

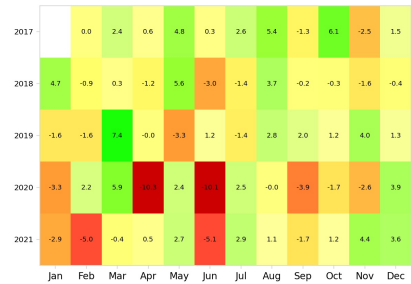
## | Strategy Description

inverse cramer v1

### Key Statistics

Runtime Days	1795	Drawdown	26.8%
Turnover	7%	Probabilistic SR	5%
CAGR	5.2%	Sharpe Ratio	0.4
Markets	Equity	Information Ratio	-0.5
Trades per Day	1.5	Strategy Capacity (USD)	5.9M

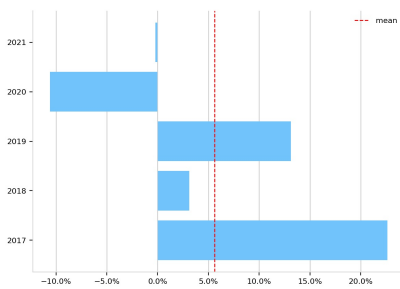
### Monthly Returns



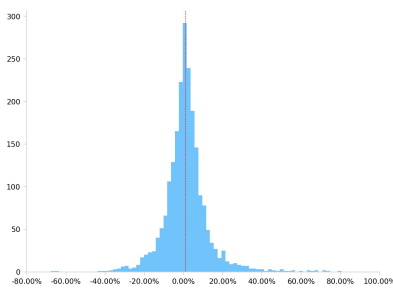
### Cumulative Returns



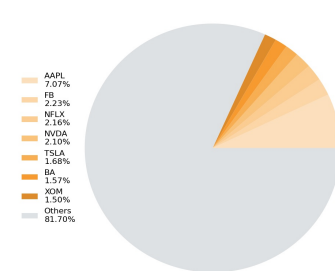
### Annual Returns



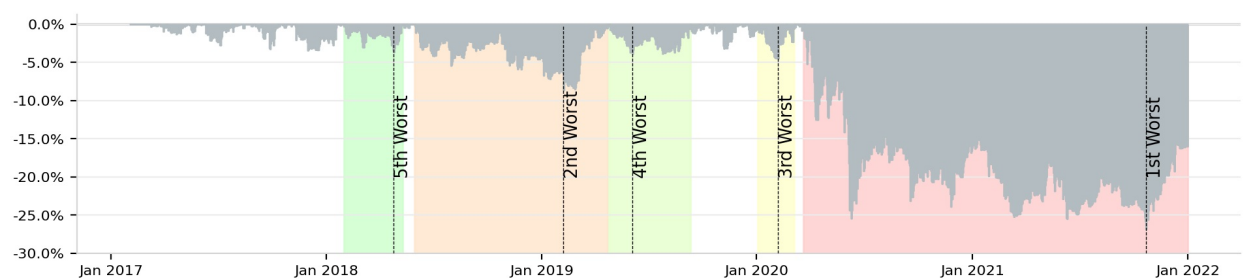
### Returns Per Trade



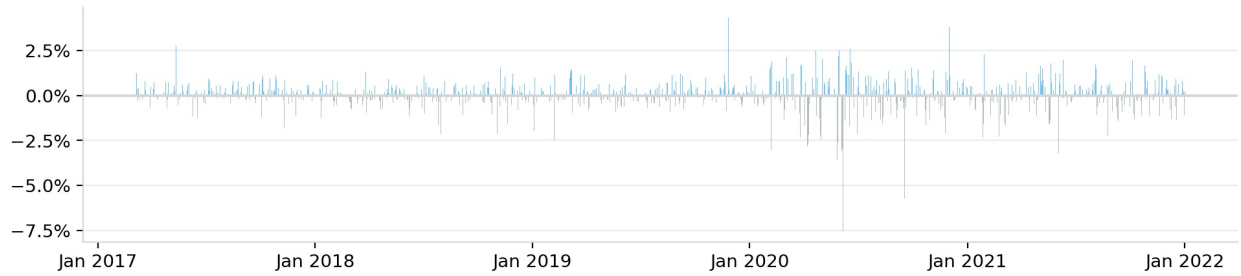
### Asset Allocation



### Drawdown



### Daily Returns



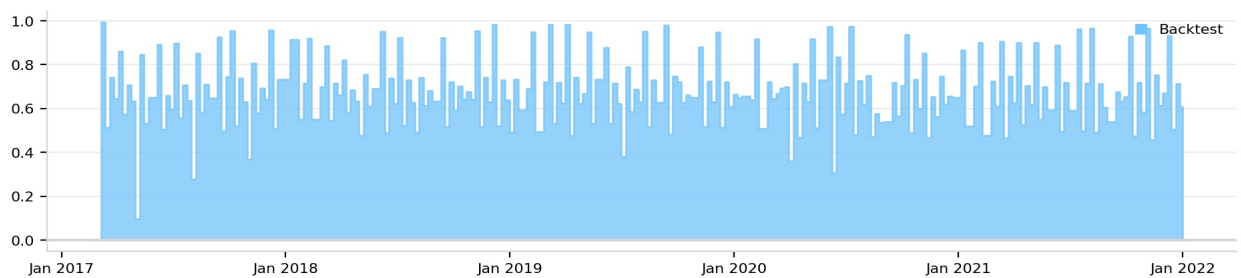
### Rolling Portfolio Beta



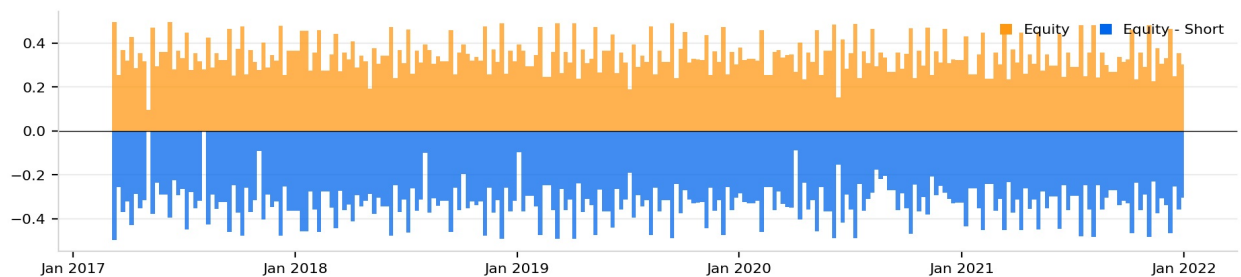
### Rolling Sharpe Ratio



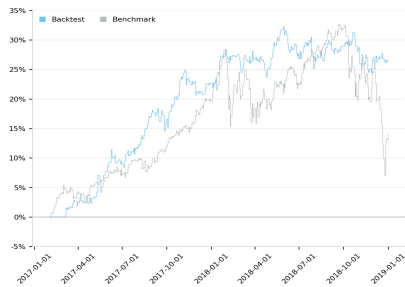
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

