

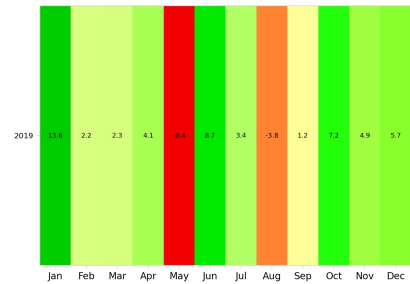
## Strategy Description

Fama French 5 factor using Predictive modeling

### Key Statistics

Runtime Days	364	Drawdown	12.9%
Turnover	1%	Probabilistic SR	84%
CAGR	44.0%	Sharpe Ratio	1.9
Capacity (USD)	15M	Sortino Ratio	2.2
Trades per Day	1.1	Information Ratio	1.1

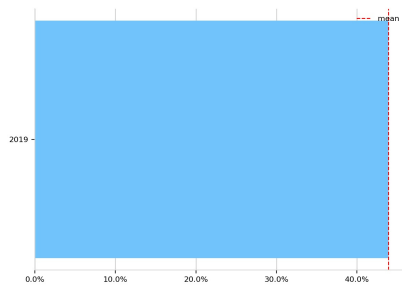
### Monthly Returns



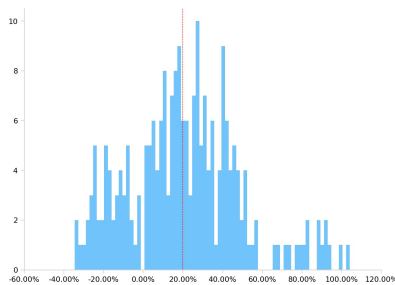
### Cumulative Returns



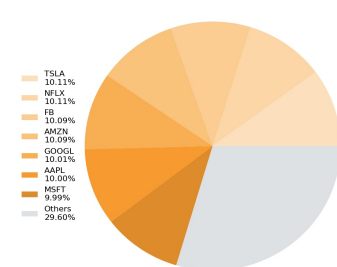
### Annual Returns



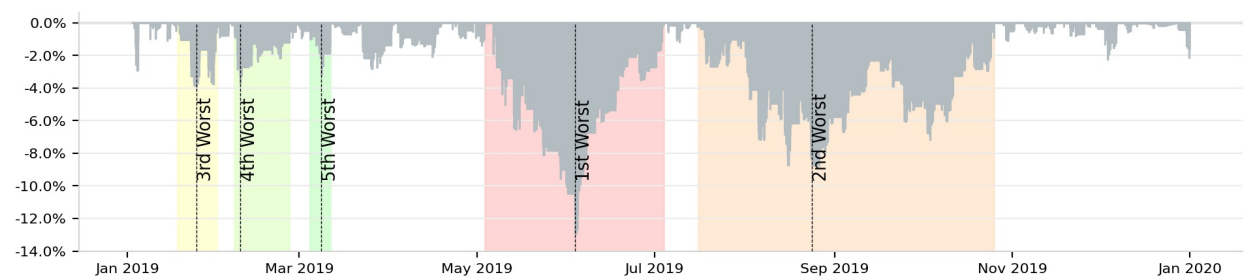
### Returns Per Trade



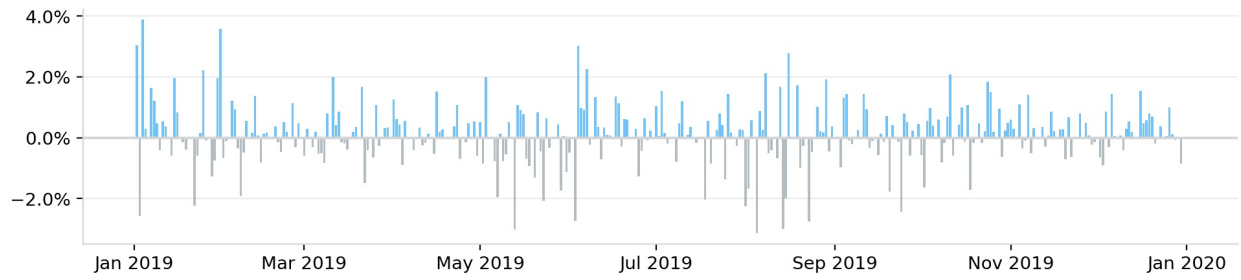
### Asset Allocation



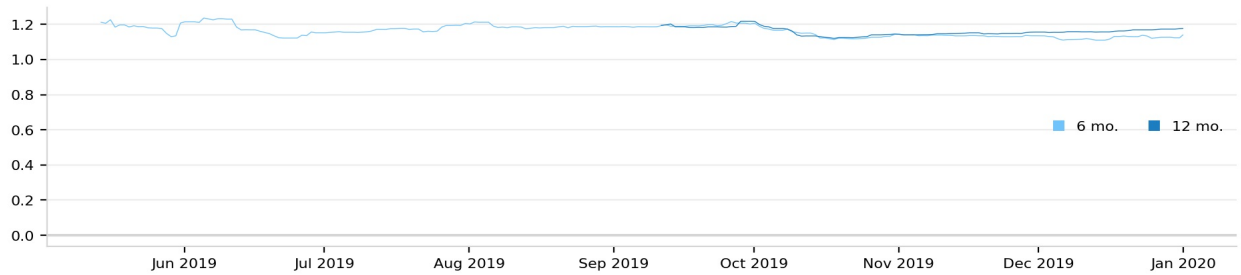
### Drawdown



### Daily Returns



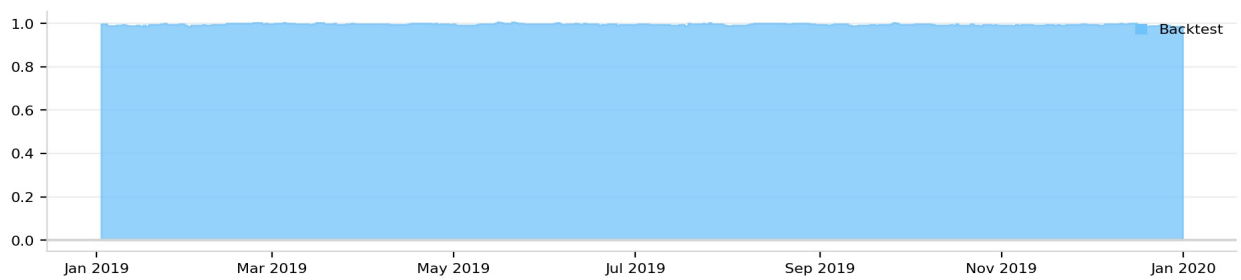
### Rolling Portfolio Beta



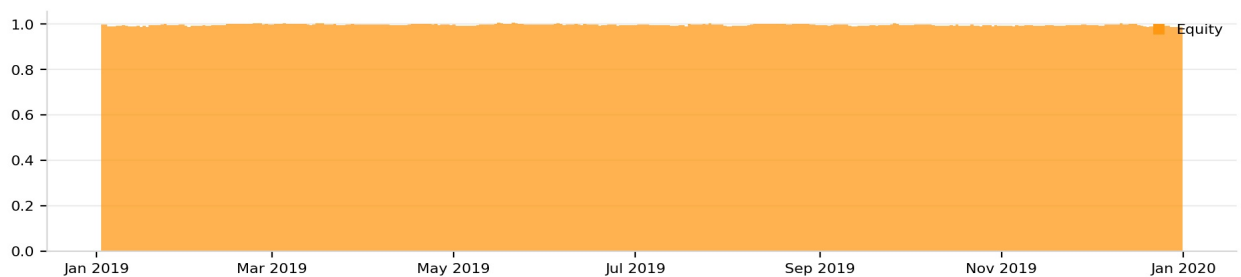
### Rolling Sharpe Ratio



### Leverage



### Long-Short Exposure



New Normal 2014-2019

