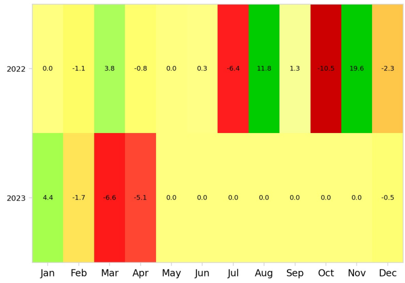
Strategy Description

test1

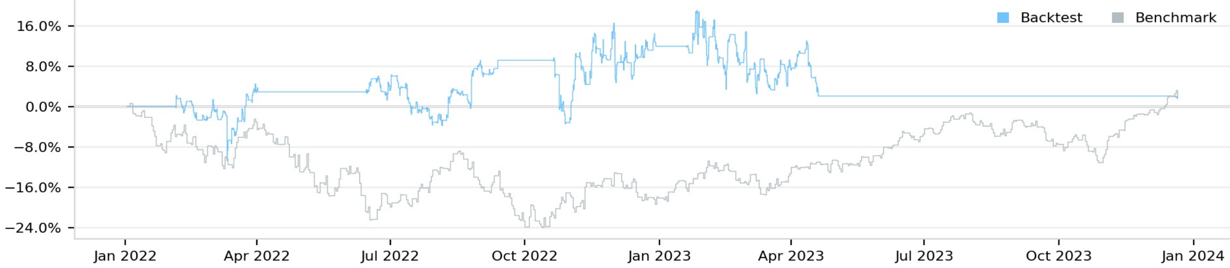
Key Statistics

Runtime Days	719	Drawdown	14.7%
Turnover	2%	Probabilistic SR	7%
CAGR	0.8%	Sharpe Ratio	-0.1
Capacity (USD)	1.4M	Sortino Ratio	-0.1
Trades per Day	0.1	Information Ratio	0.0

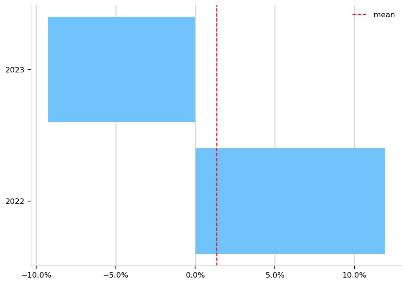
Monthly Returns



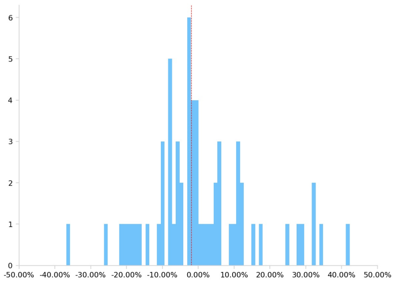
Cumulative Returns



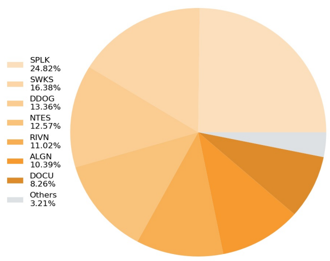
Annual Returns



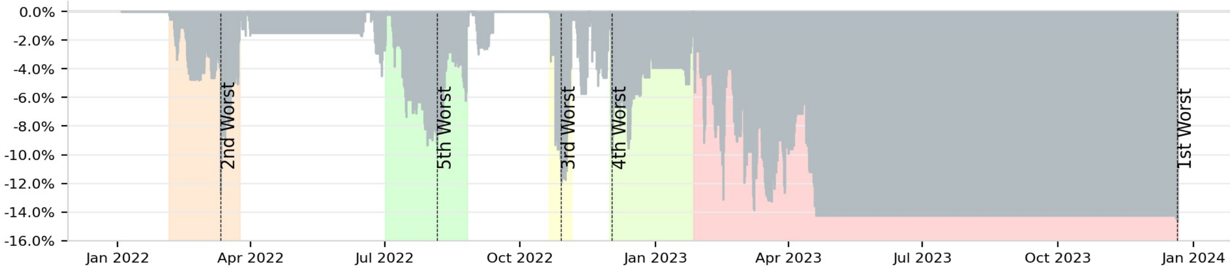
Returns Per Trade



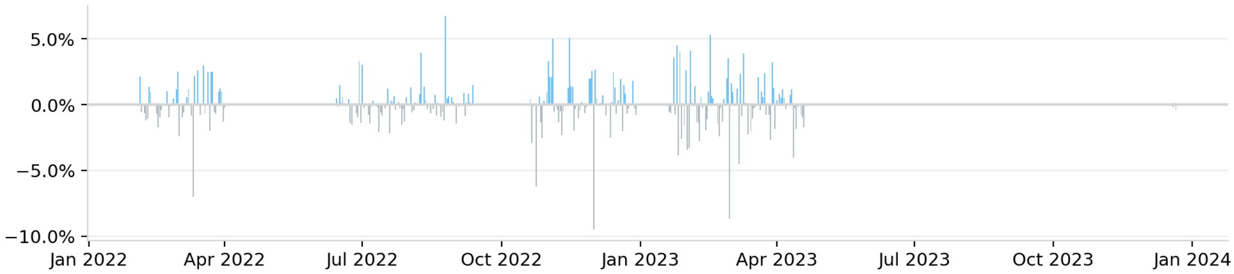
Asset Allocation



Drawdown



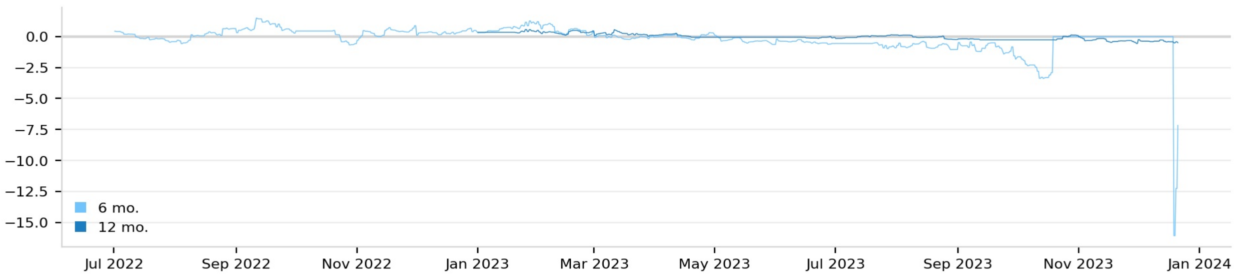
Daily Returns



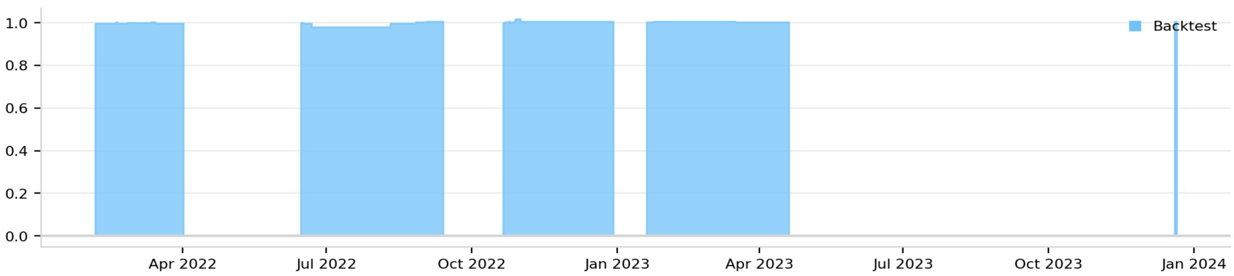
Rolling Portfolio Beta

Insufficient Data

Rolling Sharpe Ratio



Leverage



Long-Short Exposure