Strategy Description

inverse cramer v1

Key Statistics

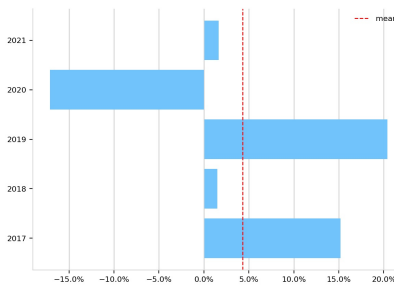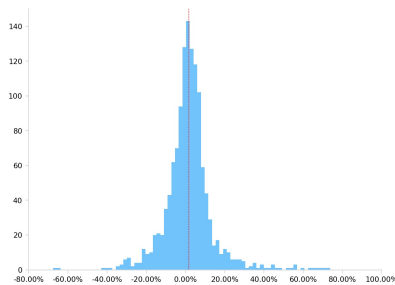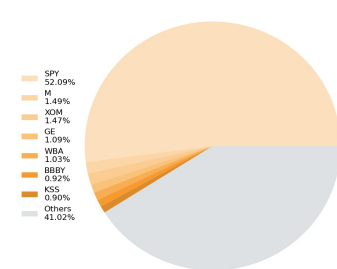|			
Runtime Days	1795	Drawdown	31.5%
Turnover	4%	Probabilistic SR	4%
CAGR	3.8%	Sharpe Ratio	0.3
Markets	Equity	Information Ratio	-0.6
Trades per Day	0.9	Strategy Capacity (USD)	5.2M

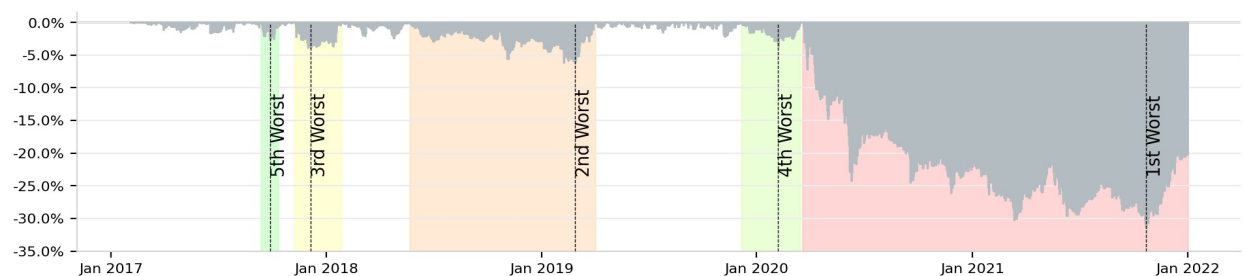## Monthly Returns
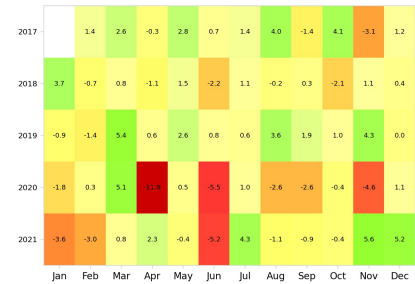
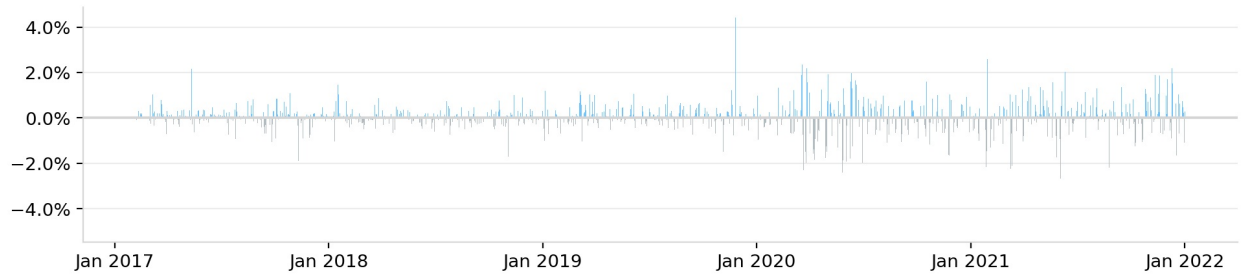## Cumulative Returns

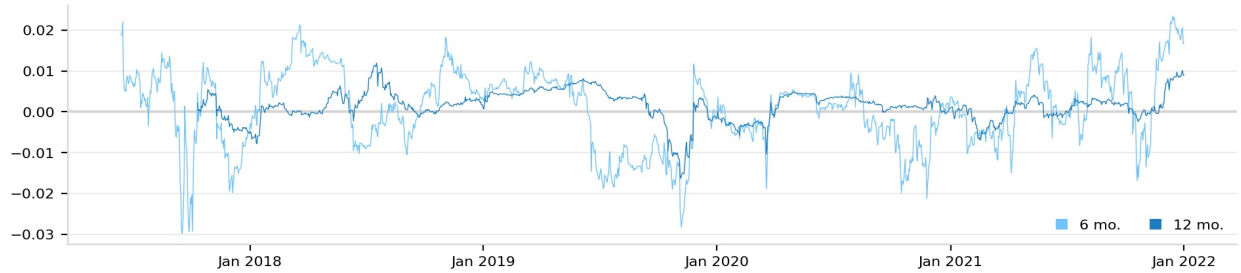
Annual Returns

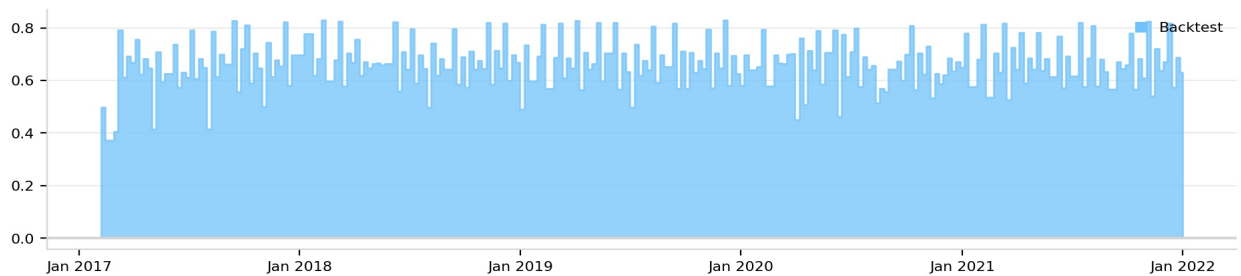## Returns Per Trade

Asset Allocation

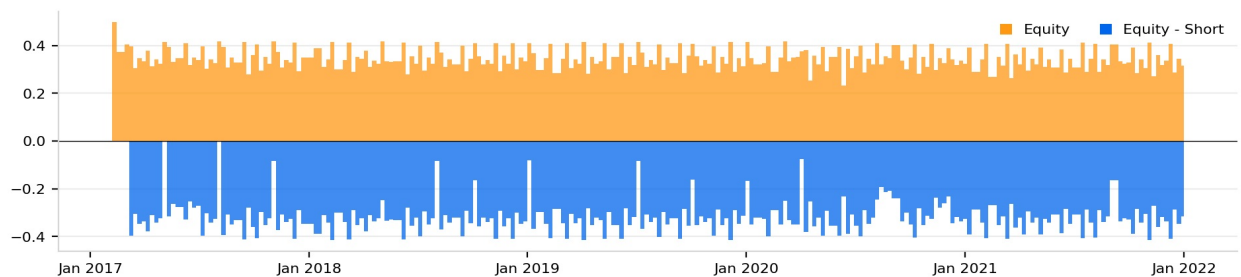## Drawdown

Daily Returns
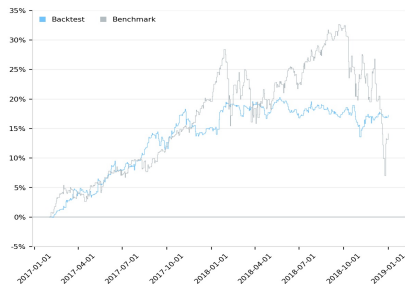

Rolling Portfolio Beta

Rolling Sharpe Ratio

Leverage

Long-Short Exposure

New Normal 2014-2019

COVID-19 Pandemic 2020