

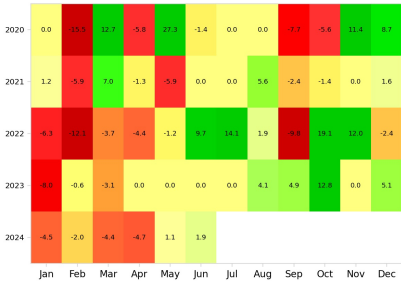
Strategy Description

Buying LULU during the dip. 8% profit taking. 4% trailing stop loss.

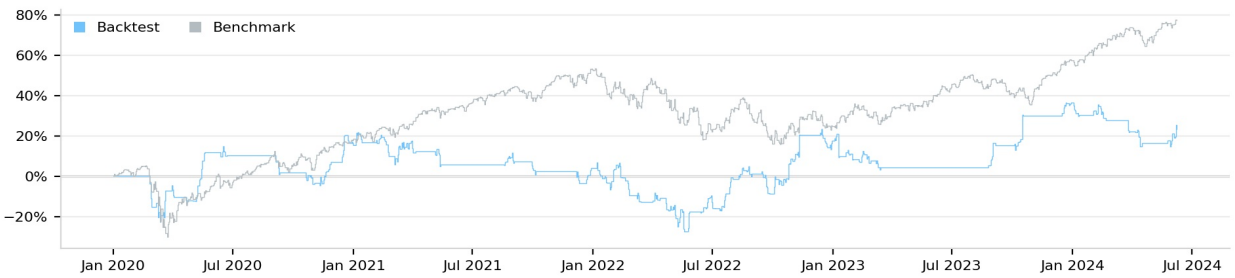
Key Statistics

Runtime Days	1619	Drawdown	40.5%
Turnover	7%	Probabilistic SR	3%
CAGR	4.8%	Sharpe Ratio	0.2
Capacity (USD)	49M	Sortino Ratio	0.1
Trades per Day	0.1	Information Ratio	-0.3

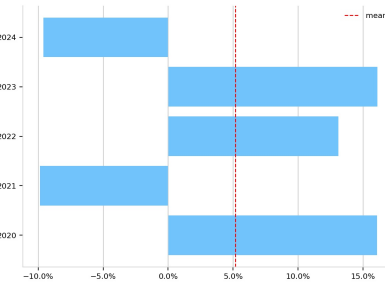
Monthly Returns



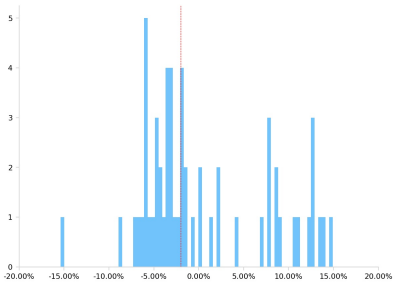
Cumulative Returns



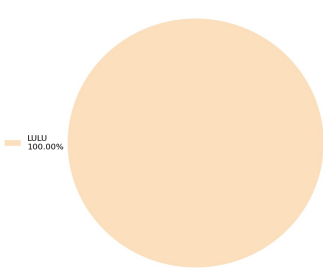
Annual Returns



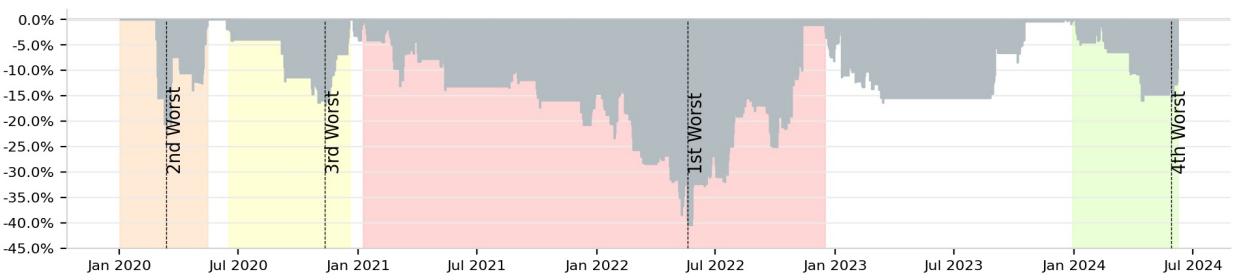
Returns Per Trade



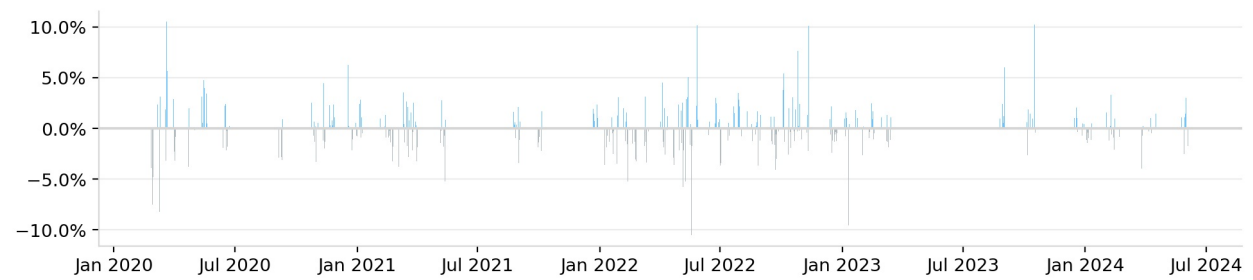
Asset Allocation



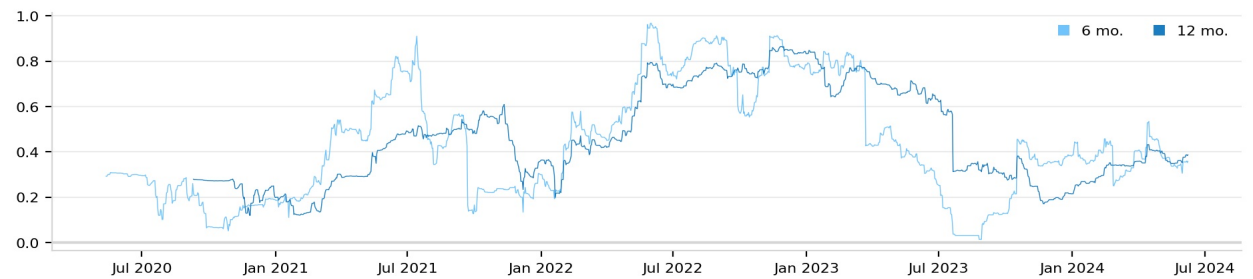
Drawdown



Daily Returns



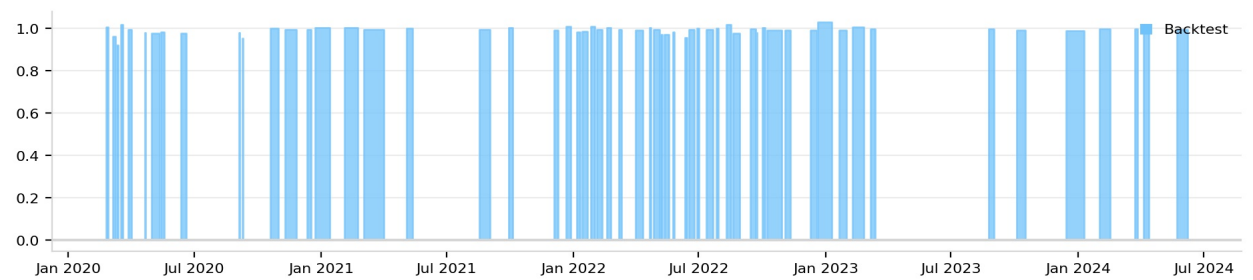
Rolling Portfolio Beta



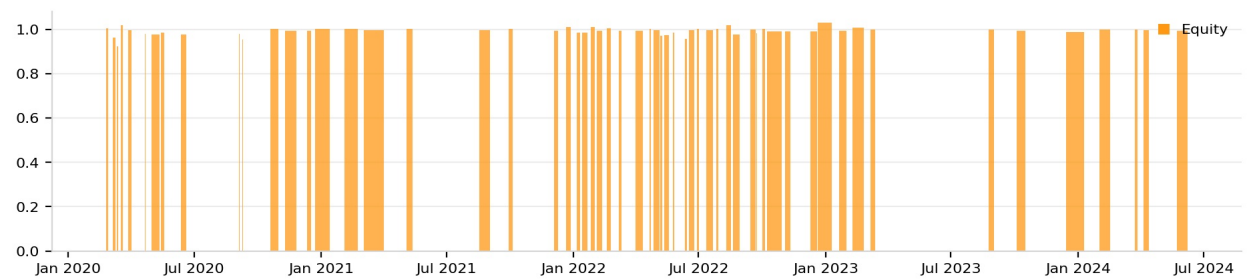
Rolling Sharpe Ratio



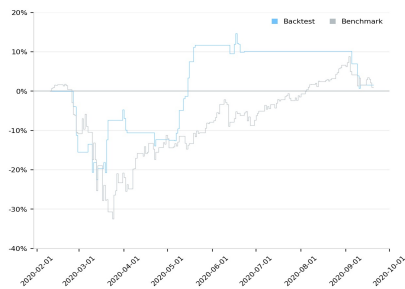
Leverage



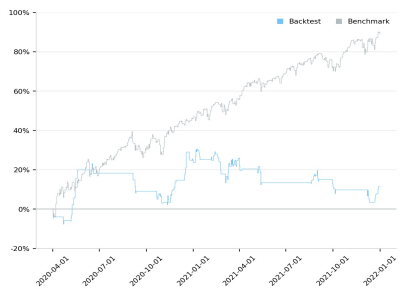
Long-Short Exposure



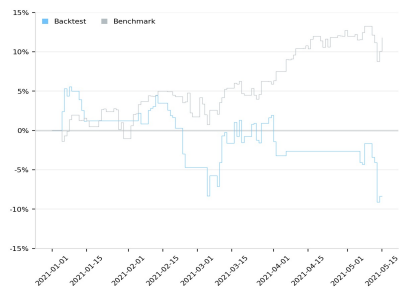
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

