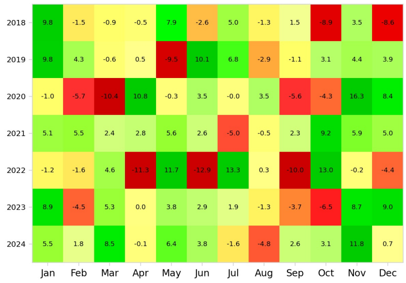
Strategy Description

Tracking and outperforming the Dow Jones by selecting suitable constituents and computing their weights according to advanced factor loadings found to generate significant alpha. Rebalances monthly.

Key Statistics

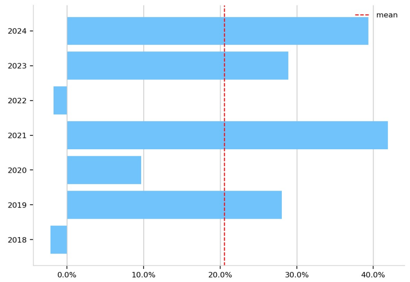
Runtime Days	2529	Drawdown	30.9%
Turnover	4%	Probabilistic SR	17%
CAGR	20.0%	Sharpe Ratio	0.6
Capacity (USD)	11M	Sortino Ratio	0.7
Trades per Day	1.4	Information Ratio	0.6

Monthly Returns

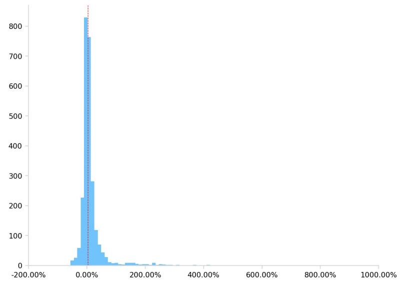


Cumulative Returns

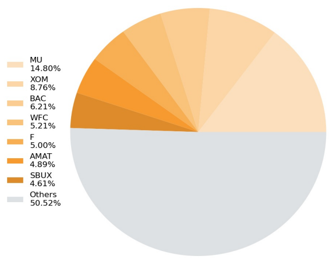
Annual Returns



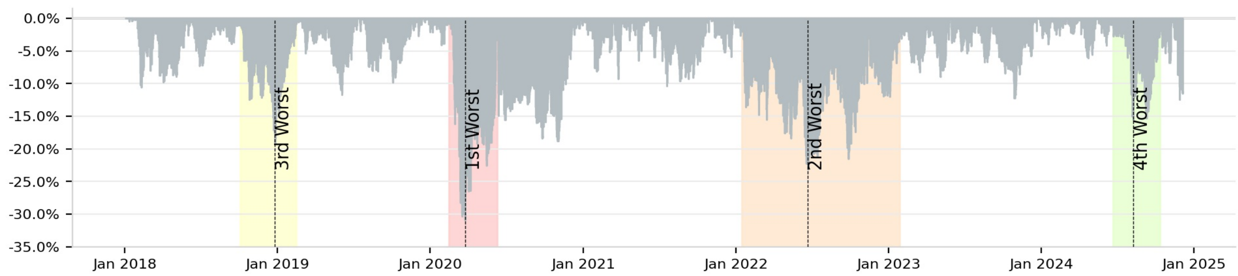
Returns Per Trade



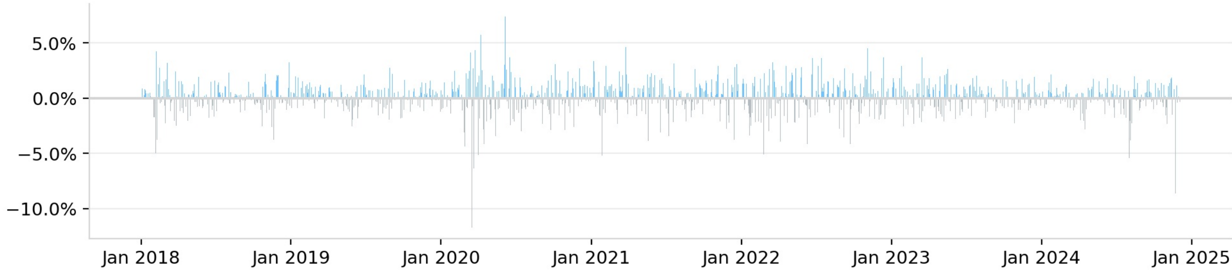
Asset Allocation



Drawdown

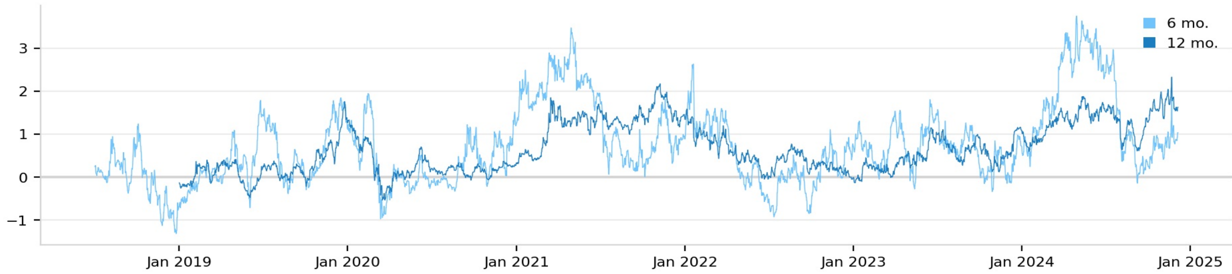


Daily Returns

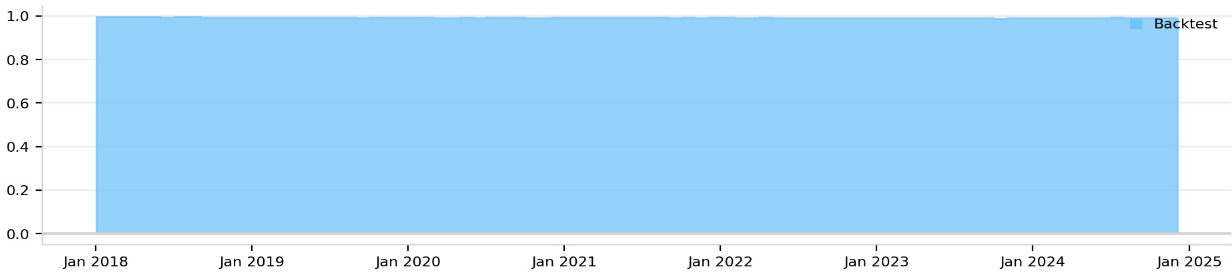


Rolling Portfolio Beta

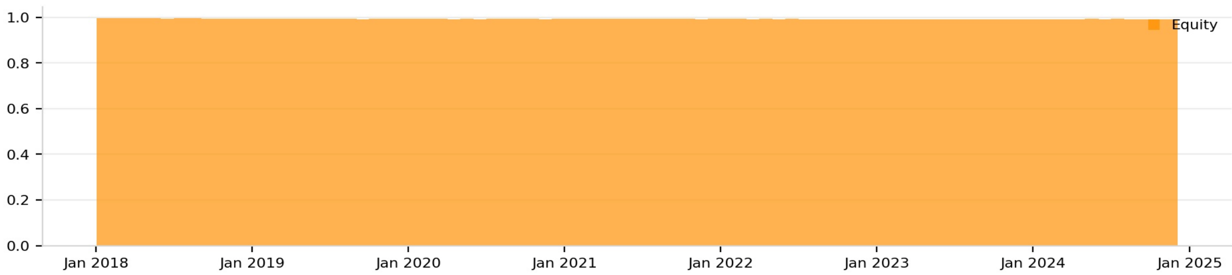
Rolling Sharpe Ratio



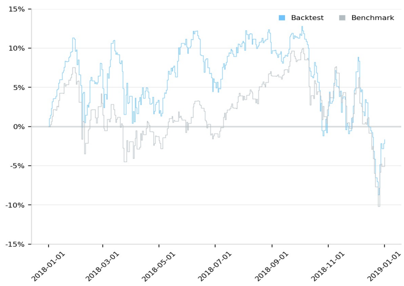
Leverage



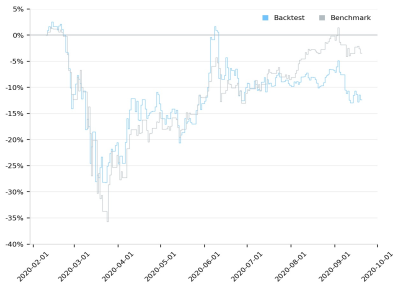
Long-Short Exposure



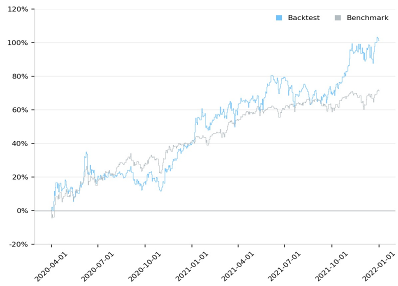
New Normal 2014-2019



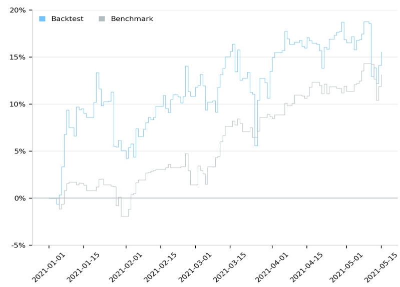
COVID-19 Pandemic 2020



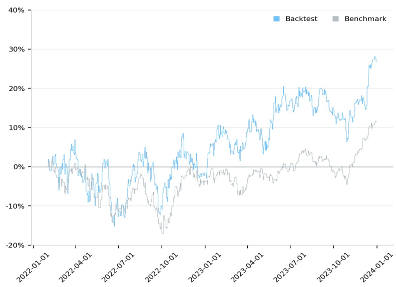
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present