

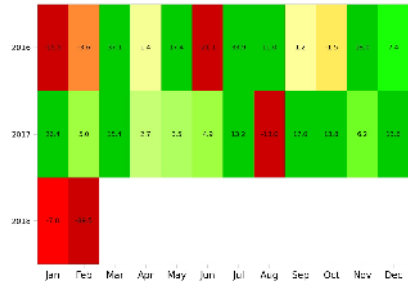
Strategy Description

VolmageddonBuyHoldAlgorithm

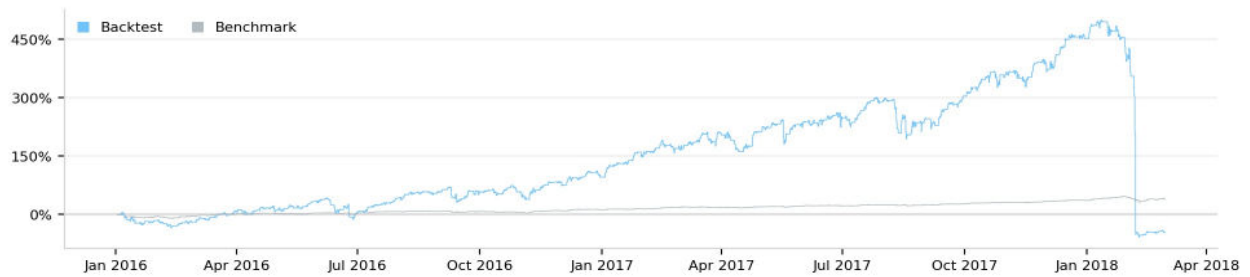
Key Statistics

Runtime Days	789	Drawdown	93.1%
Turnover	0%	Probabilistic SR	15%
CAGR	-25.3%	Sharpe Ratio	0.4
Capacity (USD)	810K	Sortino Ratio	0.2
Trades per Day	1.0	Information Ratio	0.3
Drawdown Recovery	83		

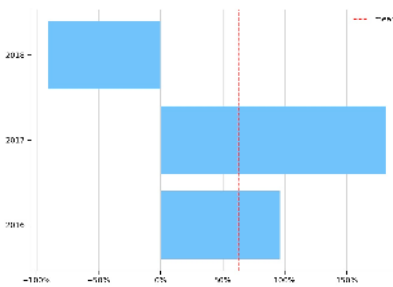
Monthly Returns



Cumulative Returns



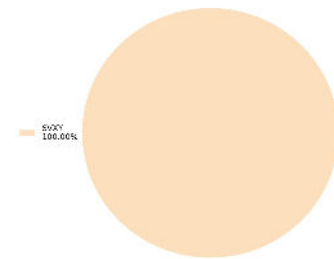
Annual Returns



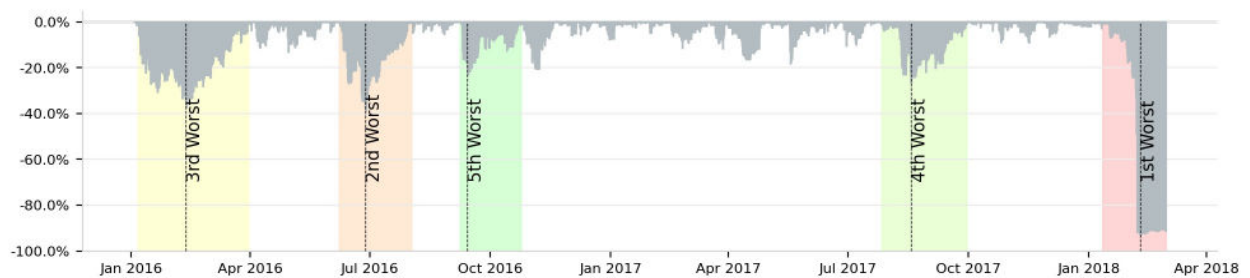
Returns Per Trade

Insufficient Data

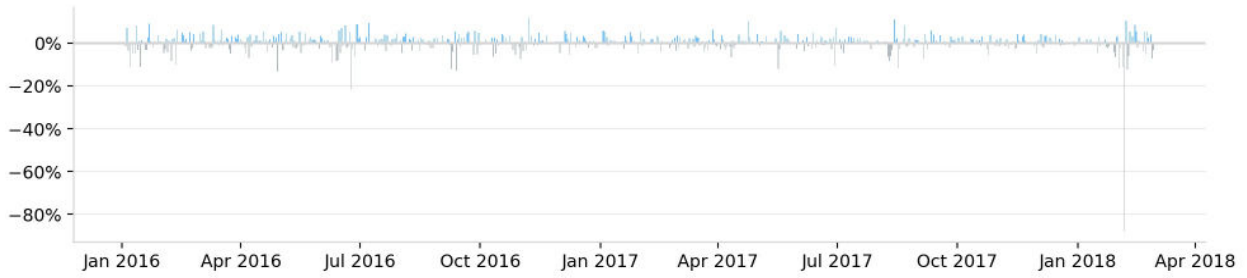
Asset Allocation



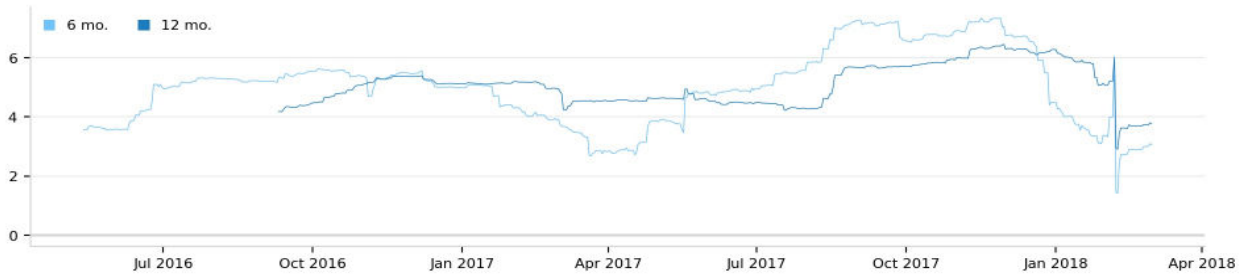
Drawdown



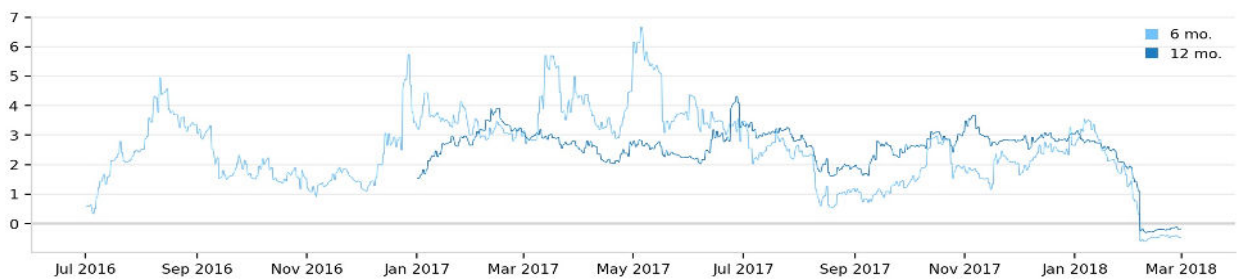
Daily Returns



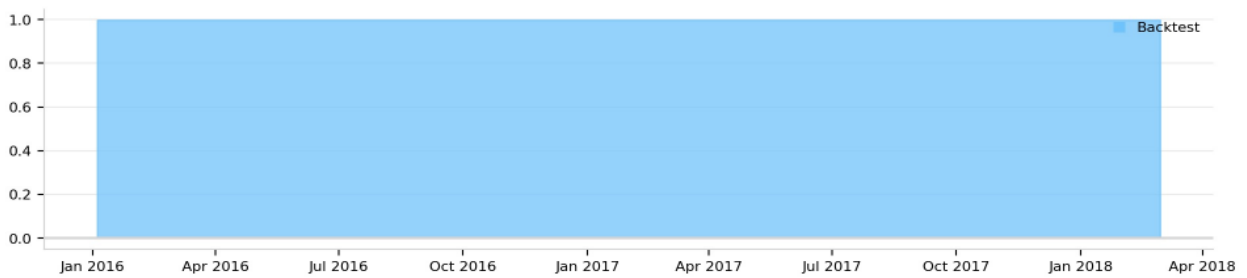
Rolling Portfolio Beta



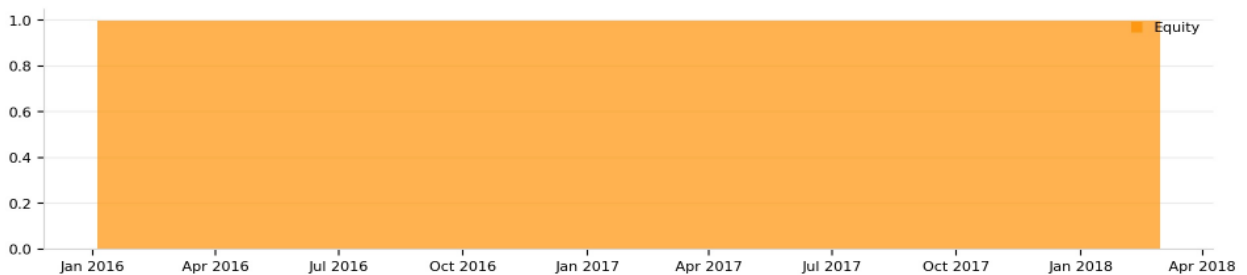
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



New Normal 2014-2019

