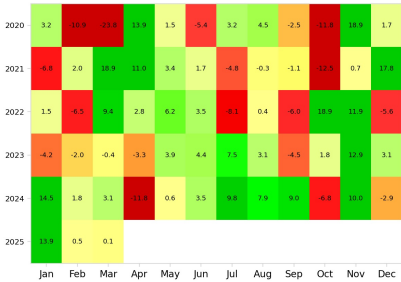


Strategy Description

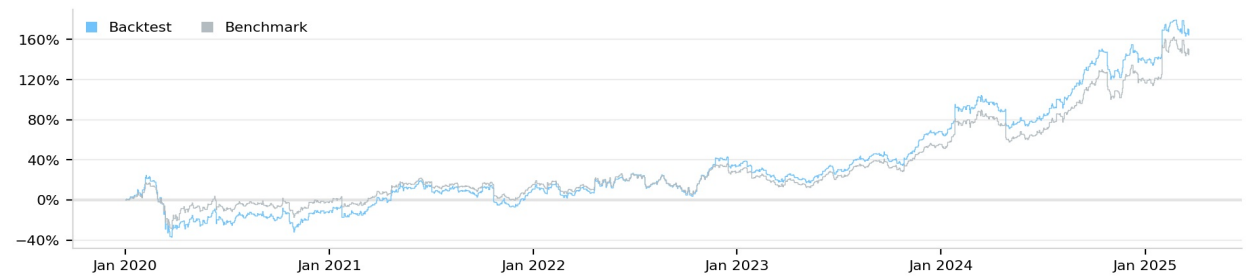
Key Statistics

Runtime Days	1904	Drawdown	49.6%
Turnover	0%	Probabilistic SR	16%
CAGR	20.9%	Sharpe Ratio	0.6
Capacity (USD)	-	Sortino Ratio	0.6
Trades per Day	0.1	Information Ratio	0.3

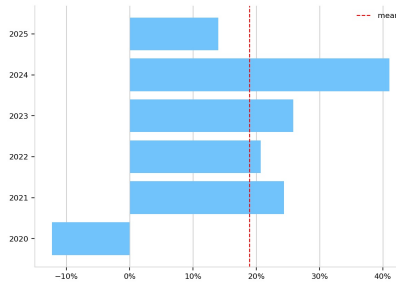
Monthly Returns



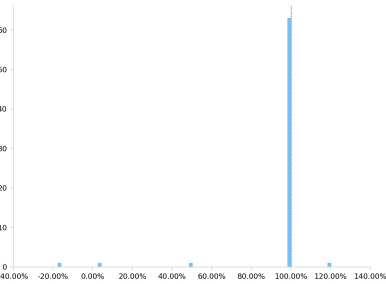
Cumulative Returns



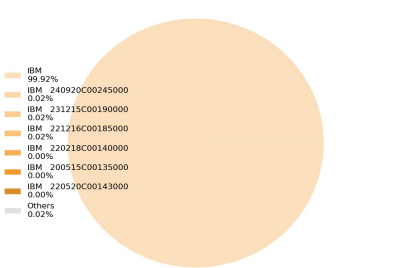
Annual Returns



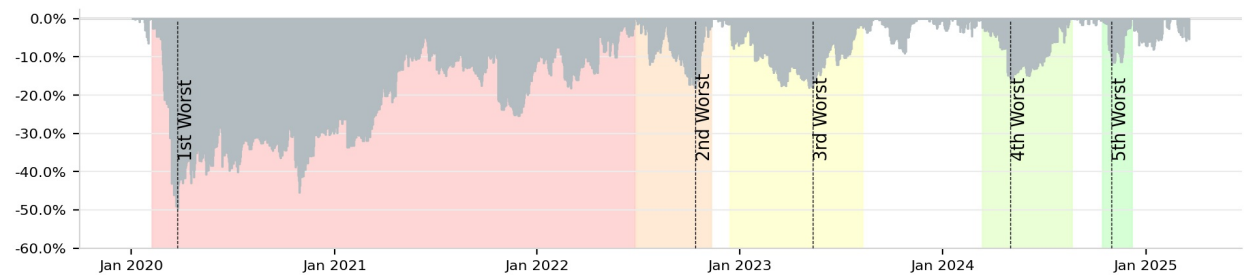
Returns Per Trade



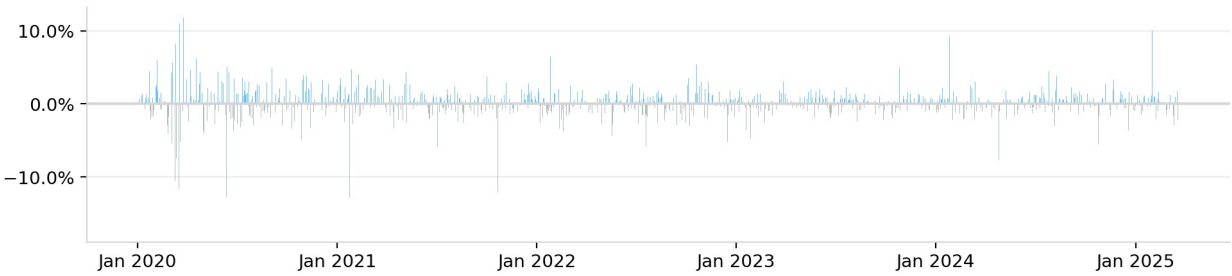
Asset Allocation



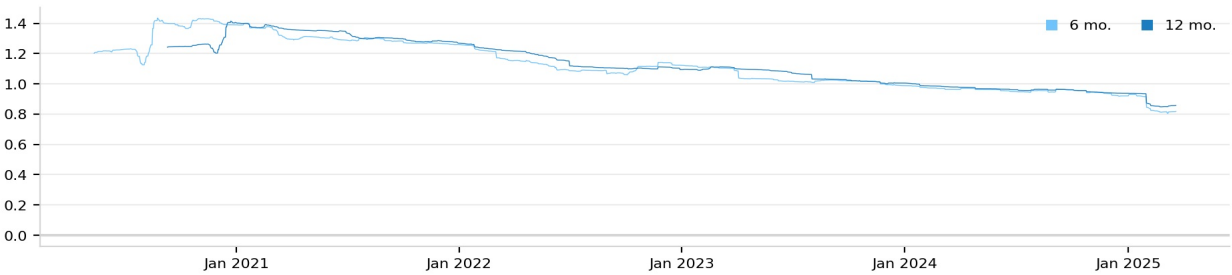
Drawdown



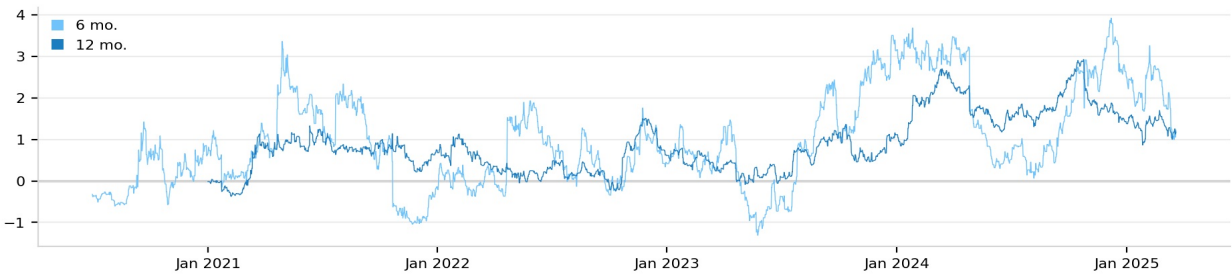
Daily Returns



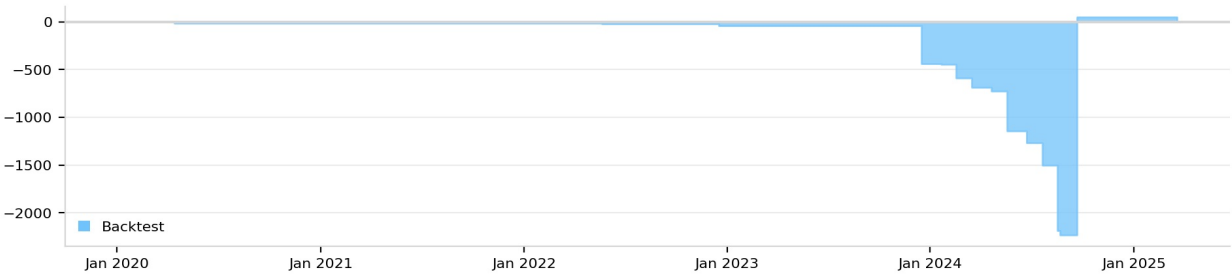
Rolling Portfolio Beta



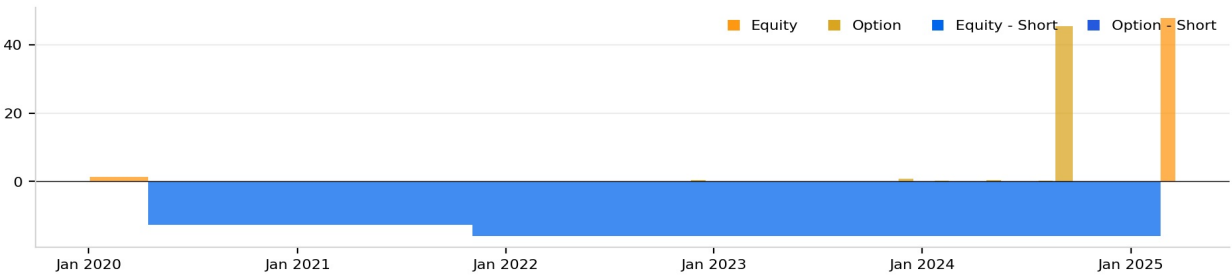
Rolling Sharpe Ratio



Leverage



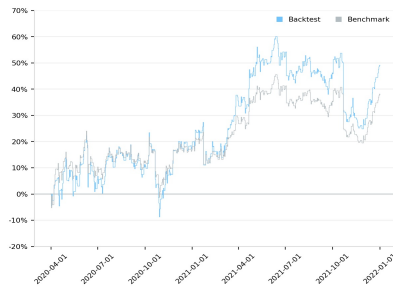
Long-Short Exposure



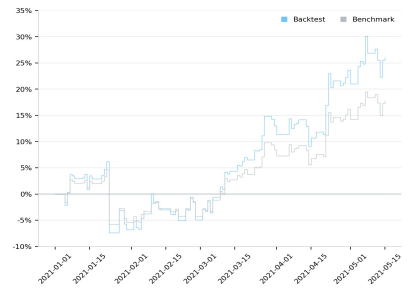
COVID-19 Pandemic 2020



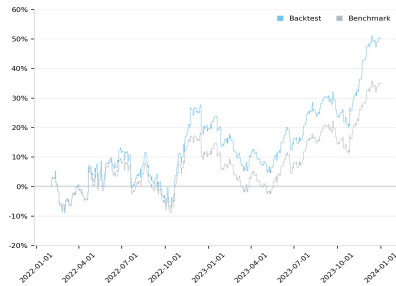
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

