2020 is a special year for systematic macro strategies in that in an extremely volatile market environment caused by Covid-19 shock many most trusted strategies that should work, namely trend following and premium collecting families, suffered lost simultaneously. This is in particular a good opportunity to test the validity of a set of fundamentally driven and systematically implemented strategies that initiated by developed by us. The tests include the verification that strategy signals are alpha harvesters that is almost impossible for any human being to achieve.

“Fundamentally driven”, ”systematically implemented”, “ultra-high capacity potential”, “alpha”, “uncorrelated”… These are the objectives that are never easy to accomplish altogether.