Strategy Description
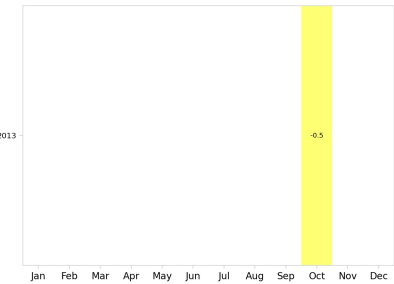
Analyzing a way to look at book order to see if we can exploit different supply and demand.
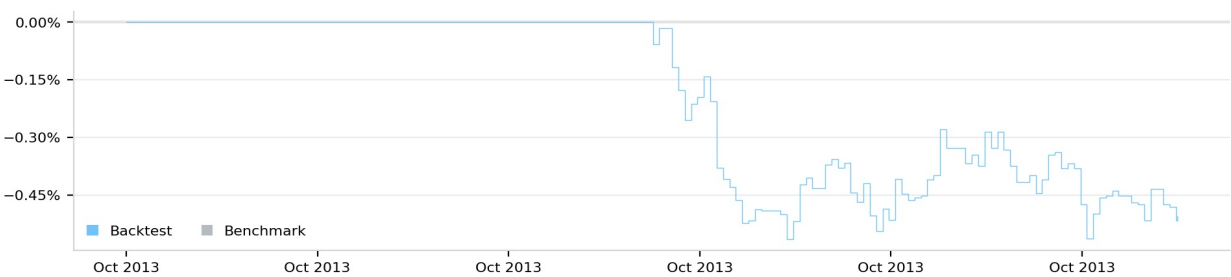
Key Statistics

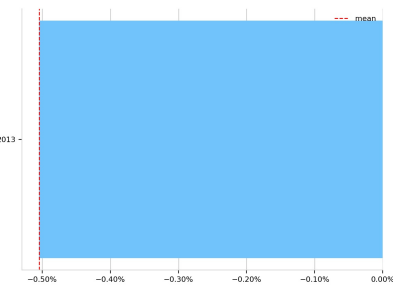|			
Runtime Days	0	Drawdown	0.0%
Turnover	1,099%	Probabilistic SR	0%
CAGR	-94.8%	Sharpe Ratio	0.0
Capacity (USD)	-	Sortino Ratio	0.0
Trades per Day	130	Information Ratio	0.0

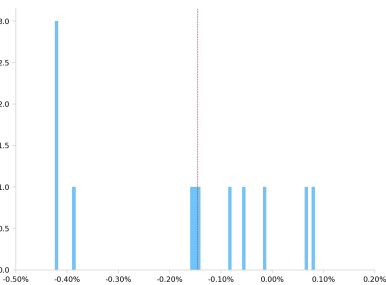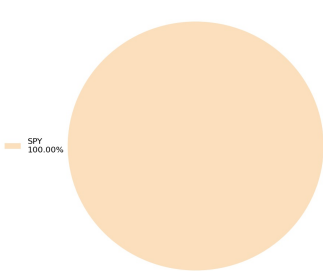## Monthly Returns

Cumulative Returns
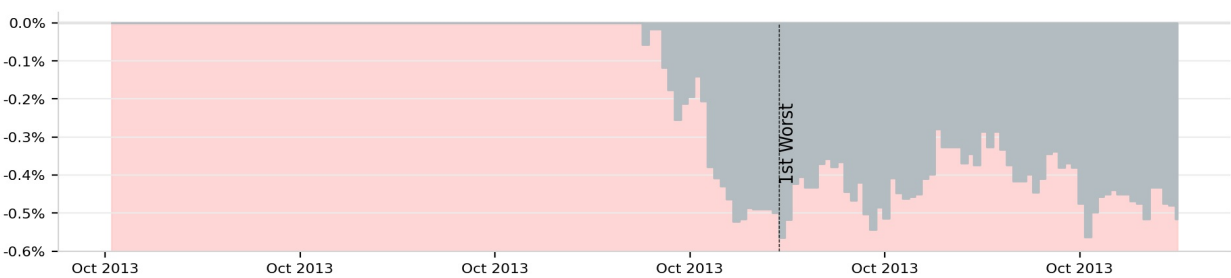

Annual Returns

Returns Per Trade

Asset Allocation

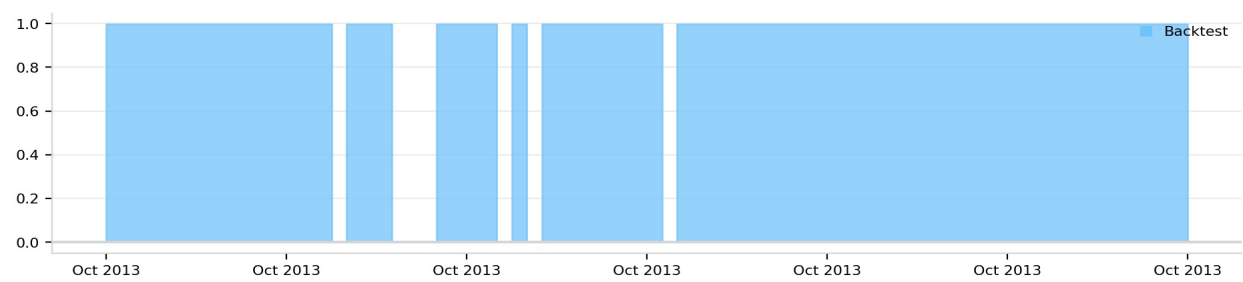## Drawdown

Daily Returns

Insufficient Data

Rolling Portfolio Beta

Insufficient Data

Rolling Sharpe Ratio

Insufficient Data

Leverage

Long-Short Exposure