

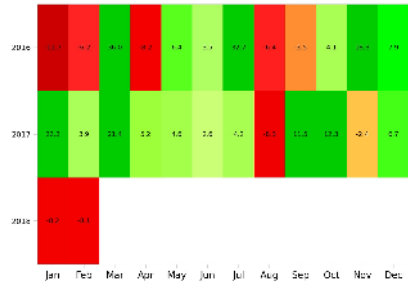
Strategy Description

VolmageddonFixedStopAlgorithm

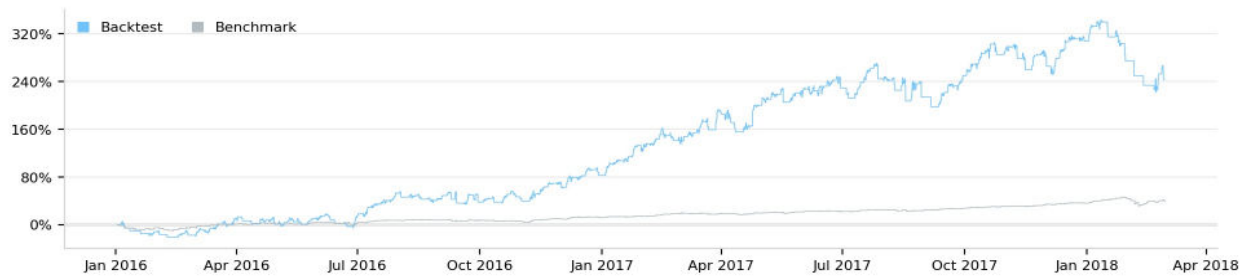
Key Statistics

| | | | |
|-------------------|-------|-------------------|-------|
| Runtime Days | 789 | Drawdown | 27.3% |
| Turnover | 28% | Probabilistic SR | 70% |
| CAGR | 77.0% | Sharpe Ratio | 1.6 |
| Capacity (USD) | 1.4M | Sortino Ratio | 1.6 |
| Trades per Day | 0.4 | Information Ratio | 1.5 |
| Drawdown Recovery | 76 | | |

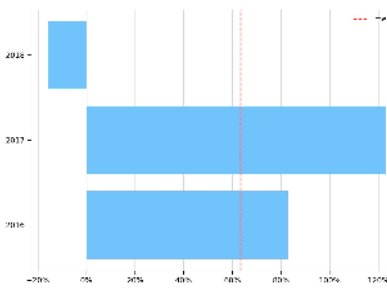
Monthly Returns



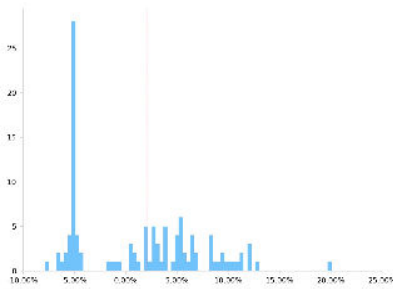
Cumulative Returns



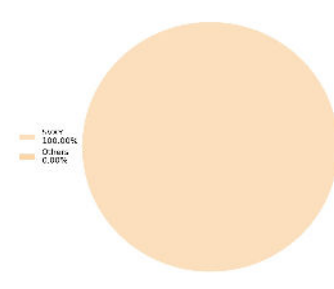
Annual Returns



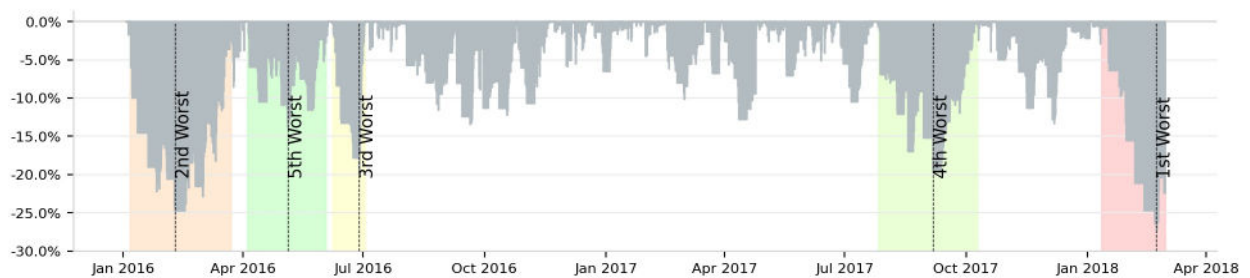
Returns Per Trade



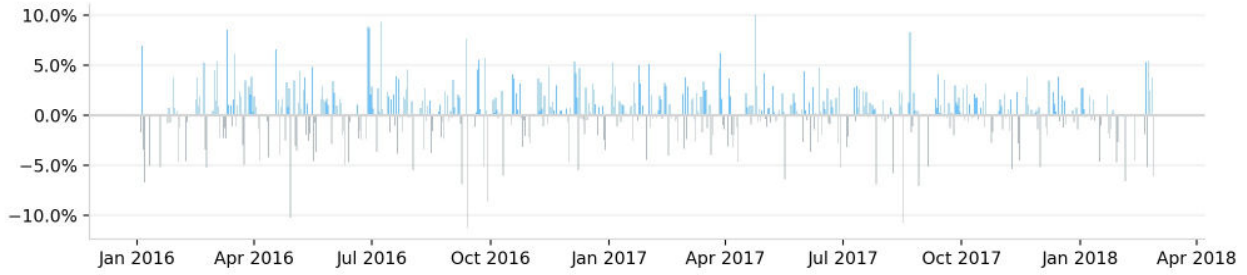
Asset Allocation



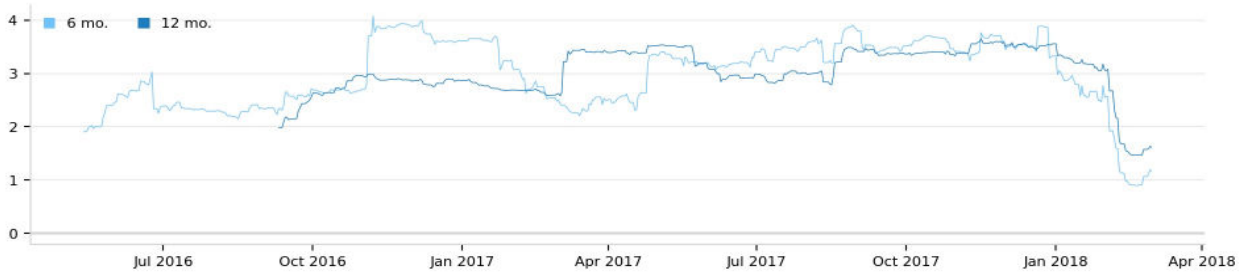
Drawdown



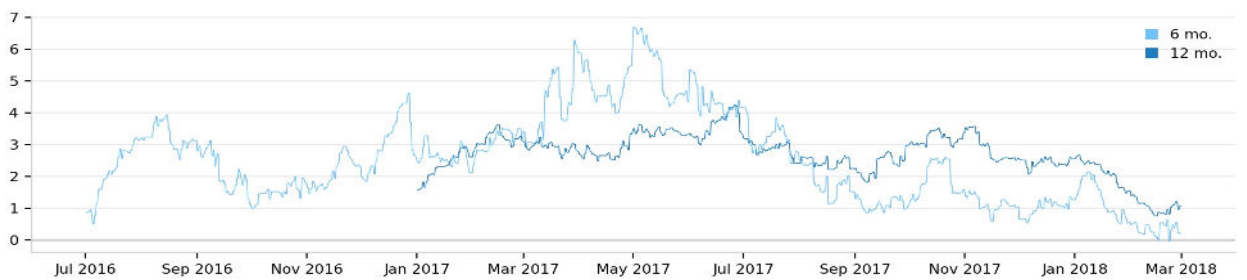
Daily Returns



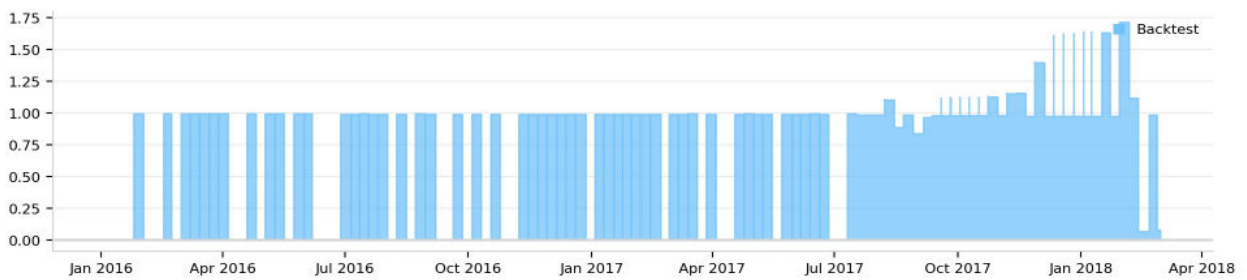
Rolling Portfolio Beta



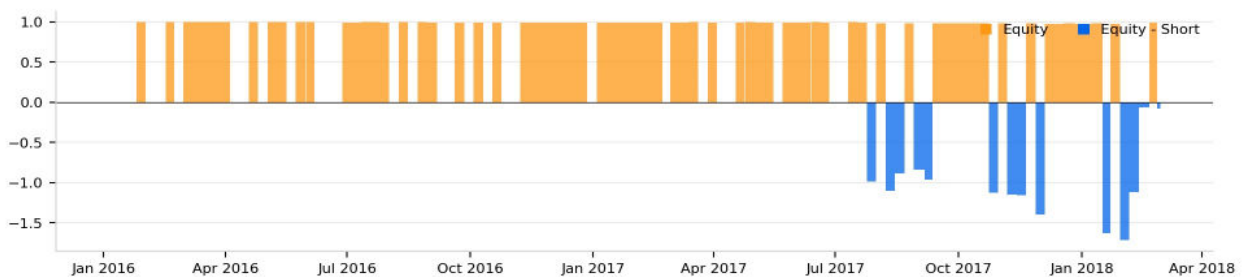
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



New Normal 2014-2019

