

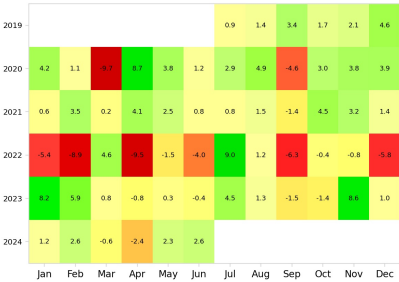
Strategy Description

Buying mag 7 during the dip. 10% profit taking. 5% trailing stop loss.

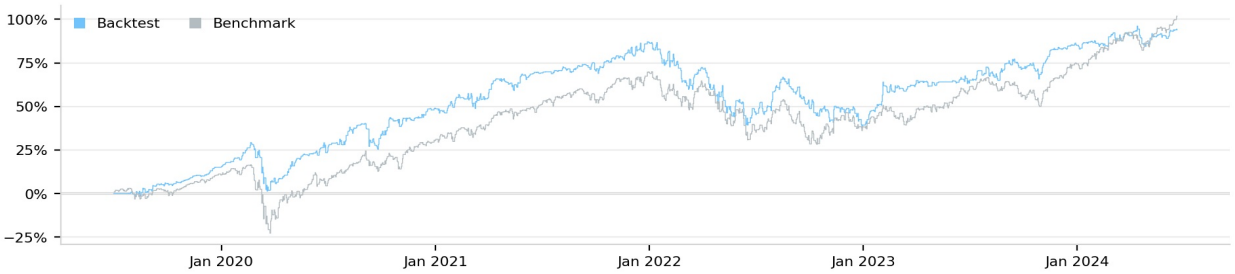
Key Statistics

Runtime Days	1814	Drawdown	26.4%
Turnover	6%	Probabilistic SR	24%
CAGR	14.2%	Sharpe Ratio	0.6
Capacity (USD)	1.7B	Sortino Ratio	0.6
Trades per Day	0.5	Information Ratio	-0.1

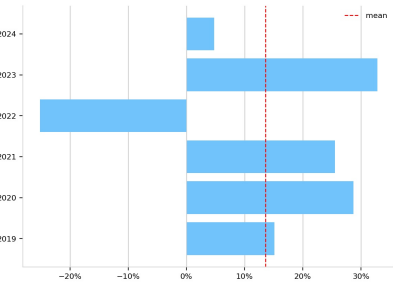
Monthly Returns



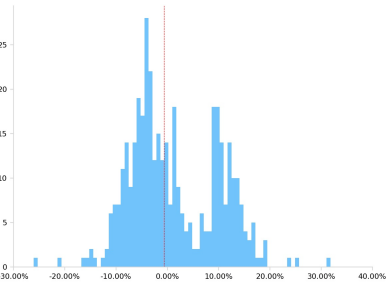
Cumulative Returns



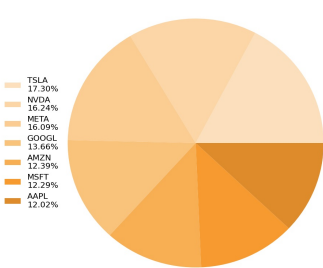
Annual Returns



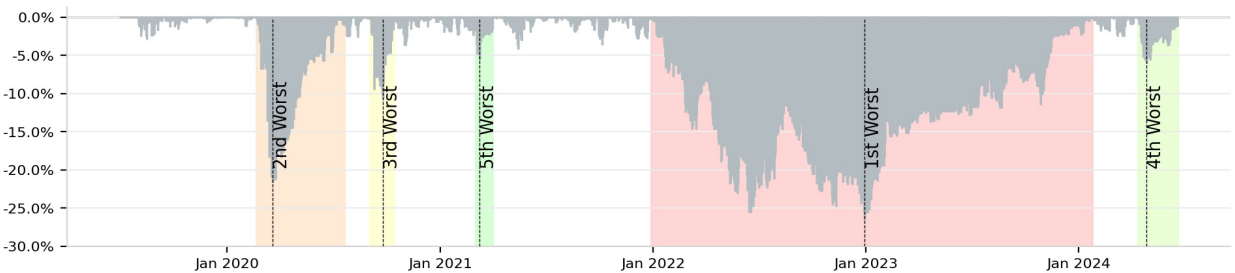
Returns Per Trade



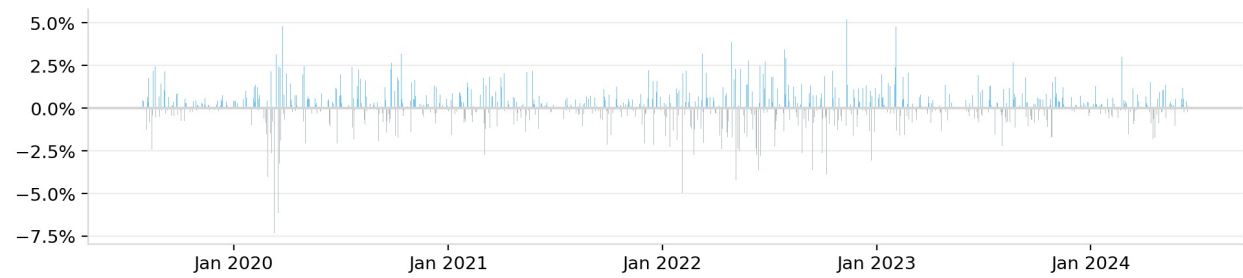
Asset Allocation



Drawdown



Daily Returns



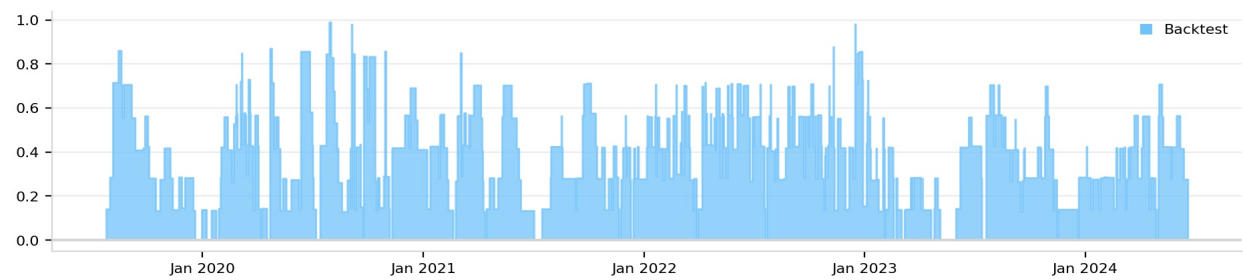
Rolling Portfolio Beta



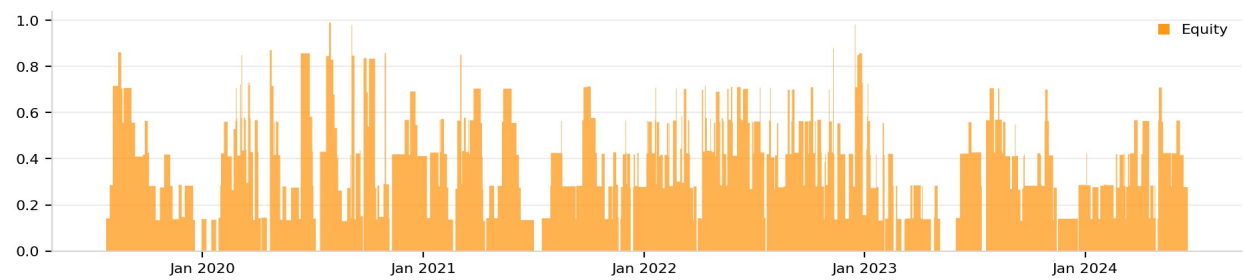
Rolling Sharpe Ratio



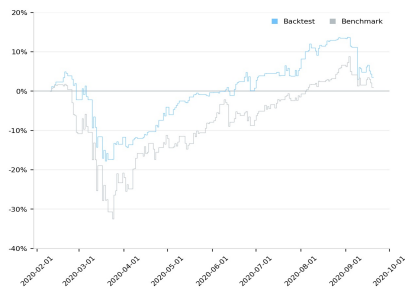
Leverage



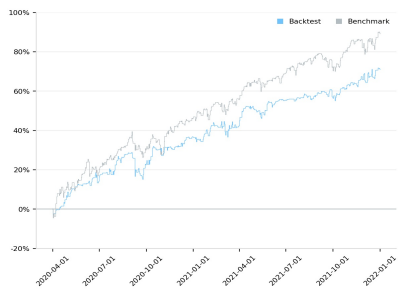
Long-Short Exposure



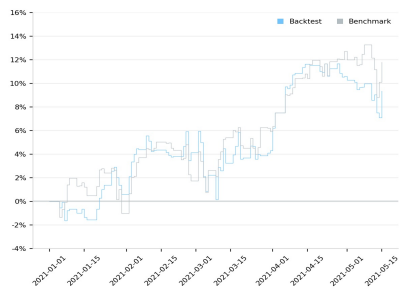
COVID-19 Pandemic 2020



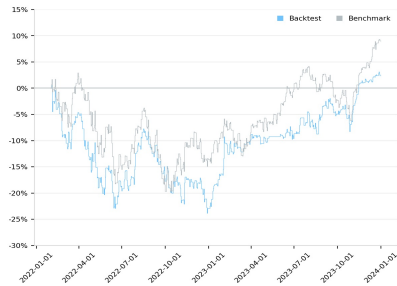
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

