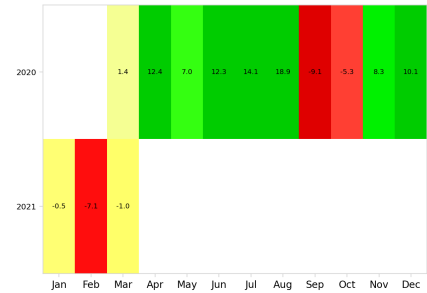


| Strategy Description

Key Statistics

Runtime Days	365	Drawdown	18.3%
Turnover	0%	Probabilistic SR	74%
CAGR	74.3%	Sharpe Ratio	1.9
Markets	Equity	Information Ratio	0.7
Trades per Day	1.0	Strategy Capacity (USD)	84M

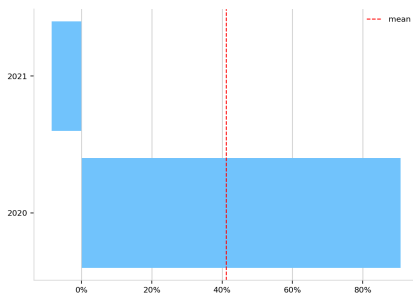
Monthly Returns



Cumulative Returns



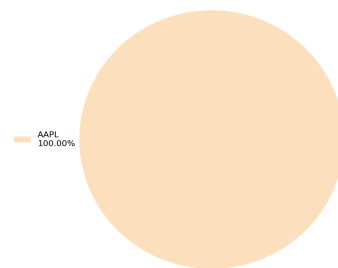
Annual Returns



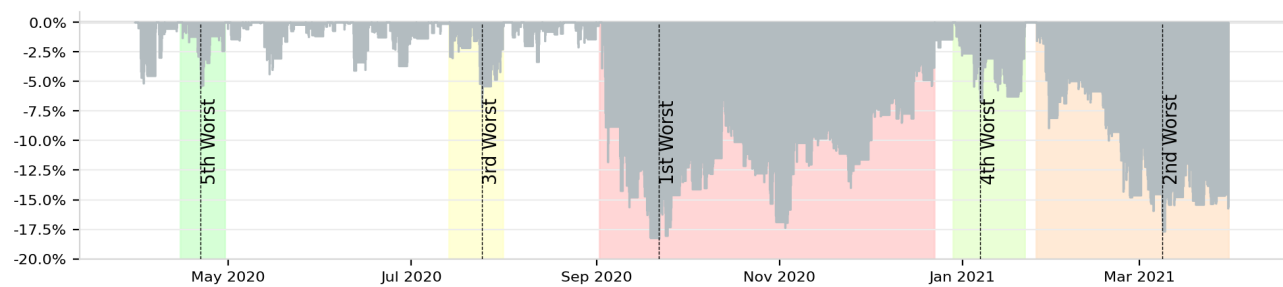
Returns Per Trade

Insufficient Data

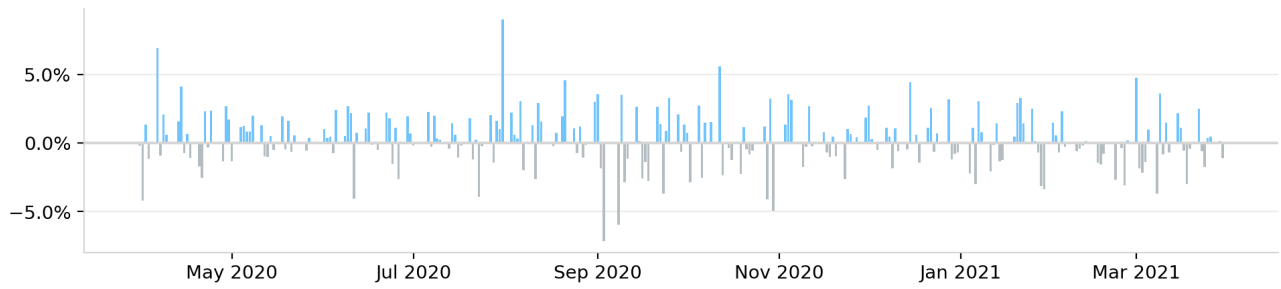
Asset Allocation



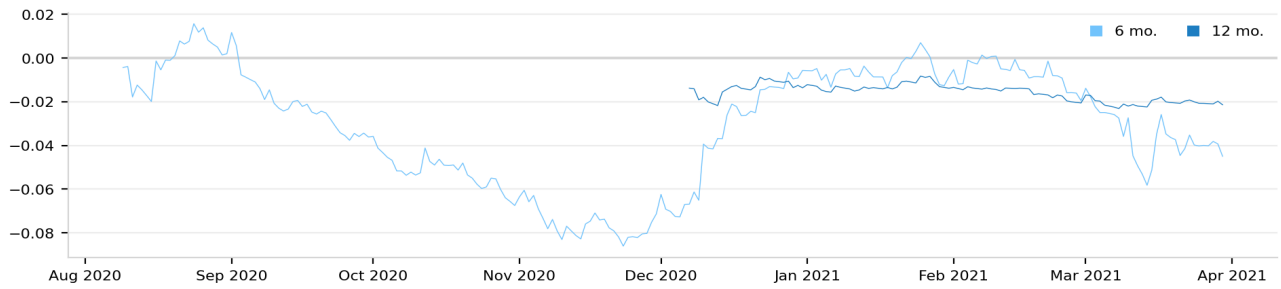
Drawdown



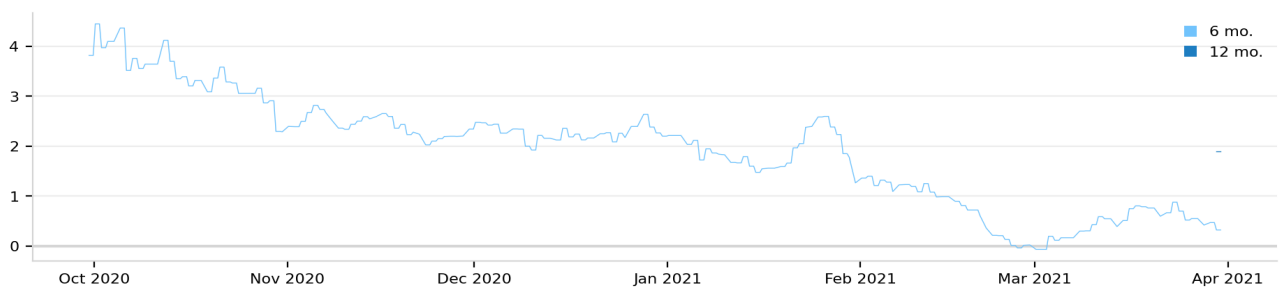
Daily Returns



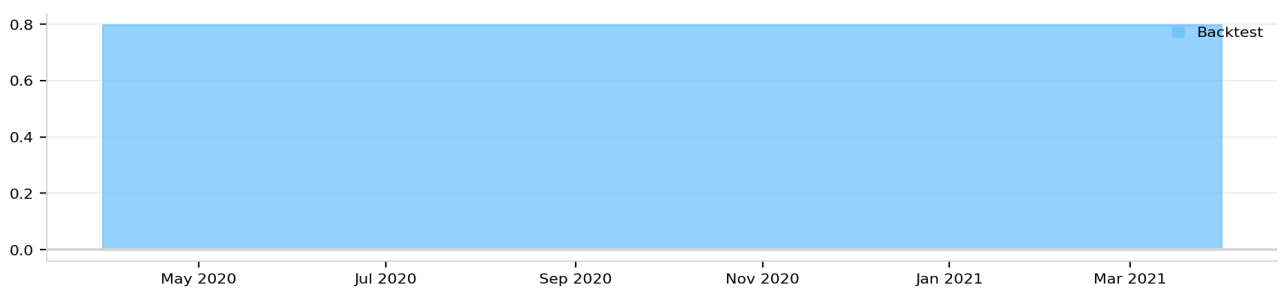
Rolling Portfolio Beta



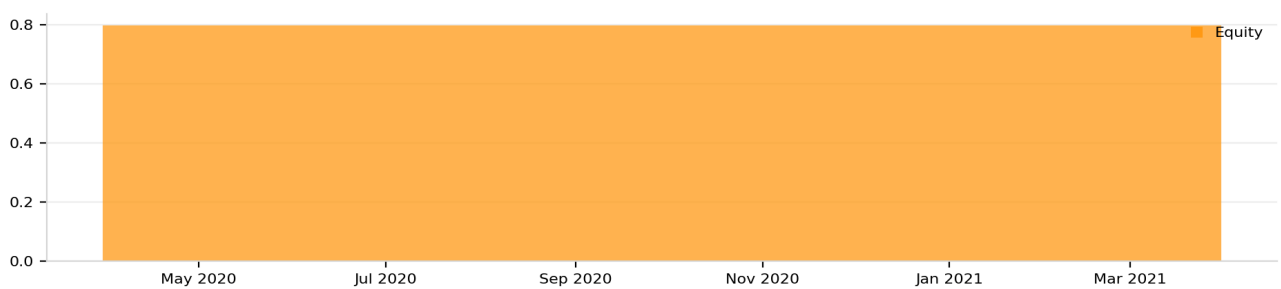
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



COVID-19 Pandemic 2020

