

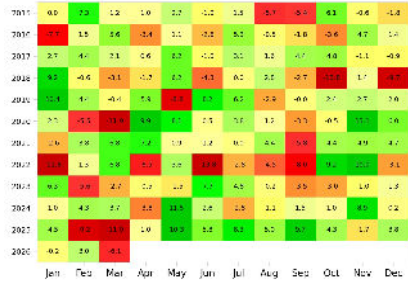
Strategy Description

Charlie Munger

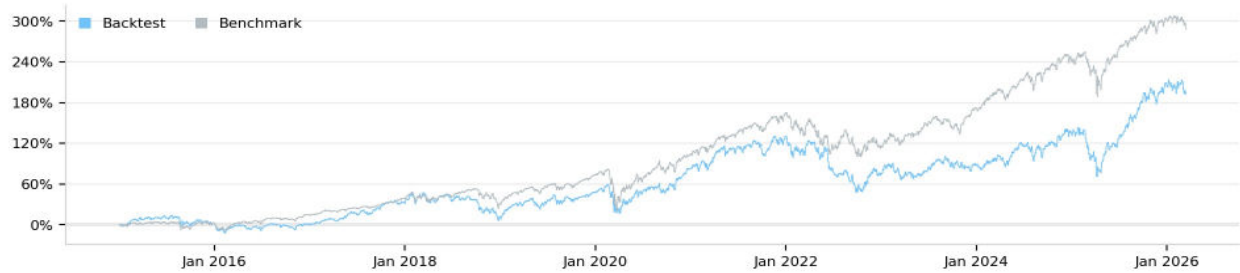
Key Statistics

Runtime Days	4089	Drawdown	36.0%
Turnover	2%	Probabilistic SR	2%
CAGR	10.0%	Sharpe Ratio	0.3
Capacity (USD)	-	Sortino Ratio	0.4
Trades per Day	0.5	Information Ratio	-0.2
Drawdown Recovery	1087		

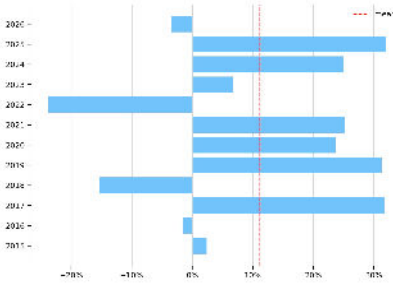
Monthly Returns



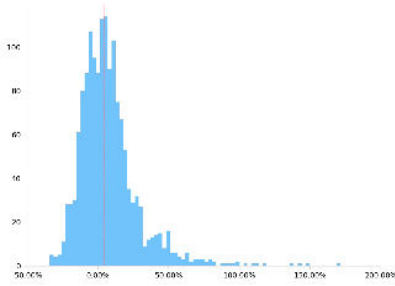
Cumulative Returns



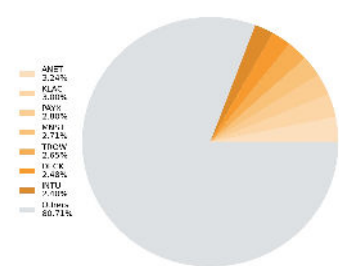
Annual Returns



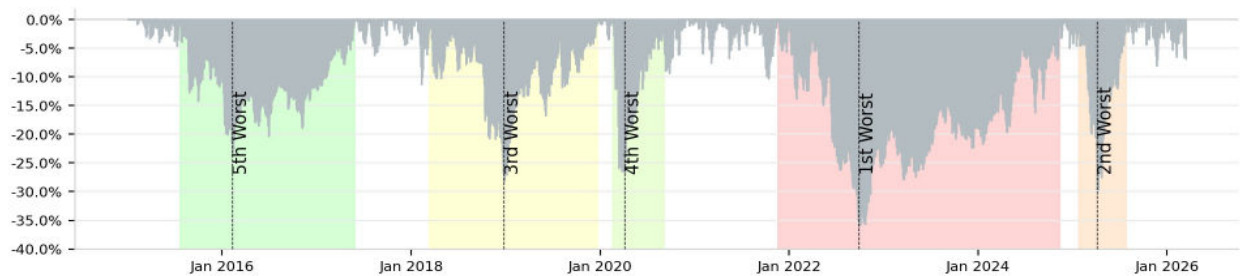
Returns Per Trade



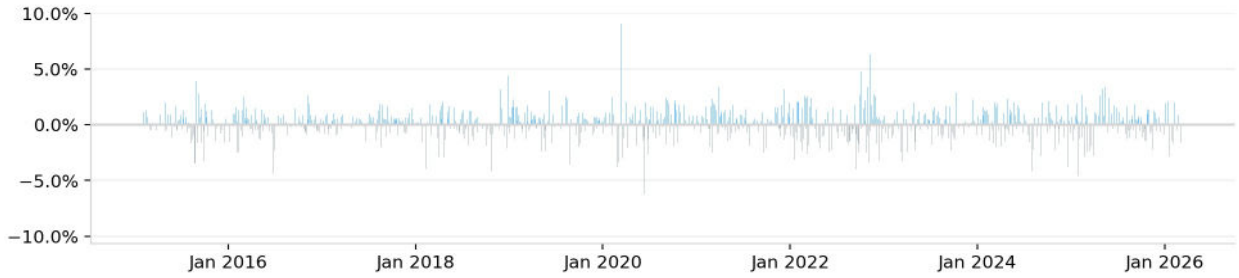
Asset Allocation



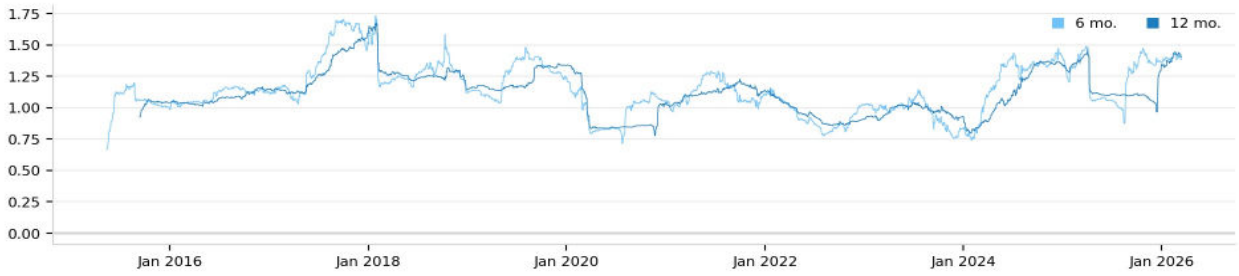
Drawdown



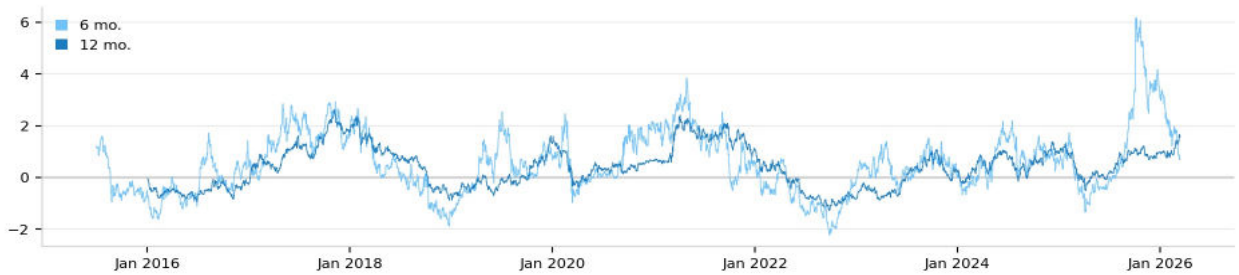
Daily Returns



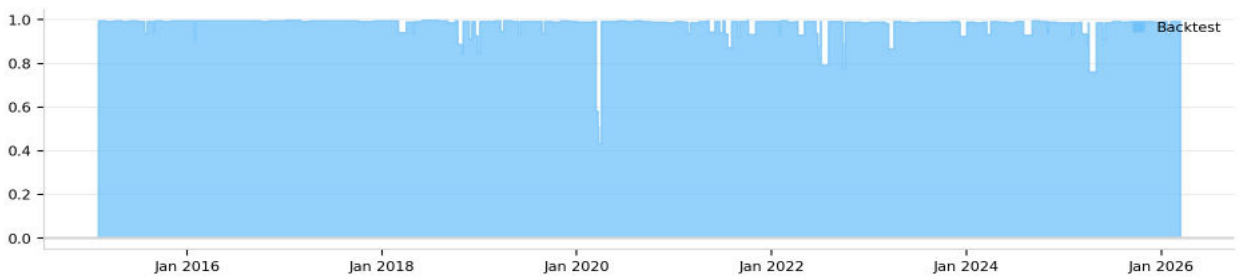
Rolling Portfolio Beta



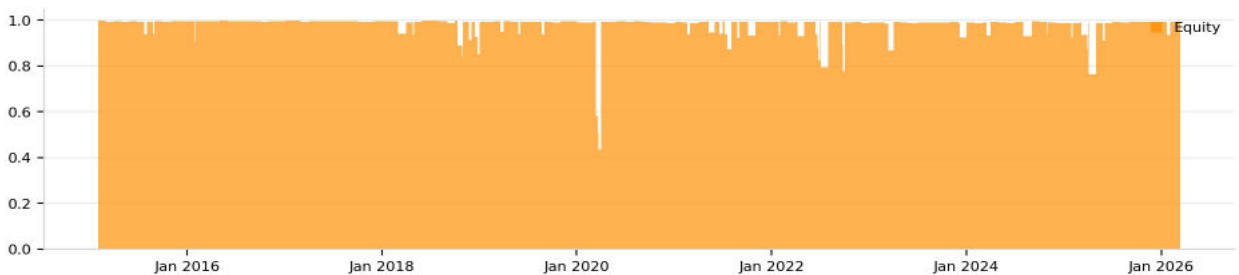
Rolling Sharpe Ratio



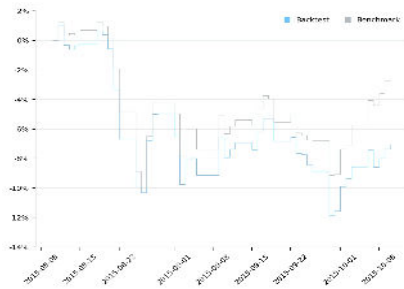
Leverage



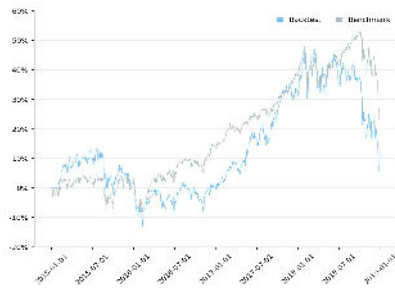
Long-Short Exposure



Market Sell-Off 2015



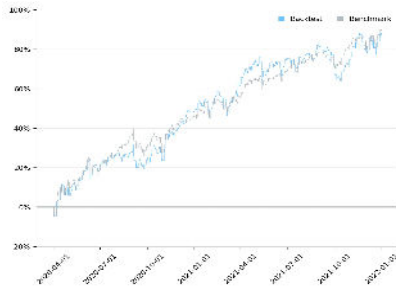
New Normal 2014-2019



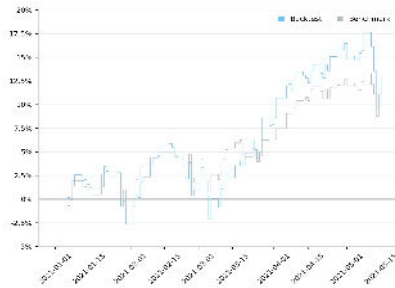
COVID-19 Pandemic 2020



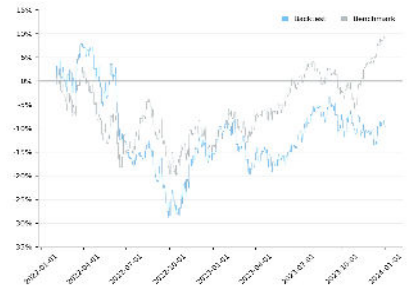
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

