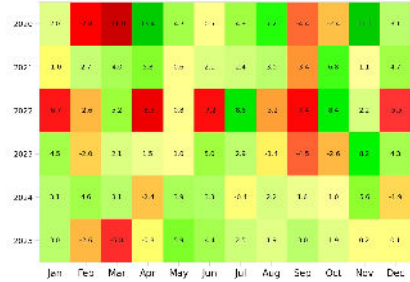


Strategy Description

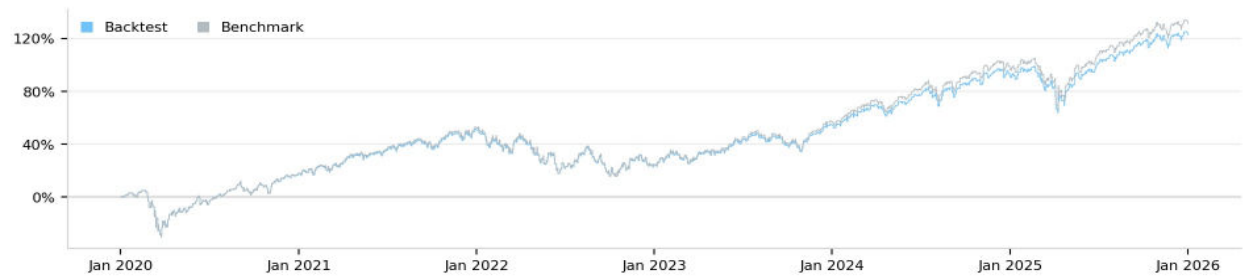
Key Statistics

Runtime Days	2191	Drawdown	33.2%
Turnover	0%	Probabilistic SR	15%
CAGR	14.3%	Sharpe Ratio	0.5
Capacity (USD)	960M	Sortino Ratio	0.5
Trades per Day	1.0	Information Ratio	-0.7
Drawdown Recovery	708		

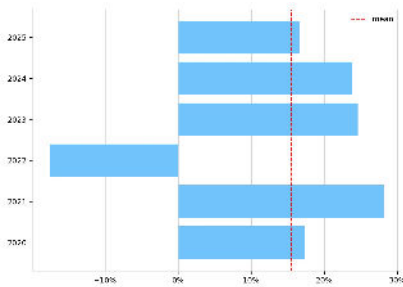
Monthly Returns



Cumulative Returns



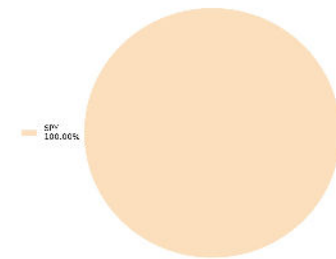
Annual Returns



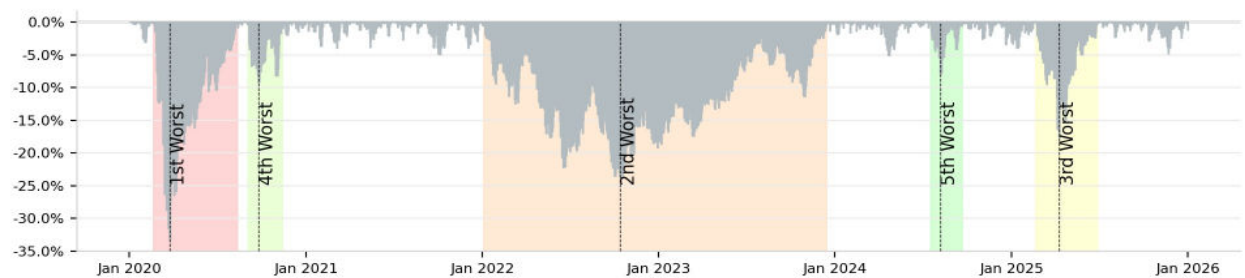
Returns Per Trade

Insufficient Data

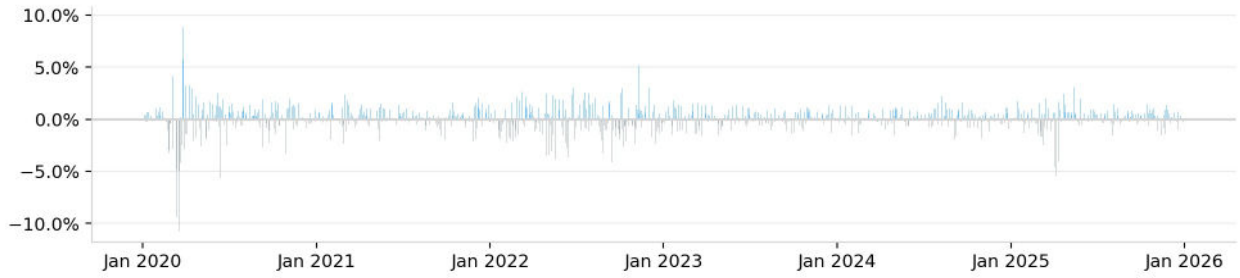
Asset Allocation



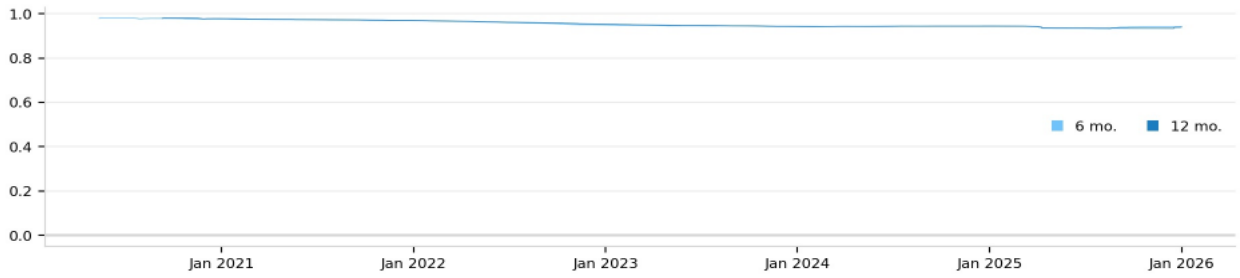
Drawdown



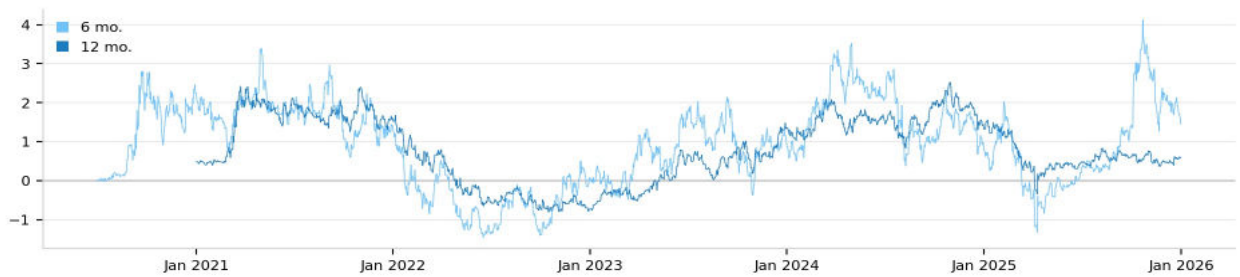
Daily Returns



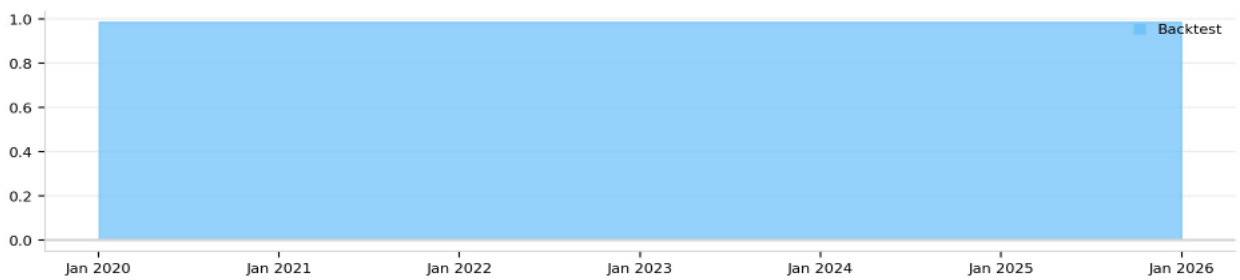
Rolling Portfolio Beta



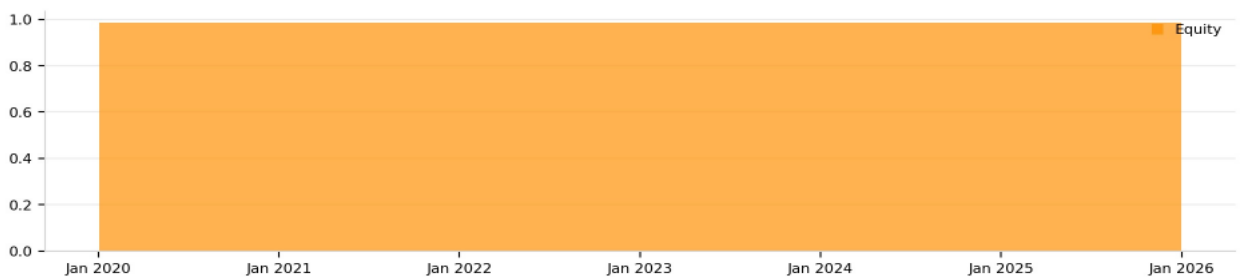
Rolling Sharpe Ratio



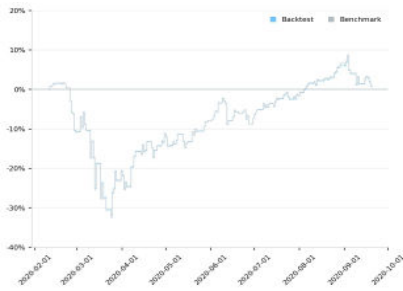
Leverage



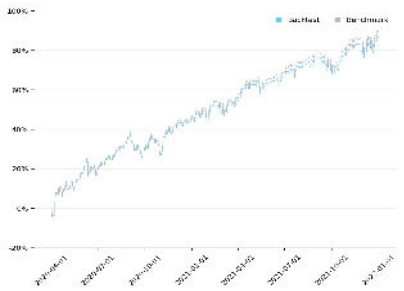
Long-Short Exposure



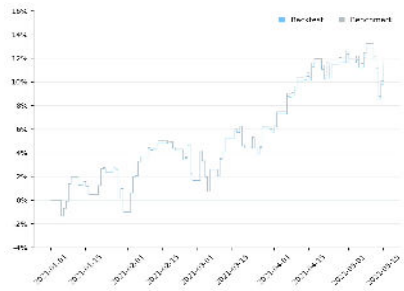
COVID-19 Pandemic 2020



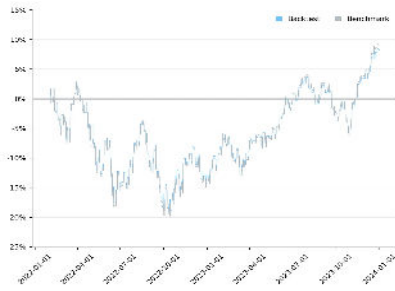
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

