

107 total strategies	
31 removed (Sharpe < -0.5)	28.97%
16 de-allocated (Sharpe between 0 and -0.5)	14.95%
76 Active strategies	71.03%
29 Strategies added since 9/2014	

Strategy	Momentum (M) Mean Reversion (R)	Hold Period IDT = Intra-Day Trade 1 = 1 Day Hold 2 = 2 Day Hold	Sharpe	Date Added	Removed	De-allocated	Strategies added since 09/2014
<b>Totals</b>					<b>31</b>	<b>16</b>	<b>29</b>
Pattern 1	M	IDT	0.6312	Legacy			
Pattern 2	M	1	1.5025	Legacy			
Pattern 3	M	2	0.7009	Legacy			
Pattern 4	M	1	-0.8975	Legacy	x		
Pattern 5	M	1	0.7061	Legacy			
Pattern 6	M	2	0.8506	Legacy			
Pattern 7	M	1	-0.3122	Legacy		x	
Pattern 8	R	1	-2.2046	Legacy	x		
Pattern 9	R	1	-1.8086	Legacy	x		
Pattern 10	R	1	-1.3728	Legacy	x		
Pattern 11	R	1	-1.299	Legacy	x		
Pattern 12	R	IDT	0.7401	Legacy			
Pattern 13	R	1	-0.4962	Legacy		x	
Pattern 14	R	1	-0.8326	Legacy	x		
Pattern 15	M	IDT	1.3804	Legacy			
Pattern 16	M	IDT	0.8175	Legacy			
Pattern 17	M	2	1.5318	10/12/2014			x
Pattern 18	M	1	0.7702	10/12/2014			x
Pattern 19	R	1	-1.6348	Legacy	x		
Pattern 20	M	1	-0.1447	11/17/2014		x	x
Pattern 21	M	1	1.2525	11/17/2014			x
Pattern 22	M	2	1.7426	11/17/2014			x
Pattern 23	M	1	1.1302	5/4/2015			x
Pattern 24	M	IDT	0.1942	Legacy			
Pattern 25	R	IDT	-0.8958	Legacy	x		
Pattern 26	R	IDT	-1.3022	Legacy	x		
Pattern 27	R	1	-0.5389	Legacy	x		
Pattern 28	R	1	0.8349	Legacy			
Pattern 29	R	1	-0.9126	Legacy	x		
Pattern 30	R	2	-1.2439	Legacy	x		
Pattern 31	M	1	1.2799	9/29/2014			x
Pattern 32	M	1	1.3611	9/29/2014			x
Pattern 33	M	IDT	-1.9828	Legacy	x		
Pattern 34	M	1	0.2016	Legacy			
Pattern 35	M	2	0.0945	Legacy			
Pattern 36	M	1	-0.5311	Legacy	x		
Pattern 37	M	1	-0.8496	Legacy	x		
Pattern 38	M	IDT	1.5129	9/7/2015			x
Pattern 39	M	IDT	1.2818	4/8/2015			x
Pattern 40	M	1	0.8244	4/8/2015			x
Pattern 41	M	2	-0.4768	4/8/2015		x	x
Pattern 42	M	IDT	0.6895	9/7/2015			x
Pattern 43	M	1	0.9544	11/10/2014			x
Pattern 44	M	IDT	1.962	9/7/2015			x
Pattern 45	M	1	-0.1368	10/27/2014		x	x
Pattern 46	M	1	0.4444	11/10/2014			x
Pattern 47	R	1	0.5992	Legacy			
Pattern 48	R	1	-0.2196	Legacy		x	
Pattern 49	R	1	-0.028	Legacy		x	
Pattern 50	R	1	0.1819	Legacy			
Pattern 51	R	2	0.7902	Legacy			
Pattern 52	R	1	-0.531	Legacy	x		
Pattern 53	R	2	-0.2209	Legacy		x	
Pattern 54	R	2	0.9245	Legacy			
Pattern 55	M	IDT	0.4378	Legacy			
Pattern 56	M	1	-1.8058	Legacy	x		
Pattern 57	R	1	-1.5863	Legacy	x		
Pattern 58	R	1	-1.2872	Legacy	x		
Pattern 59	M	IDT	-0.5365	Legacy	x		
Pattern 60	M	IDT	2.9871	9/14/2015			x
Pattern 61	M	IDT	-1.3115	Legacy	x		
Pattern 62	M	1	1.0024	Legacy			
Pattern 63	M	1	-0.4137	Legacy		x	
Pattern 64	M	1	-0.0453	Legacy		x	
Pattern 65	M	1	0.6632	Legacy			
Pattern 66	M	2	0.2537	Legacy			
Pattern 67	M	2	-1.1165	Legacy	x		
Pattern 68	M	1	1.1734	7/5/2015			x
Pattern 69	R	1	-1.9342	Legacy	x		
Pattern 70	R	1	-1.6567	Legacy	x		
Pattern 71	M	1	2.4932	Legacy			
Pattern 72	M	1	1.8755	Legacy			
Pattern 73	M	1	-0.264	Legacy		x	
Pattern 74	M	1	0.3754	Legacy			
Pattern 75	M	1	1.002	Legacy			
Pattern 76	M	1	0.8998	Legacy			
Pattern 77	M	1	1.1582	Legacy			
Pattern 78	M	1	-0.2756	Legacy		x	
Pattern 79	M	1	0.9309	Legacy			
Pattern 80	M	1	1.9979	8/30/2015			x
Pattern 81	M	1	0.4577	Legacy			
Pattern 82	M	IDT	0.8376	7/26/2015			x
Pattern 83	M	1	0.4749	7/26/2015			x
Pattern 84	M	IDT	2.489	8/9/2015			x
Pattern 85	R	1	-0.3144	Legacy		x	
Pattern 86	R	1	0.5154	Legacy			
Pattern 87	M	1	0.4018	Legacy			
Pattern 88	M	1	-0.9247	Legacy	x		
Pattern 89	M	IDT	1.0105	Legacy			
Pattern 90	M	1	0.5242	Legacy			
Pattern 91	M	1	-0.5115	Legacy	x		
Pattern 92	M	1	0.0707	Legacy			
Pattern 93	M	IDT	-0.0231	Legacy		x	
Pattern 94	M	IDT	0.0081	Legacy			
Pattern 95	M	IDT	-0.7764	Legacy	x		
Pattern 96	M	1	-1.0714	Legacy	x		
Pattern 97	M	1	-0.0403	Legacy		x	
Pattern 98	M	1	1.6454	Legacy			
Pattern 99	M	1	-0.9347	Legacy	x		
Pattern 100	M	1	-0.8901	Legacy	x		
Pattern 101	M	1	-0.8737	Legacy	x		
Pattern 102	M	2	1.7025	10/5/2014			x
Pattern 103	M	1	-0.3678	10/12/2014		x	x
Pattern 104	M	1	2.3722	5/18/2015			x
Pattern 105	M	1	1.5095	7/26/2015			x
Pattern 106	M	IDT	1.1991	7/19/2015			x
Pattern 107	M	IDT	0.2839	7/26/2015			x

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