
Rolling Portfolio Beta
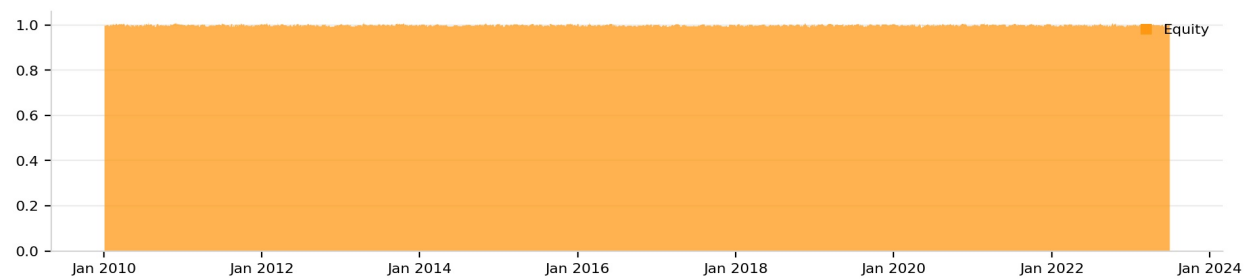
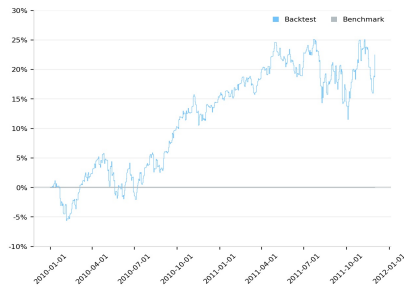Insufficient Data

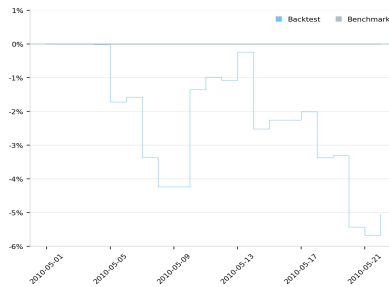## Rolling Sharpe Ratio

Leverage

Long-Short Exposure

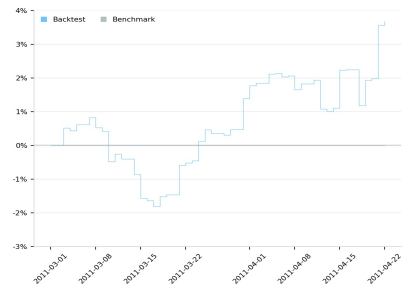## Global Financial Crisis 2007

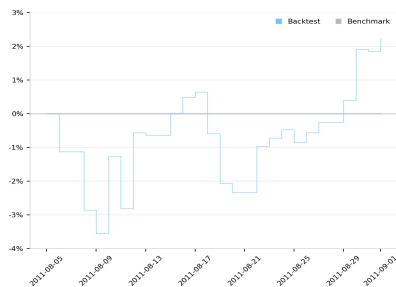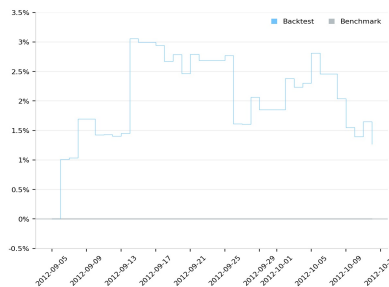## Flash Crash 2010
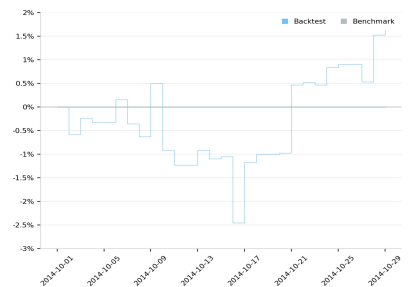

Fukushima Meltdown 2011

U.S. Credit Downgrade 2011

ECB IR Event 2012

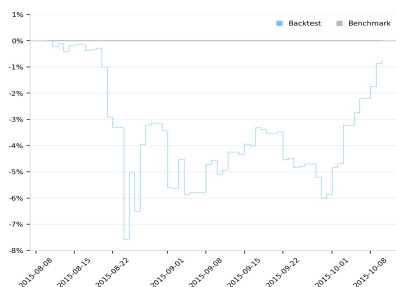## European Debt Crisis 2014

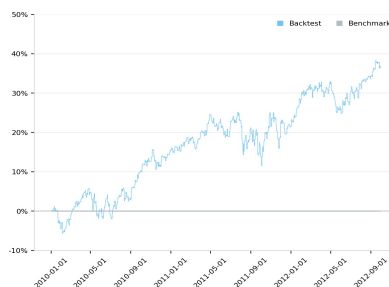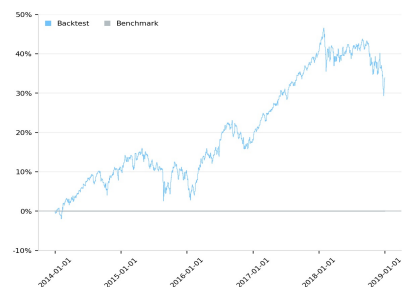## Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020