
Quantitative Investment Decisions, LLC was founded with one objective in mind – to help investors grow assets while protecting them in the event of an extended market downturn. Global Balanced is a diversified portfolio that we believe meets the needs of retirement accounts with a growth risk profile. What differentiates our strategy is that we wrap every one of our asset Strategies with downside protection. While no investment model can predict the unexpected, QID’s strategies help re-move emotional and irrational behavior from the investment decision process. QID strategies are built using 100% quantitative, proprietary algorithms that identify and react to changing market conditions. Our strategies tend to provide a more asymmetric risk profile with reduced left tail risk, a feature absent from buy and hold portfolios. QID provides investors the growth that they need with the downside protection that they desire.

Global Balanced/Retirement Growth Strategy Features

- 100% quantitative process that focuses primarily on downside risk, especially in extremely weak markets
- Under extreme market conditions, the strategy can build and hold substantial cash positions to avoid losses
- Employs NO shorting, leverage, or exotic derivative investments
- The portfolio allocates across QID’s four ETF asset class strategies, U.S. Equity, International equity, fixed income and alternative asset classes.
- The strategy determines the asset allocation across the four asset classes based on a proprietary model. Each ETF sector within an asset class that is “on” is allocated monies based on a proprietary model per asset class.
- \$1,000,000 account minimum

Portfolio Expectations

The QID Global Balanced/Retirement Growth Strategy is designed to limit losses during extended market downturns. The strategy endeavors to deliver attractive risk-adjusted returns through multiple investment markets. The strategy is diversified and may use a defensive allocation to cash equivalent or U.S. Treasury instruments.

Stock Universe

The ETF’s used in the Global Balanced Strategy are chosen based upon a proprietary scoring system. The system considers such factors as tracking error, liquidity, and cost efficiency. The strategy may use ETF’s from one or multiple sponsors.

Ron Santangelo, CFA®

Chief Investment Officer
Portfolio Manager



Since the early 1990’s, Mr. Santangelo has been an industry

leader in the development of advanced quantitative methods and enhanced returns-based style analysis. As the Manager of Managed Products Research, at Merrill Lynch, Mr. Santangelo assisted in the development of the SPDR® sector ETF’s. His focus, throughout his career, has been on controlling downside risk and quantitative investment strategies.

Global Balanced Strategy

(Retirement Series- Growth) 1Q - 2019

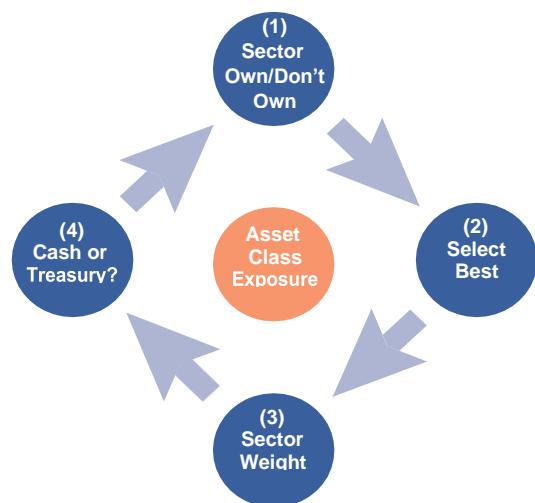
Investment Process

The QID Global Balanced/Retirement Growth Strategy provides broad exposure to the Global Markets. When fully invested and fully diversified, the strategy is allocated across U.S. Equity, Non-U.S. Equity, fixed-income and alternative asset classes. QID's 100% quantitative process produces binary (on/off – own/don't own) signals for each sector of an asset class. The strategy will begin to build a defensive position as each asset class sectors are reduced below a predetermined level. The strategy will go 100% defensive, and be invested only in cash equivalents or U.S. Treasury instruments, when all sectors are no longer owned.

The retirement strategies have a base allocation determined by a series of mean variance optimization models. For the growth strategy the base allocation is 60% U.S. equity, 20% Non-U.S. equity, 15% fixed-income and 5% alternative classes. A series of proprietary models based on economic factors, valuation criteria and technical indicators determine changes in the 80% position between U.S. and Non-U.S. equity exposures. A different set of economic factors determine the allocation of the 20% of the model between fixed-income and alternative assets.

Investment Process

U.S-Equity Sector Strategy



Quantitative Investment Decisions employs a four-step quantitative process in building and managing its Tactical Strategies:

1. Decide when to own or not own a specific sector or sub-sector.
2. Select the appropriate ETF for each sector or sub-sector using a proprietary scoring system that considers factors such as tracking error, liquidity and cost efficiency.
3. "On" sectors are weighted based on the asset class proprietary system.
4. When a defensive position is employed, determine which cash or U.S. Treasury instrument is appropriate.

Major Sector Breakdown

U.S. Equity Sector	International Equity Sector	Global Fixed Income Sector	Alternative Sectors
Energy	Asia PAC XJPN	Corporates INV GRD	Agriculture
Financials/Real Estatw	Canada	Corporates High Yield	Energy
Healthcare	Emerging Markets	Mortgages	Metals
Consumer Staples	Europe	Muni	Reits
Consumer Discretionary	Japan	Tips	
Industrials		Non U.S.	
Materials		Emerging Markets	
Technology		Convertibles	
Utilities		Treasury/ Inverse Treasury	
		MLP's	

DISCLOSURES

Compliance Statement

Quantitative Investment Decisions (“QID” or the “Advisor”) claims compliance with the Global Investment Performance Standards (GIPS®). QID has been independently verified by ACA Compliance Group. From August 1, 2015, through December 31, 2016, the performance results shown in this fact sheet are that of a composite of client accounts according to the dictates of the Program.

A compliant presentation, including the performance data for the composite, may be obtained by contacting QID at 239.631.8912 or by emailing info@qidllc.com.

Firm Definition

Quantitative Investment Decisions is registered in the state of Florida as a registered investment advisor organized as a Limited Liability Company (“LLC”) under the laws of the State of Delaware, whose principal place of business is in Naples, FL. The U.S. Equity sector strategy algorithm was initially developed by QID’s founder, Ron Santangelo, in 2009.

On a quarterly basis, QID reviews a list of all accounts, under discretionary management by the firm, to ensure that only actual assets managed or sub-advised by QID are included in QID’s composite results. Accounts deemed to be non-discretionary, advisory only, hypothetical, or model in nature are excluded from the composite. Total firm assets comprise all discretionary accounts (whether fee-paying or not) for which QID has investment management responsibility.

Composite Description and Benchmark

The Retirement Series: Growth or Global Balanced is a diversified portfolio that we believe meets the needs of retirement accounts with a growth risk profile. The QID Global Balanced/Retirement Growth Strategy provides broad exposure to the Global Markets. When fully invested and fully diversified, the strategy is allocated across U.S. Equity, Non-U.S. Equity, fixed-income and alternative asset classes. A proprietary quantitative model determines if each sector identified is “on” or “off”. The strategy may hold significant levels of cash up to 100% if the strategy turns defensive. In addition, the sector weights may vary from benchmark index resulting in returns much different than expected. A separate algorithm determines whether the defensive money should be placed in a cash or treasury ETF. Charts included in this fact sheet show the total return of the composite, including reinvestment of all dividends. Returns are shown separately as gross (GR) and net (NR). Gross performance has been reduced by transaction costs. Net performance has been reduced by transaction and management fee. QID claims compliance with the Global Investment Performance Standards (GIPS®).

The benchmark for the Retirement Series: Growth or Global Balanced is 60% S&P 500 TR index, 20% MSCI ACWI ex-US NR, 15% Bank Of America ML Broad Market Index, and 5% S&P GSWCI TR Index. The returns for the index shown include dividend reinvestment.

The strategy is constructed with U.S. listed ETFs. Cash alternative or fixed income defensive positions will use widely available ETFs.

There is no guarantee that the price and yield performance of the index can be fully matched.

Risks

No investment strategy or risk management technique can guarantee returns or eliminate risk in any given market environment. Neither asset allocation or diversification can guarantee a profit or protect against loss. Investment returns may fluctuate and are subject to market volatility, so that an investor’s shares, when redeemed or sold, may be worth less than their original cost. QID’s actively managed strategies may underperform their benchmark. The investment strategy presented is not appropriate for every investor and individual clients should review the terms, conditions, and risk involved with specific products or services. Individual client accounts may have experienced investment results during the corresponding time periods that were materially different from those of the composite returns. The U.S. Dollar is the currency used to express performance.

The Titans strategy is highly concentrated by stock and industry exposure. The lack of potential diversification may present a much higher degree of additional risk.

Potential investors should consult with their financial advisor before investing in any investment product. Investment in equity strategies involves substantial risk and has the potential for partial or complete loss of funds invested.