

## Systematic Strategies Tearsheet

ClearMacro's Systematic Strategies framework answers key questions:

### EVALUATE PERFORMANCE CHARACTERISTICS OF RULES-BASED STRATEGIES

- **Can rules-based models deliver consistent risk-adjusted alpha across multiple time horizons and across multiple risk premia?**
- **What combination of data signals is optimal for generating risk on/off (directional) and relative value allocations?**
- **What are the current insights in the live models?**
- **How can strategies be combined to deliver superior, diversified performance?**

### VALUE, CARRY, MOMENTUM, QUALITY, AND MULTI-FACTOR MODELS

ClearENGINE's systematic **summary dashboards** consolidate our models performance and allocation insights - click through for detailed model insights.

The **flexible model interface** enables users to identify the impact of different model choices:

- Long Only or Long/Short
- Equal Weighted or Risk Managed
- Leveraged or Unleveraged

### IDENTIFY THE IMPACT OF MODEL BUILD CHOICES

See histories of performance, allocations, and an audit trail of which signals are driving allocation signals at any point in time.

The **R&D Portal** documents the power of signal diversification as models are "built up" by the user from individual signals.

### BENCHMARK AND UPGRADE YOUR EXISTING SYSTEMATIC PROCESS

Screen for new model ideas to inject uncorrelated return streams into your investment process, benchmark and upgrade your existing model frameworks, and shine a light on the activities of your external fund managers.

» [\*\*SYSTEMATIC STRATEGIES PRIMER\*\*](#)