

## | 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

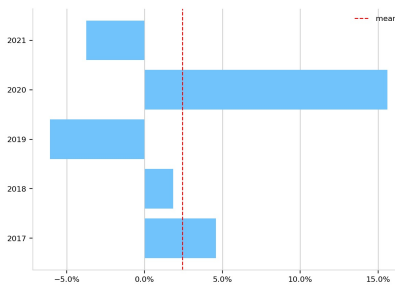
### Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	-1.4	-0.6	0.8	1.1	-0.7	1.0	1.3	0.3	1.9	0.6	0.2	
2018	0.4	-0.1	-0.7	-0.0	3.4	-0.5	-1.4	3.5	-0.6	1.6	-2.4	-0.7
2019	-0.5	-0.2	1.4	-0.4	-5.1	0.4	-2.4	-0.9	0.1	-0.0	0.2	1.1
2020	-1.4	1.9	0.3	4.9	2.1	-0.3	1.8	2.3	-0.3	-1.2	1.6	2.6
2021	0.5	-2.3	-1.8	-2.1	2.4	0.5	1.5	-0.8	1.9	-1.2	-2.1	

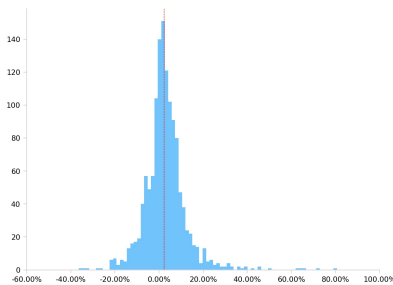
### Cumulative Returns



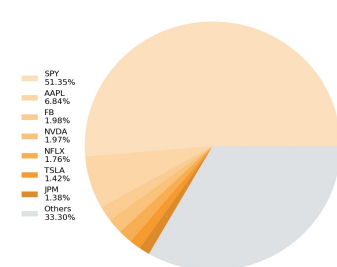
### Annual Returns



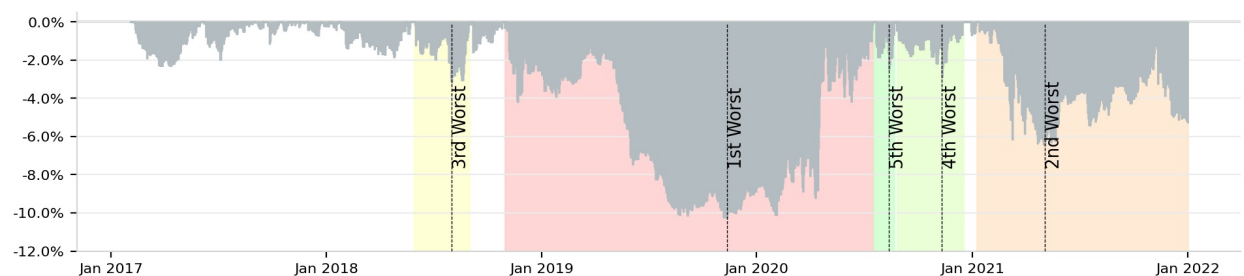
### Returns Per Trade



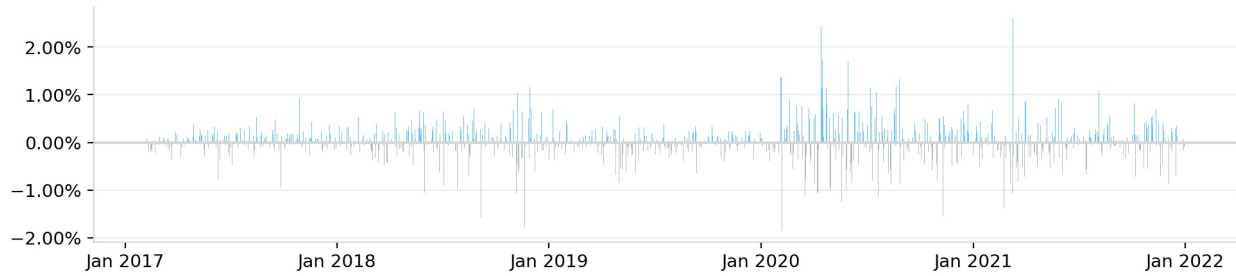
### Asset Allocation



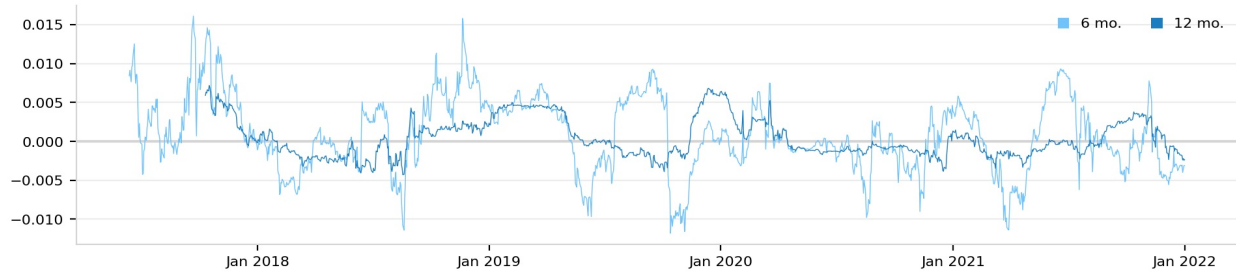
### Drawdown



### Daily Returns



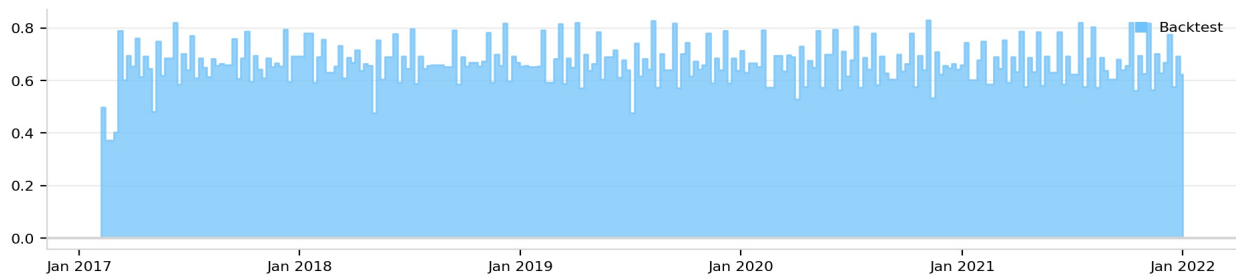
### Rolling Portfolio Beta



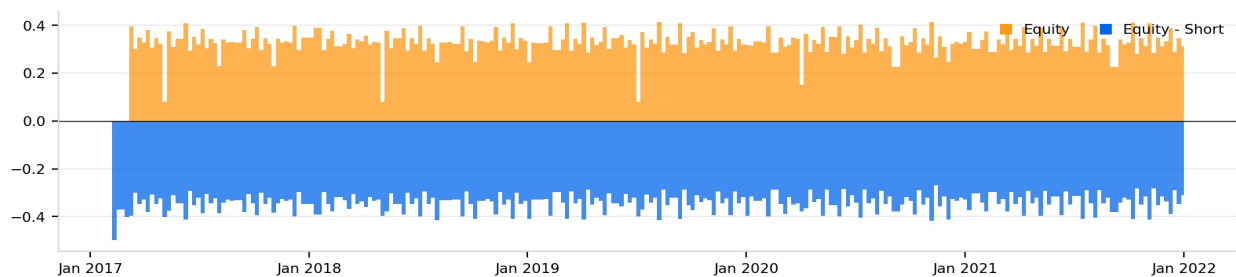
### Rolling Sharpe Ratio



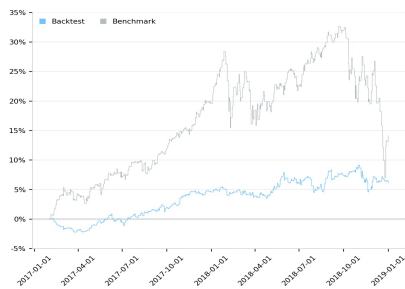
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

