

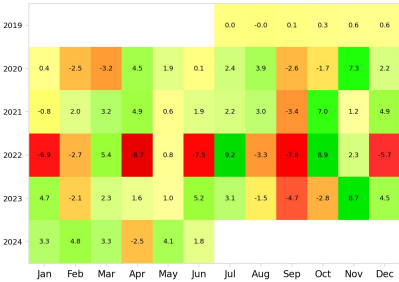
Strategy Description

No additional deposits

Key Statistics

Runtime Days	1807	Drawdown	24.4%
Turnover	0%	Probabilistic SR	17%
CAGR	11.0%	Sharpe Ratio	0.5
Capacity (USD)	-	Sortino Ratio	0.5
Trades per Day	0.1	Information Ratio	-0.4

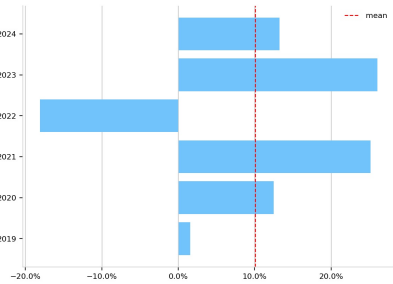
Monthly Returns



Cumulative Returns



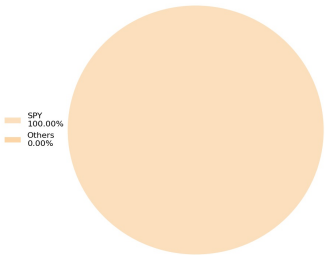
Annual Returns



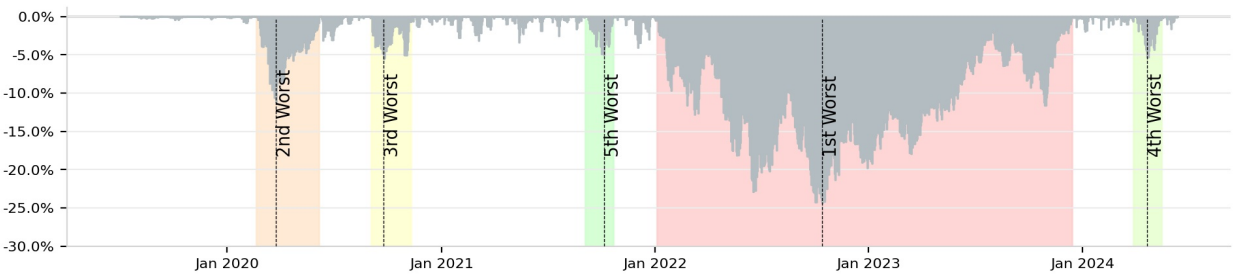
Returns Per Trade

Insufficient Data

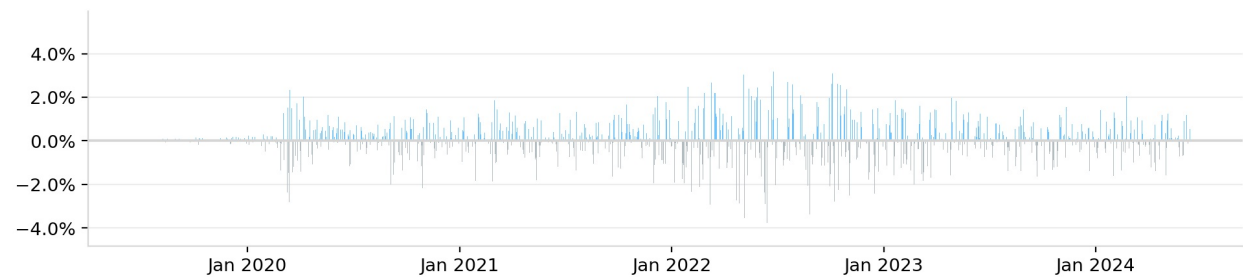
Asset Allocation



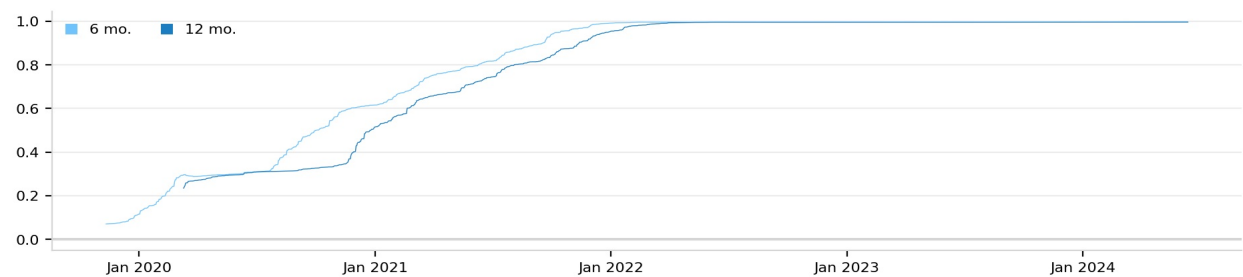
Drawdown



Daily Returns



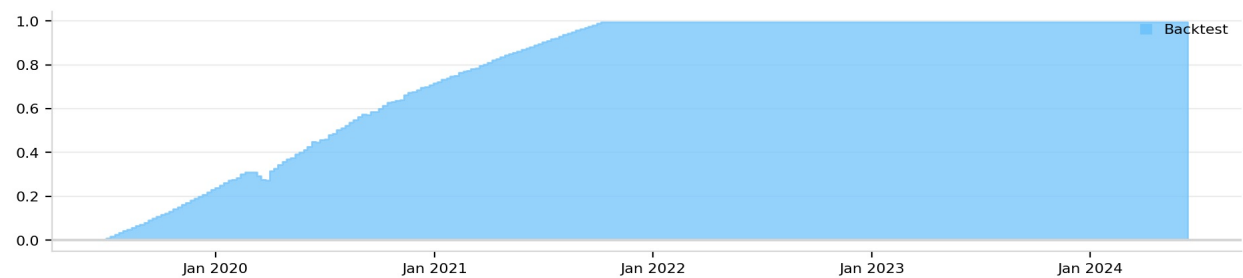
Rolling Portfolio Beta



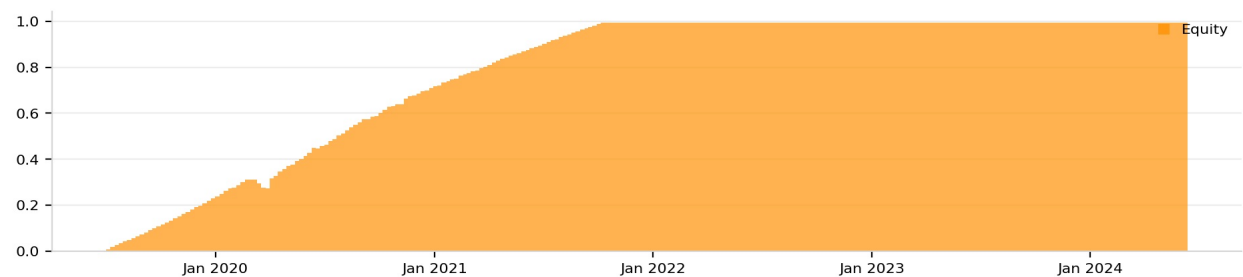
Rolling Sharpe Ratio



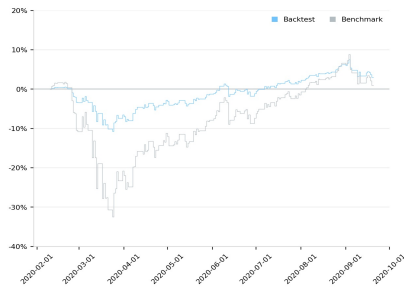
Leverage



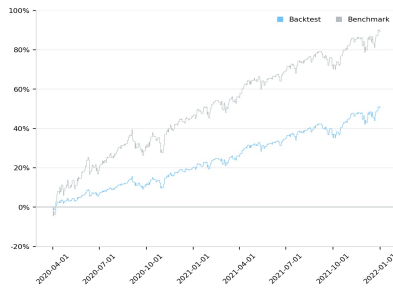
Long-Short Exposure



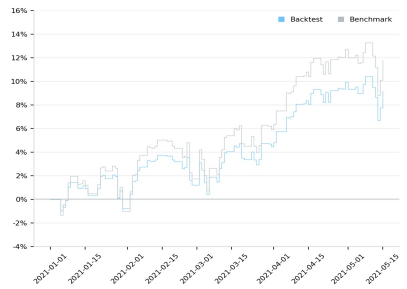
COVID-19 Pandemic 2020



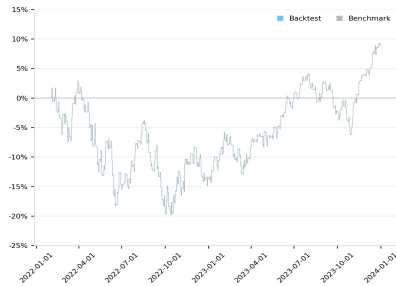
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

