

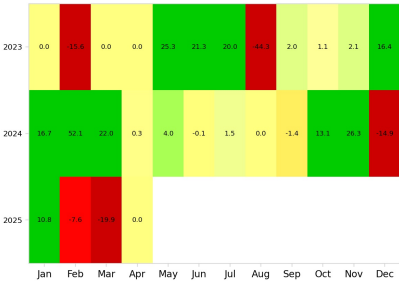
Strategy Description

11

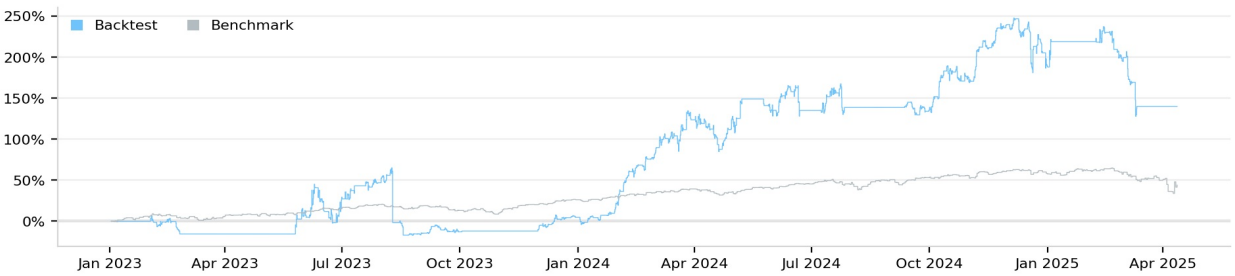
Key Statistics

Runtime Days	831	Drawdown	49.8%
Turnover	21%	Probabilistic SR	40%
CAGR	46.8%	Sharpe Ratio	0.9
Capacity (USD)	2.8M	Sortino Ratio	0.6
Trades per Day	2.6	Information Ratio	0.8

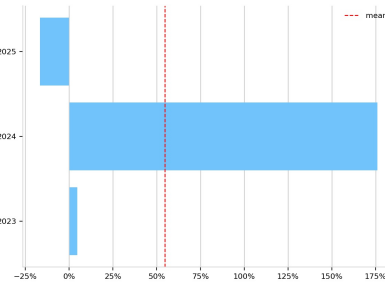
Monthly Returns



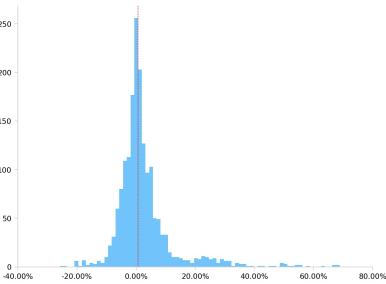
Cumulative Returns



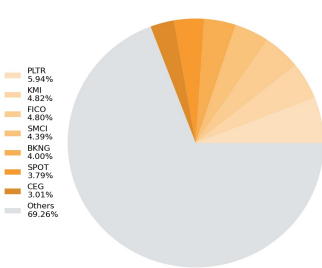
Annual Returns



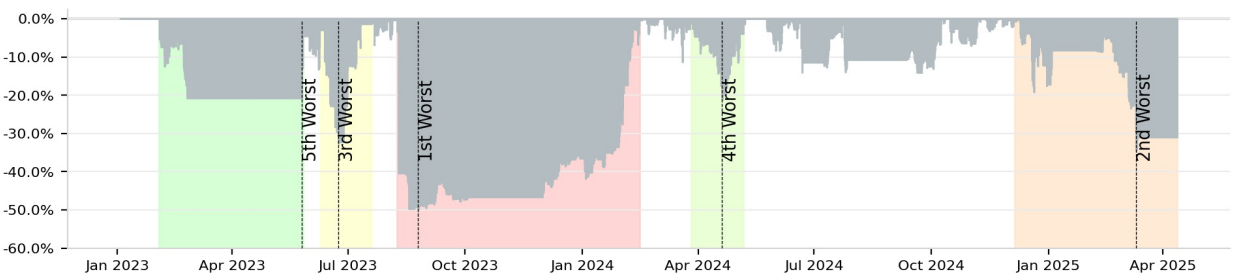
Returns Per Trade



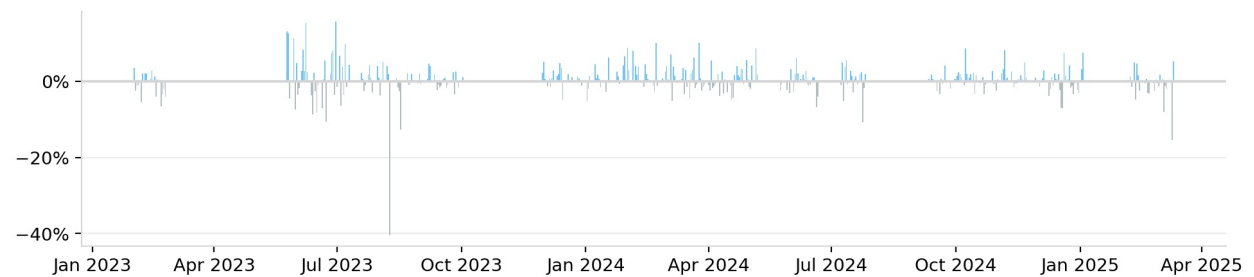
Asset Allocation



Drawdown



Daily Returns



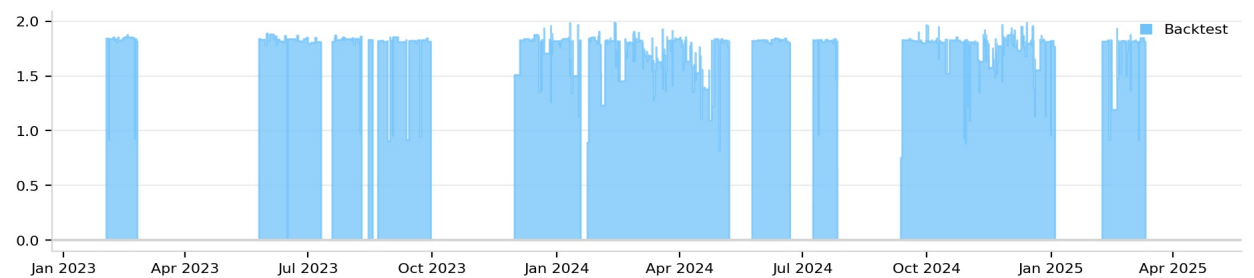
Rolling Portfolio Beta



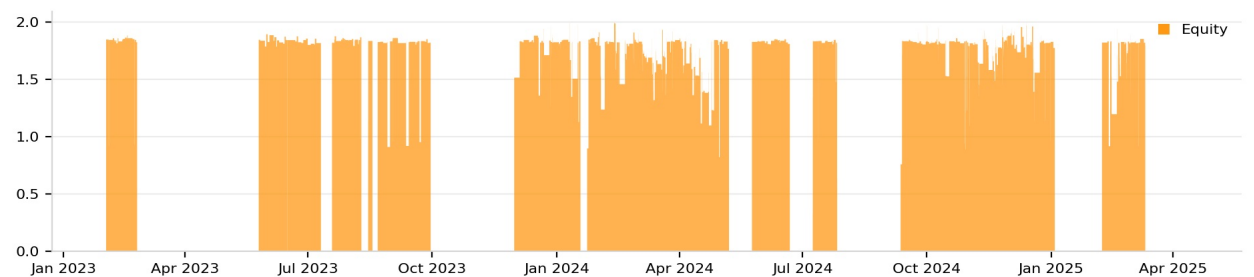
Rolling Sharpe Ratio



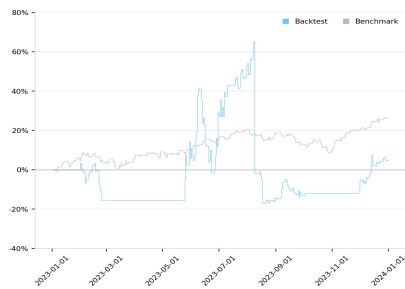
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

