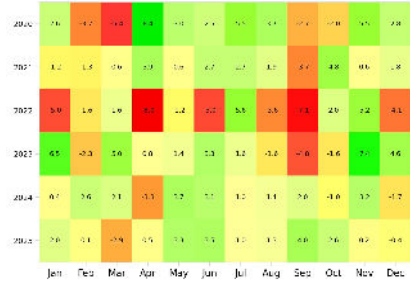


Strategy Description

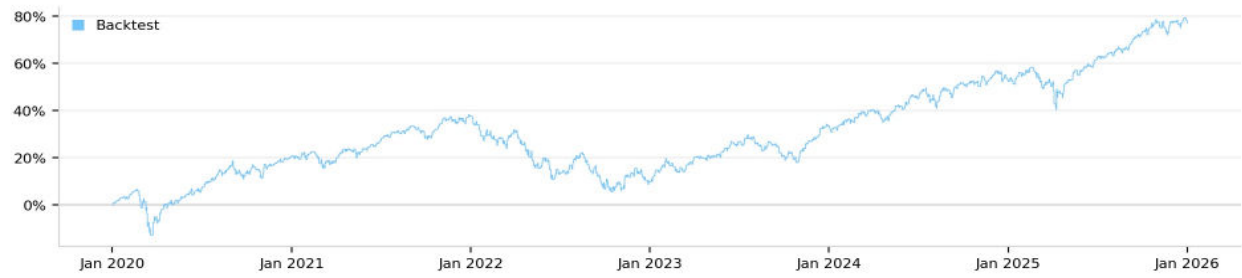
Key Statistics

Runtime Days	2191	Drawdown	23.7%
Turnover	2%	Probabilistic SR	18%
CAGR	10.0%	Sharpe Ratio	0.4
Capacity (USD)	-	Sortino Ratio	0.5
Trades per Day	1.4	Information Ratio	0.7
Drawdown Recovery	794		

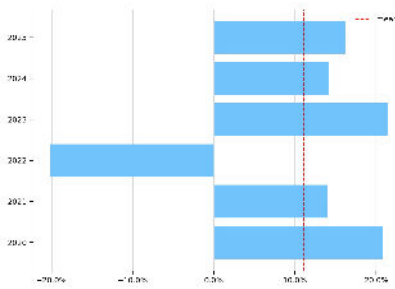
Monthly Returns



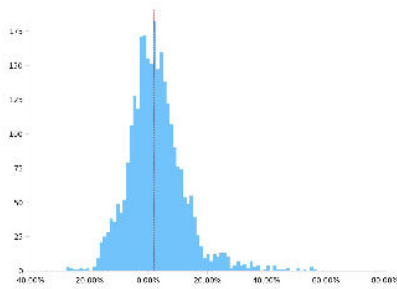
Cumulative Returns



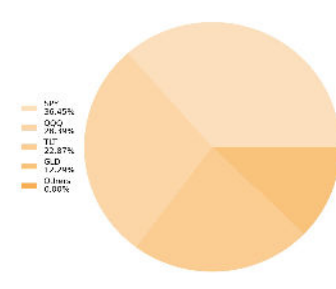
Annual Returns



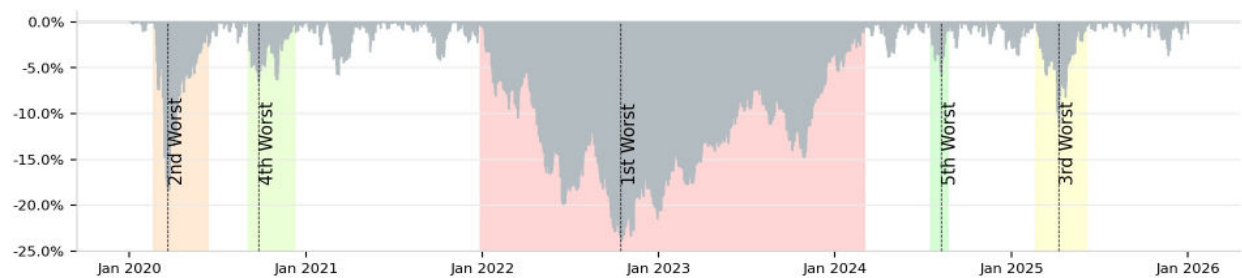
Returns Per Trade



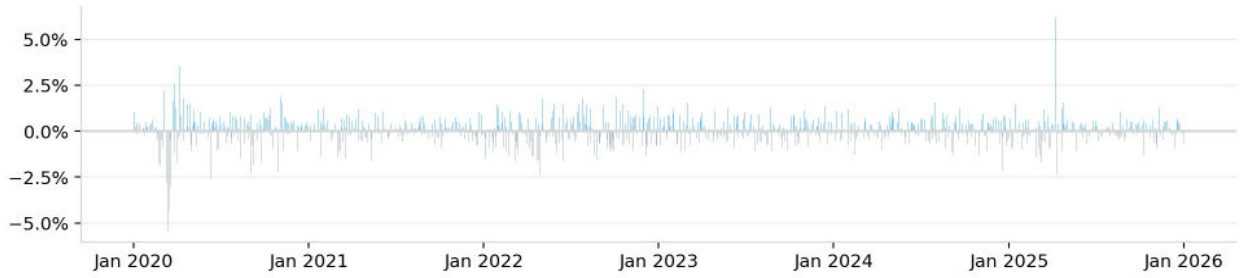
Asset Allocation



Drawdown



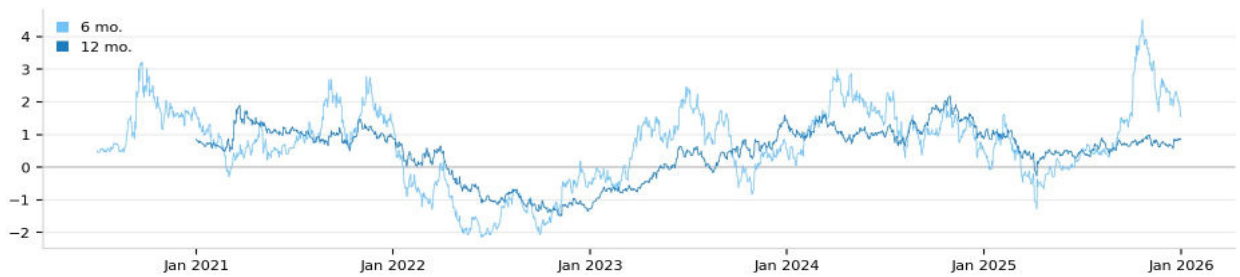
Daily Returns



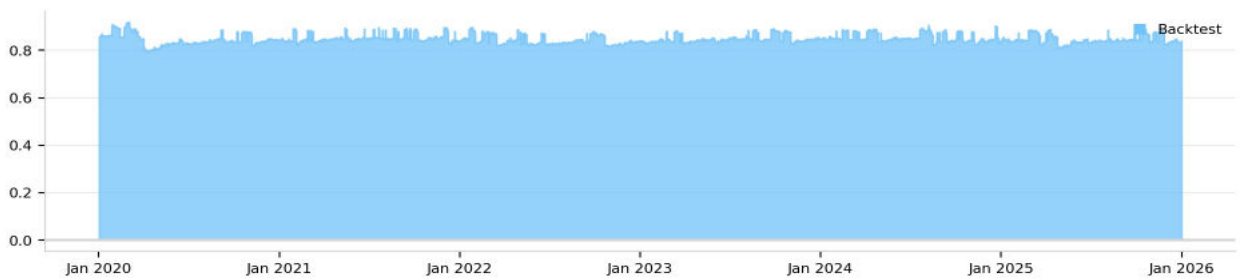
Rolling Portfolio Beta

Insufficient Data

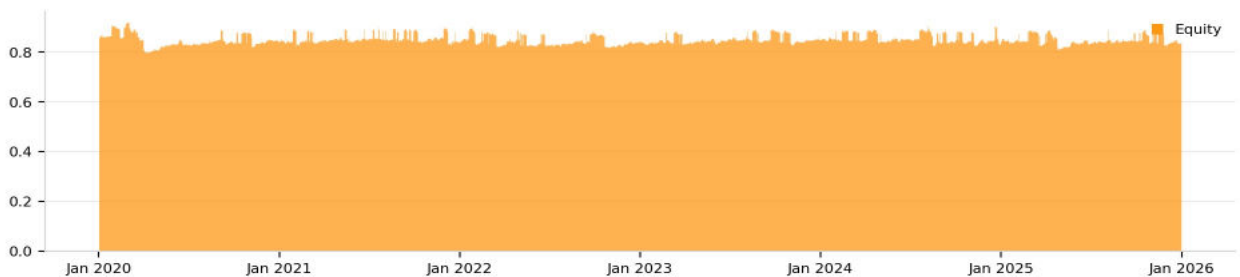
Rolling Sharpe Ratio



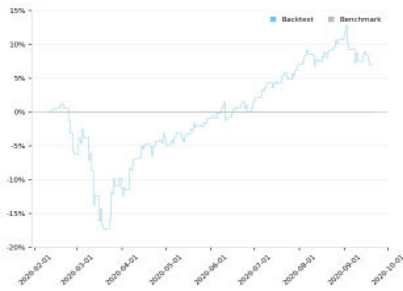
Leverage



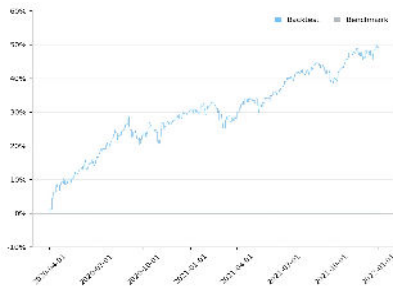
Long-Short Exposure



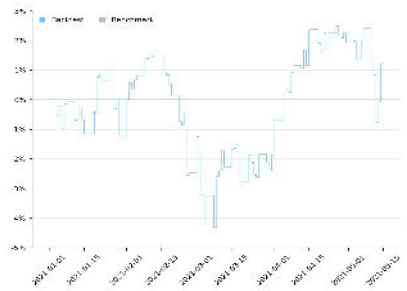
COVID-19 Pandemic 2020



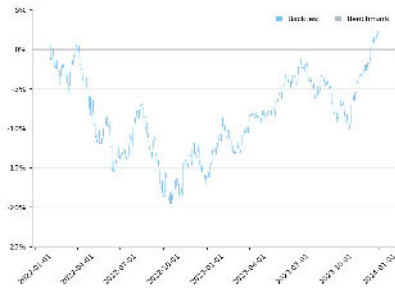
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

