

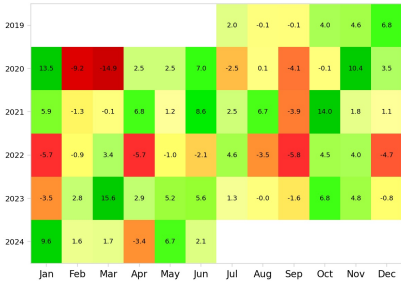
Strategy Description

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

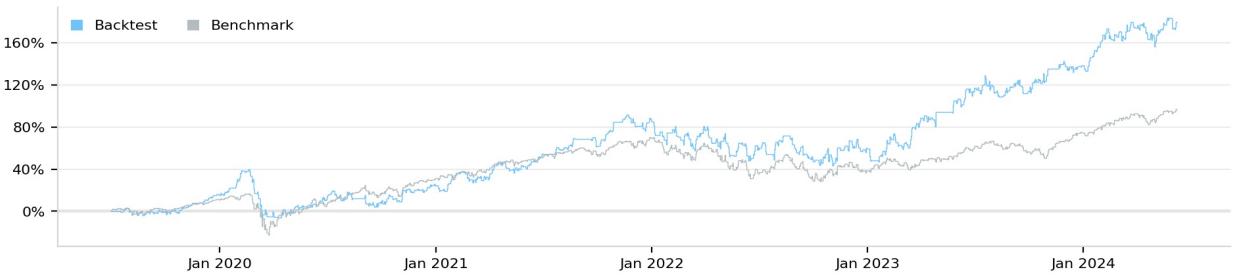
Key Statistics

Runtime Days	1803	Drawdown	34.9%
Turnover	7%	Probabilistic SR	29%
CAGR	23.1%	Sharpe Ratio	0.7
Capacity (USD)	440M	Sortino Ratio	0.8
Trades per Day	0.1	Information Ratio	0.4

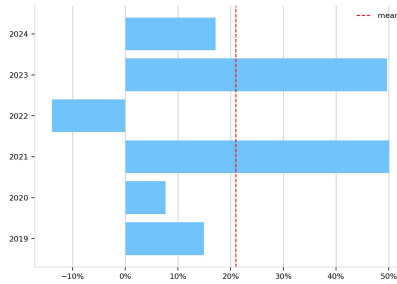
Monthly Returns



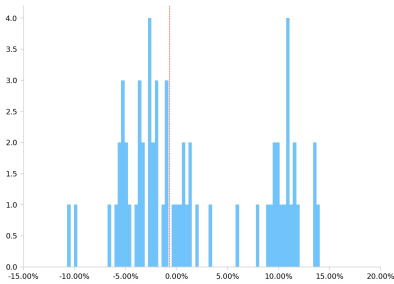
Cumulative Returns



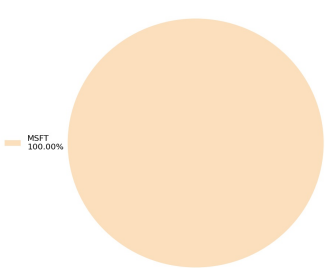
Annual Returns



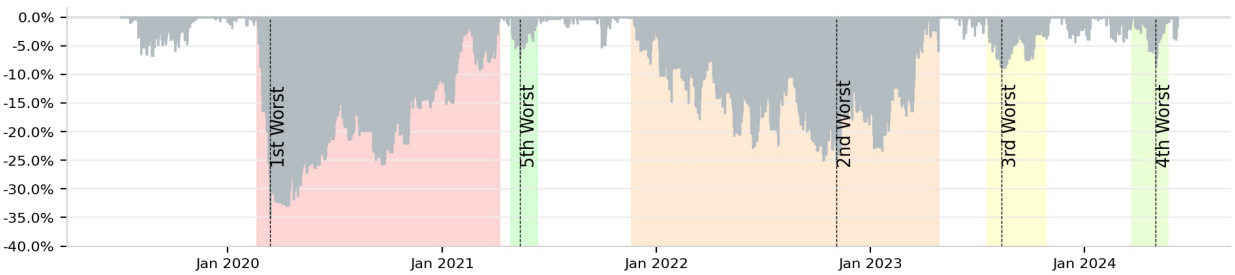
Returns Per Trade



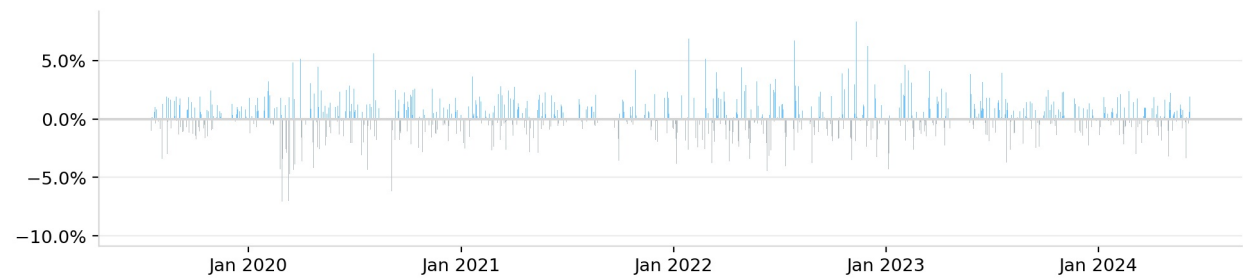
Asset Allocation



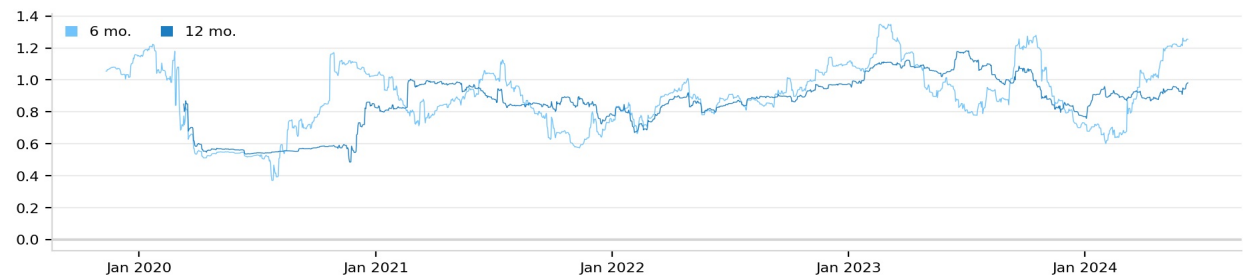
Drawdown



Daily Returns



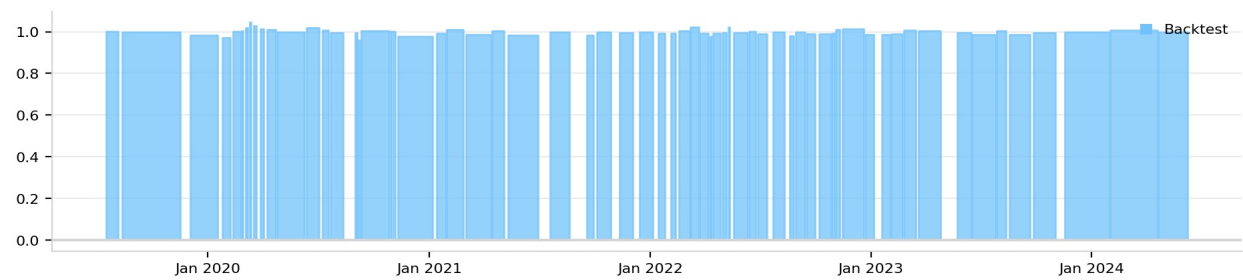
Rolling Portfolio Beta



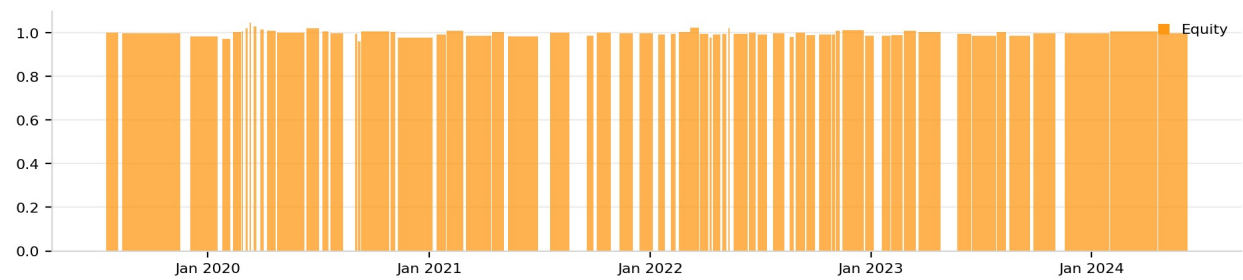
Rolling Sharpe Ratio



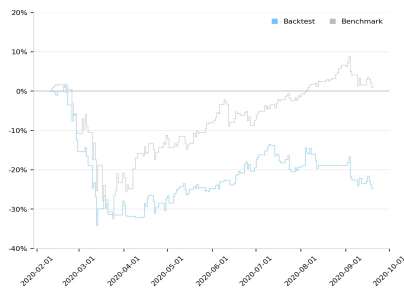
Leverage



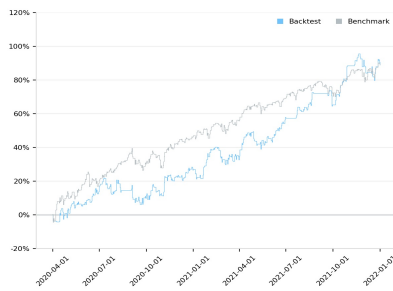
Long-Short Exposure



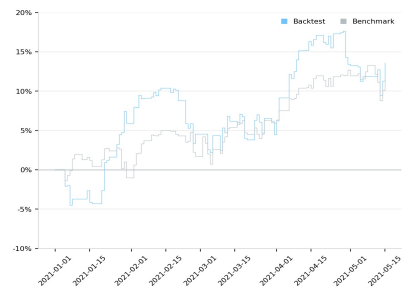
COVID-19 Pandemic 2020



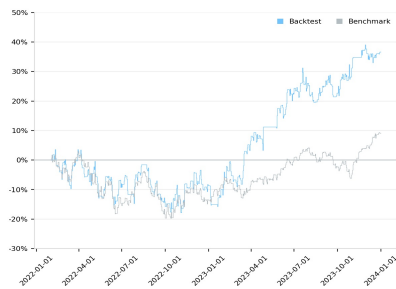
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

