Strategy Description

Fama French 5 factor using Predictive modeling

Key Statistics

Runtime Days	1094	Drawdown	23.5%
Turnover	1%	Probabilistic SR	10%
CAGR	5.8%	Sharpe Ratio	0.2
Capacity (USD)	15M	Sortino Ratio	0.2
Trades per Day	1.0	Information Ratio	-0.9

Monthly Returns

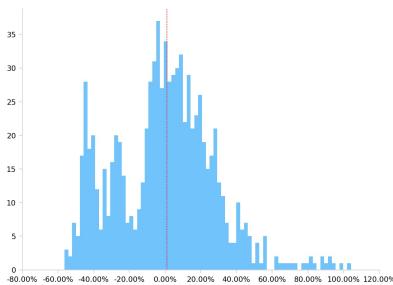|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	-3.4	4.2	-0.7	-1.4	0.4	1.3	0.8	-1.3	1.4	-1.5	0.6	1.1
2018	0.6	-6.0	-1.5	0.2	-0.7	2.0	4.4	-0.3	-1.6	0.2	-4.5	-8.3
2019	11.4	2.4	2.3	3.9	-8.3	8.7	3.5	-3.8	1.0	7.8	4.9	5.7
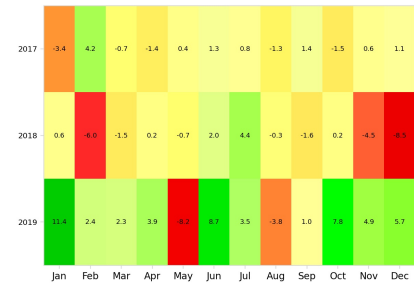
Cumulative Returns

Annual Returns
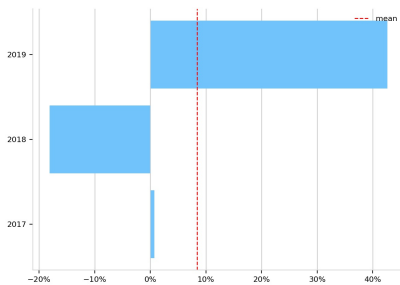
Returns Per Trade

Asset Allocation

GS 15.11%
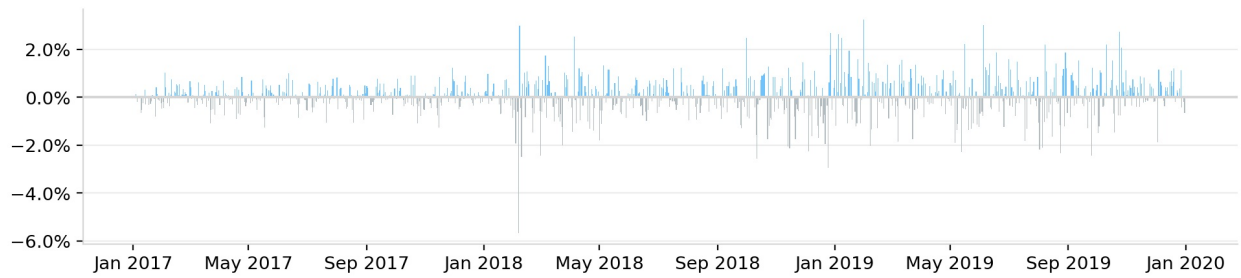JNJ 11.35%
GE 11.32%
VZ 7.57%
XOM 7.53%
PEP 7.53%
KO 7.51%
Others 32.08%
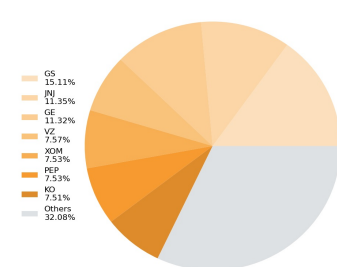
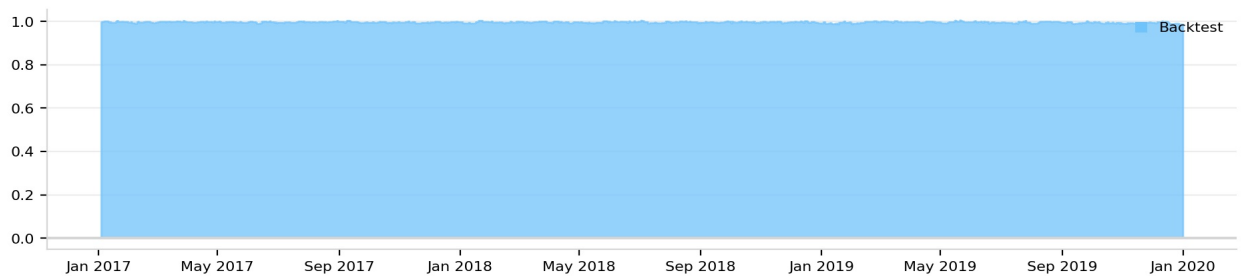## Drawdown
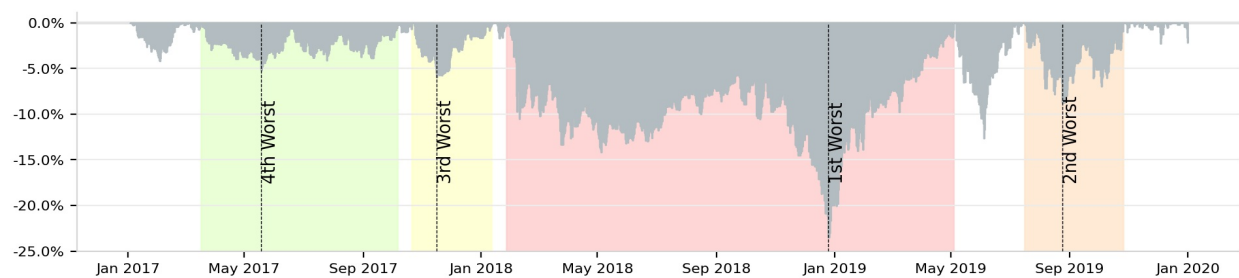
Daily Returns
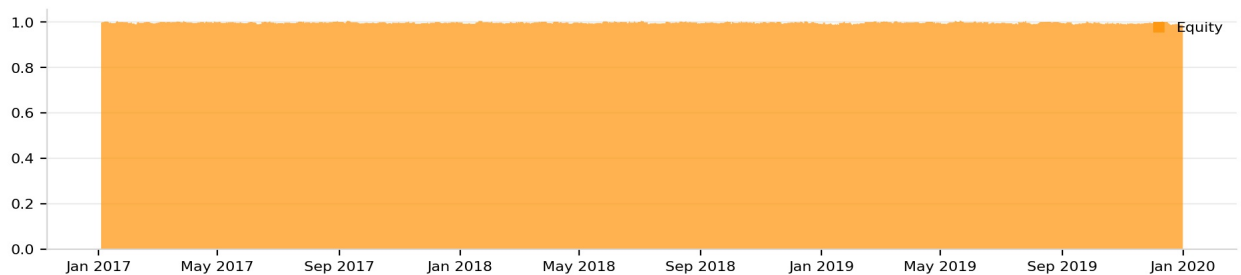

Rolling Portfolio Beta

Rolling Sharpe Ratio

Leverage

Long-Short Exposure

New Normal 2014-2019