

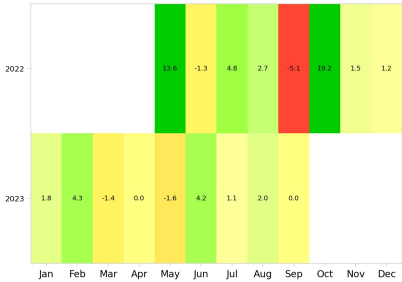
Strategy Description

Vik Trading Bot from May 2022 - Oct 2023 | No Hedge in BND | No position sizing | Vik turned on

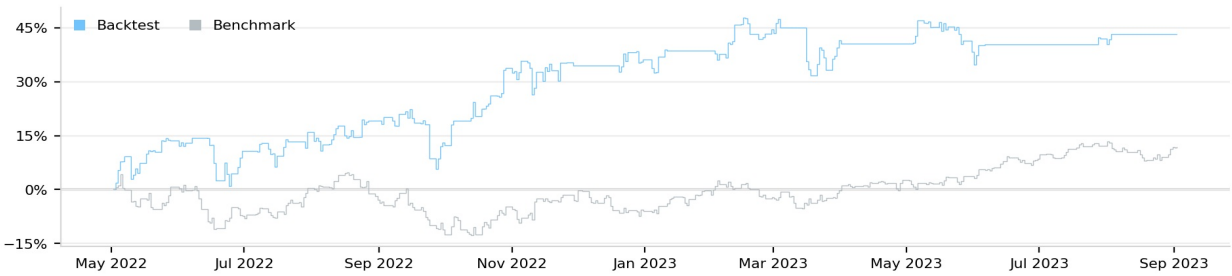
Key Statistics

| | | | |
|----------------|--------|-------------------------|-------|
| Runtime Days | 489 | Drawdown | 13.6% |
| Turnover | 4% | Probabilistic SR | 50% |
| CAGR | 30.7% | Sharpe Ratio | 1.1 |
| Markets | Equity | Information Ratio | 0.7 |
| Trades per Day | 0.1 | Strategy Capacity (USD) | 8.6M |

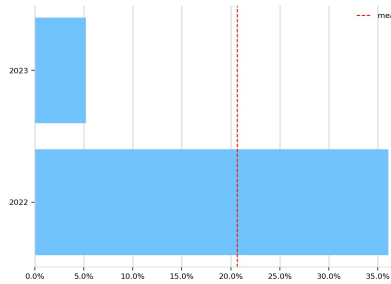
Monthly Returns



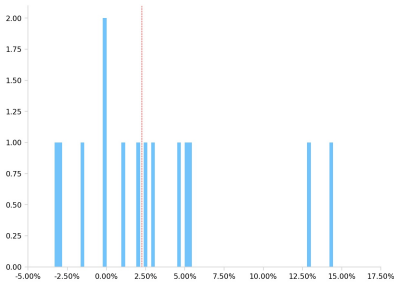
Cumulative Returns



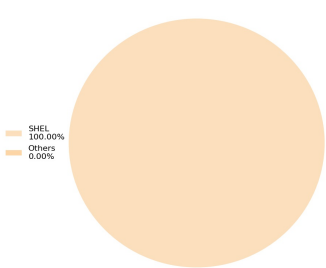
Annual Returns



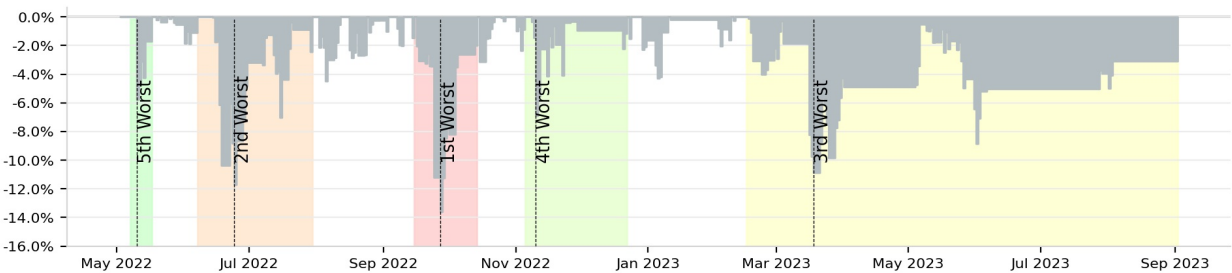
Returns Per Trade



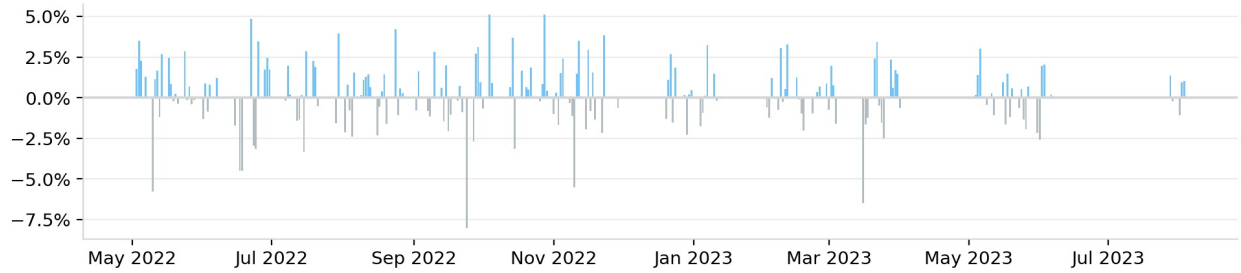
Asset Allocation



Drawdown



Daily Returns



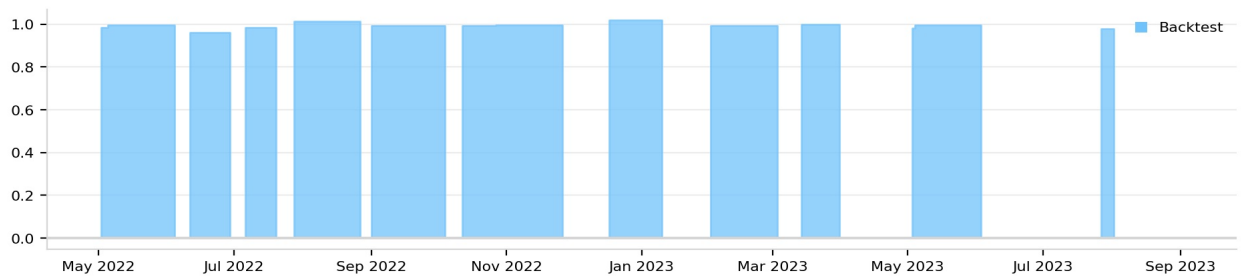
Rolling Portfolio Beta



Rolling Sharpe Ratio



Leverage



Long-Short Exposure

