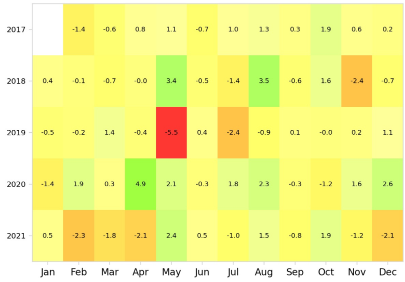
Strategy Description

inverse cramer v1

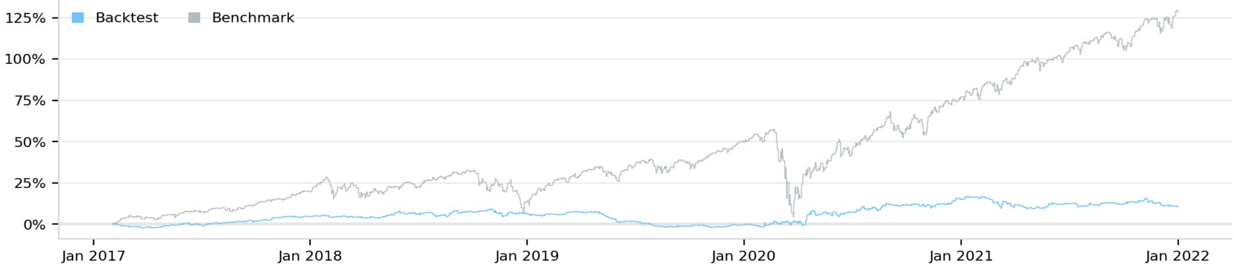
Key Statistics

Runtime Days	1795	Drawdown	10.2%
Turnover	3%	Probabilistic SR	3%
CAGR	2.1%	Sharpe Ratio	0.3
Markets	Equity	Information Ratio	-0.7
Trades per Day	0.9	Strategy Capacity (USD)	6.3M

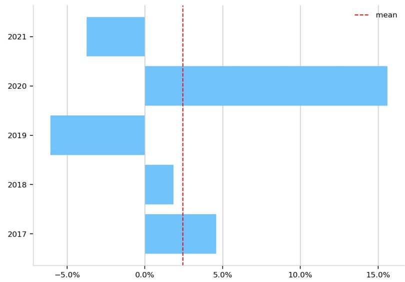
Monthly Returns



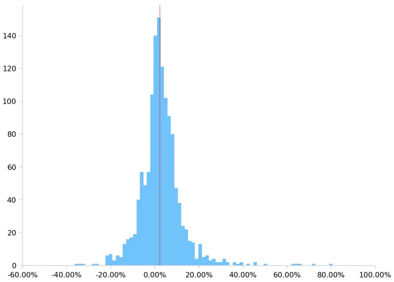
Cumulative Returns



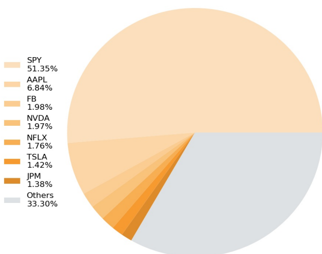
Annual Returns



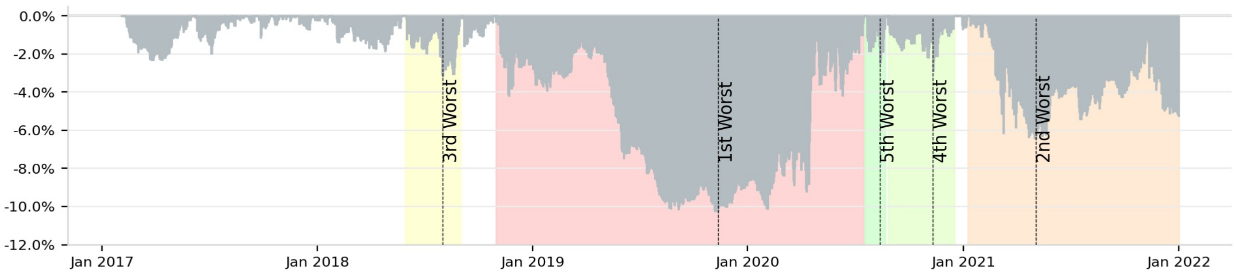
Returns Per Trade



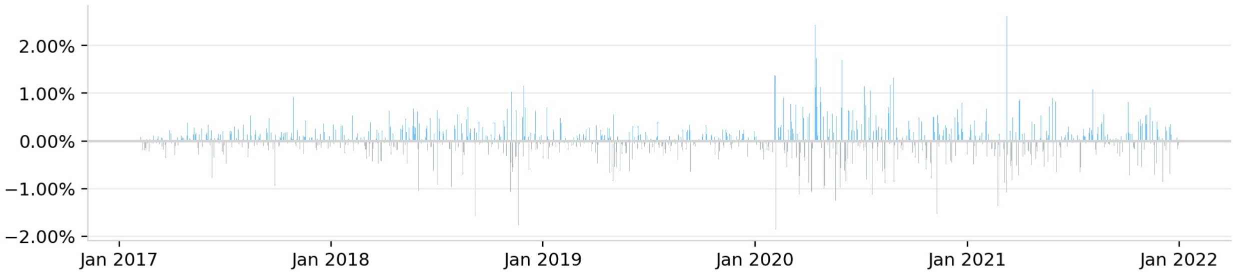
Asset Allocation



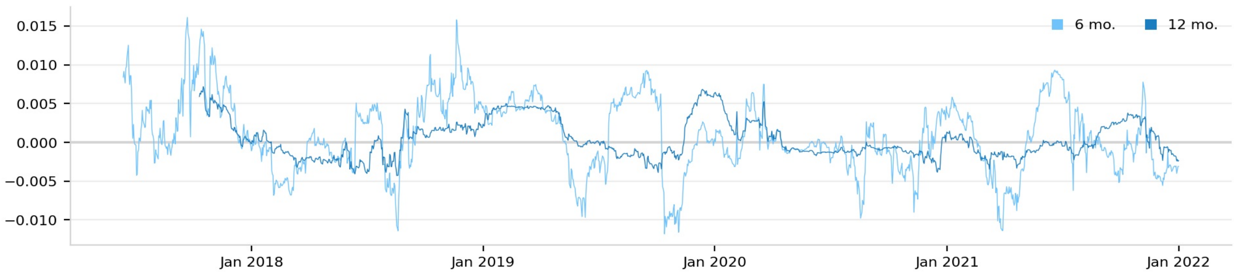
Drawdown



Daily Returns

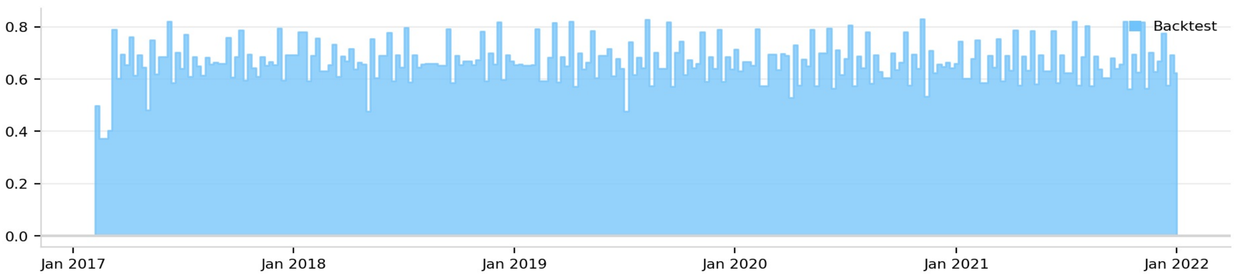


Rolling Portfolio Beta

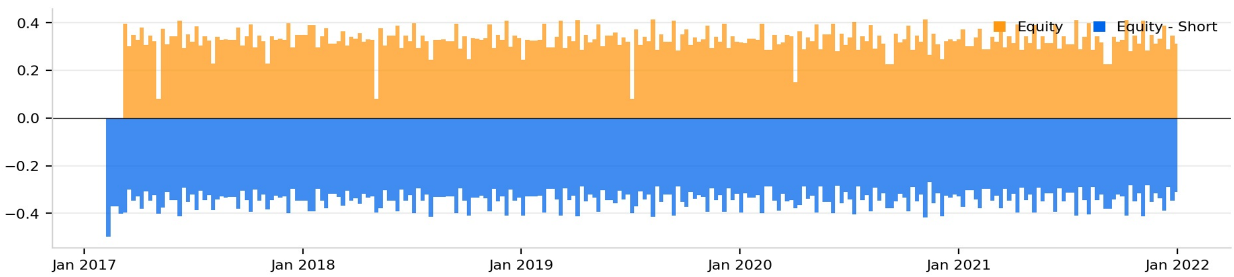


Rolling Sharpe Ratio

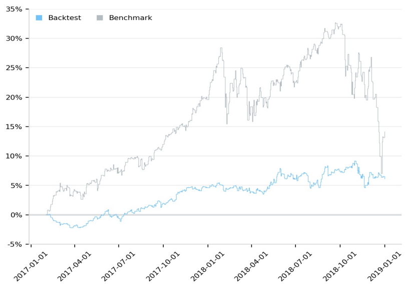
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020