

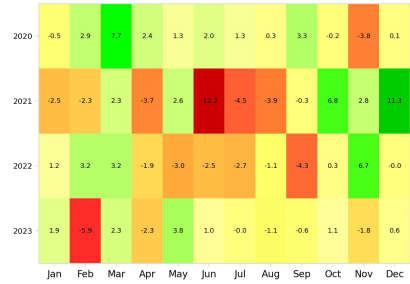
## Strategy Description

Pairs Trading

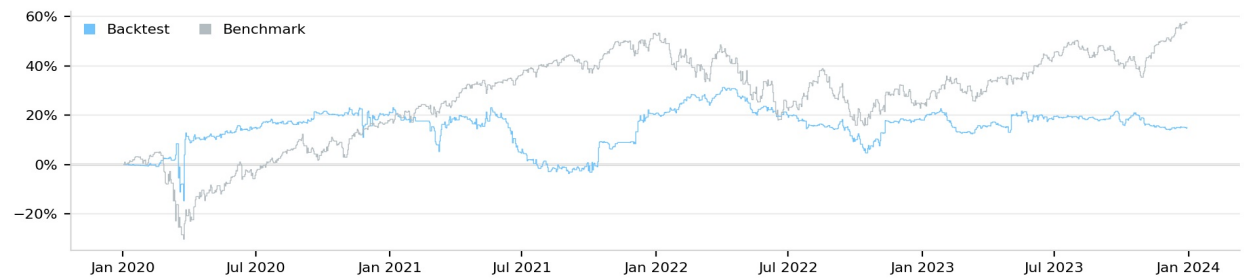
### Key Statistics

Runtime Days	1458	Drawdown	21.8%
Turnover	7%	Probabilistic SR	3%
CAGR	3.5%	Sharpe Ratio	0.1
Capacity (USD)	60M	Sortino Ratio	0.1
Trades per Day	0.3	Information Ratio	-0.3

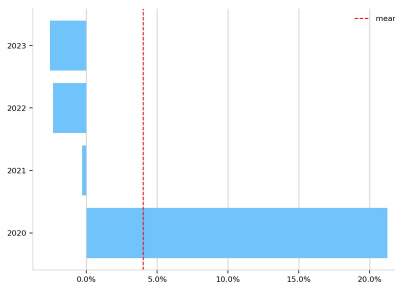
### Monthly Returns



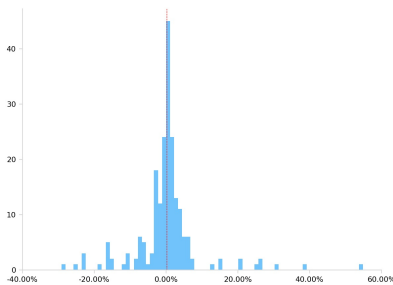
### Cumulative Returns



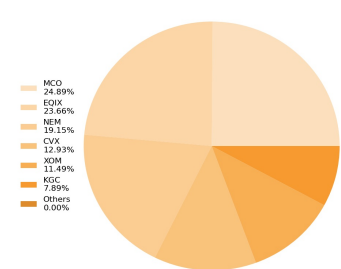
### Annual Returns



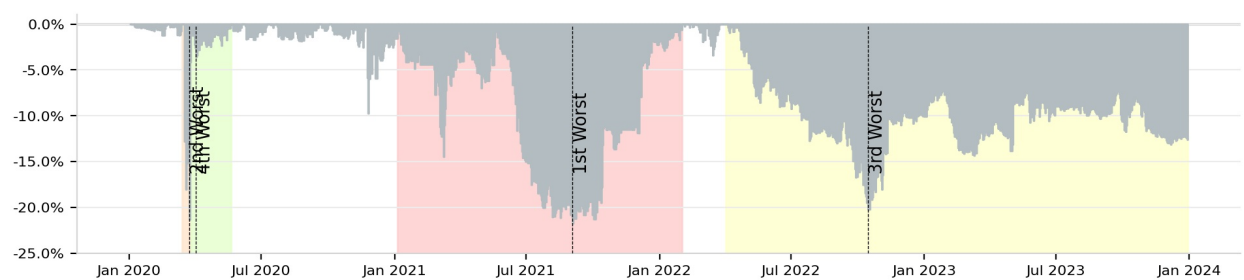
### Returns Per Trade



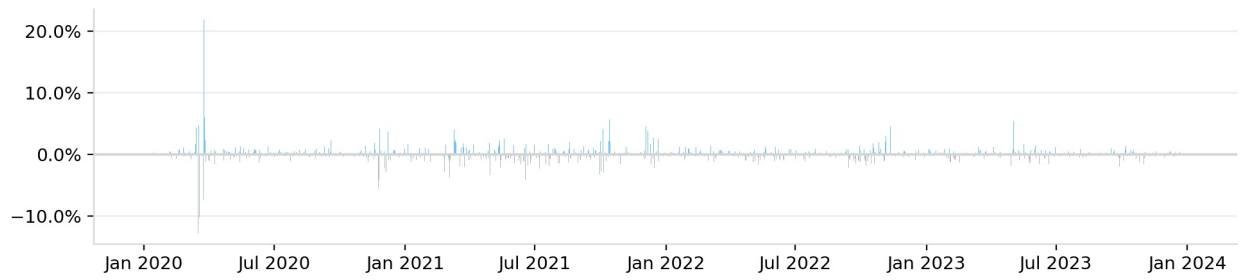
### Asset Allocation



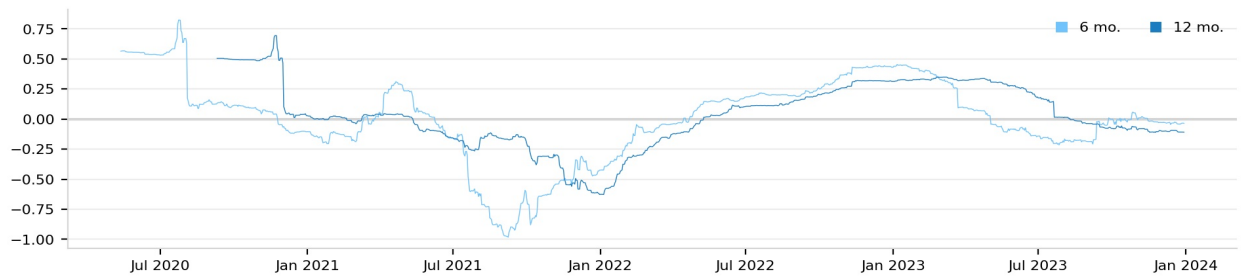
### Drawdown



### Daily Returns



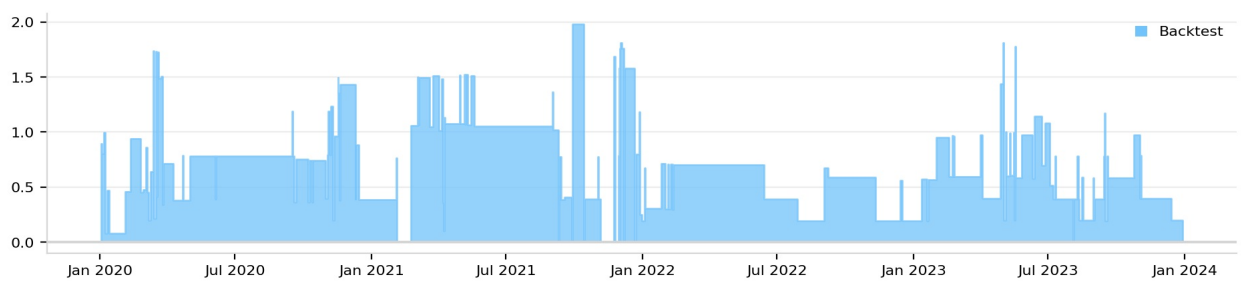
### Rolling Portfolio Beta



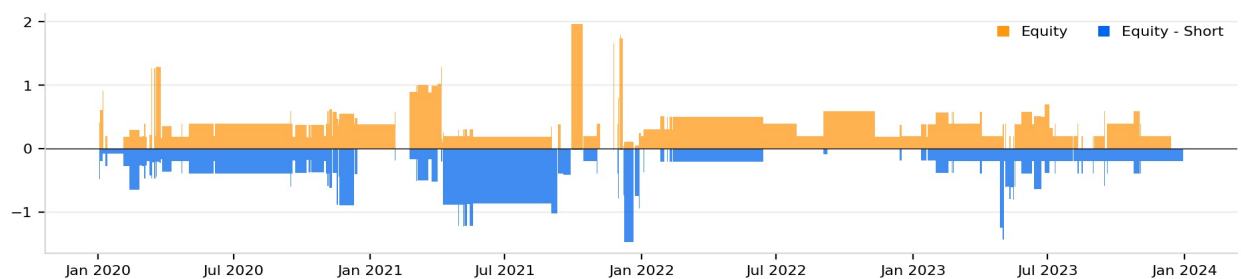
### Rolling Sharpe Ratio



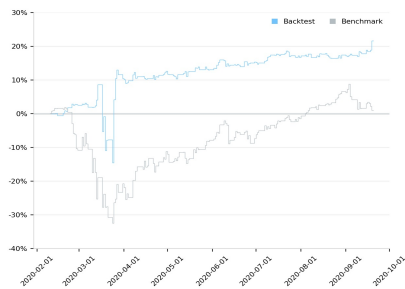
### Leverage



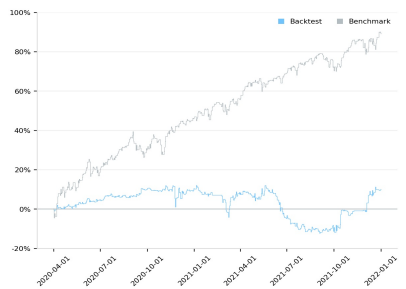
### Long-Short Exposure



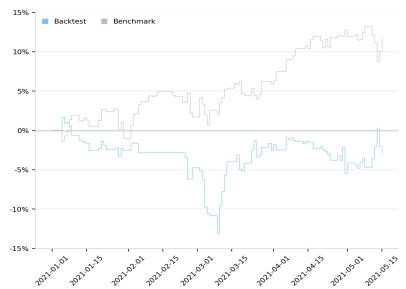
COVID-19 Pandemic 2020



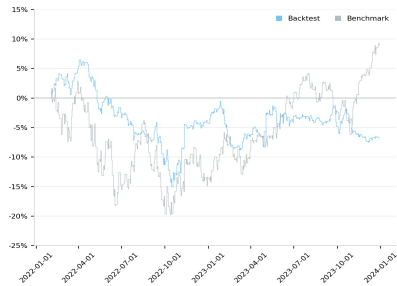
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

