AAA RANKED TRADING STRATEGIES: INSTITUTIONAL PLAYBOOK SUMMARY

Consensus Across 7 Frontier AI Models, 40/30/20/10 Architecture & 5 Non-Negotiable Guardrails

Official Self-Help Documentation • Certified Technical Manual

1. The 7-Model Institutional Consensus

Synthesized across OpenAI, Anthropic, Google, DeepSeek, Perplexity, Kimi, and xAI frontier models to identify durable quantitative alpha across macro regimes.

2. Institutional Ranked Strategies Matrix (1 to 6)

- #1 Trend Following (CTA): 0.7–1.0 Net Sharpe, 38–45% Win Rate with massive positive skew. Exceptional crisis alpha (+20% in '08 and '22). Core foundation (40% risk budget).
- #2 Cross-Sectional Momentum (CSM): 0.6–0.9 Net Sharpe, 55–60% Win Rate. Captures 12-1 month persistence. Primary alpha sleeve (20% budget).
- #3 Global Tactical Asset Allocation (GTAA): 0.7–0.9 Sharpe. 200-day SMA absolute filter + 3m/6m/12m relative ETF rotation.
- #4 Quality + Value Equity (QVE): 0.5–0.8 Sharpe. Balance-sheet durability (30% budget).
- #5 Volatility Risk Premium (VRP): 0.8–1.2 Sharpe in calm regimes (5–10% carry sleeve).
- #6 Statistical Arbitrage (SARB): Mean-reversion factor residual noise.

3. The 'Holy Grail' 40 / 30 / 20 / 10 Portfolio Blueprint

Combining CTA (40%), QVE (30%), CSM (20%), and Tactical Cash/SARB (10%) lifts overall portfolio Sharpe to 1.1–1.4 while keeping maximum drawdown under 18%.