

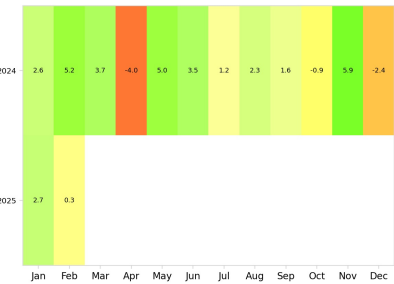
Strategy Description

KOF Algo first version

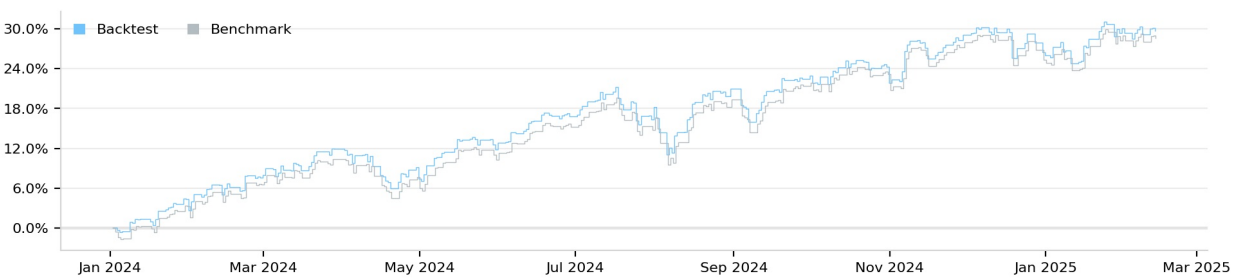
Key Statistics

Runtime Days	408	Drawdown	8.4%
Turnover	1%	Probabilistic SR	77%
CAGR	26.1%	Sharpe Ratio	1.2
Capacity (USD)	1.1B	Sortino Ratio	1.3
Trades per Day	0.0	Information Ratio	0.8

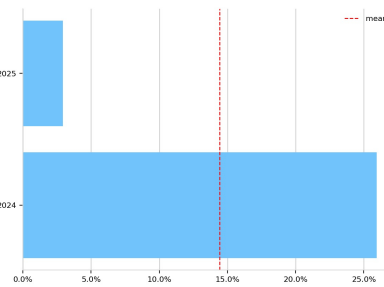
Monthly Returns



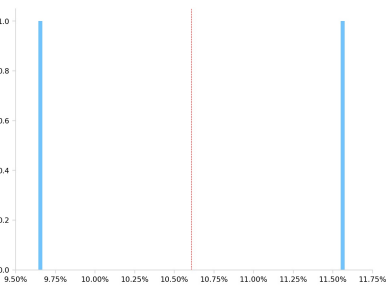
Cumulative Returns



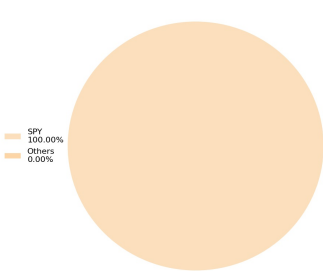
Annual Returns



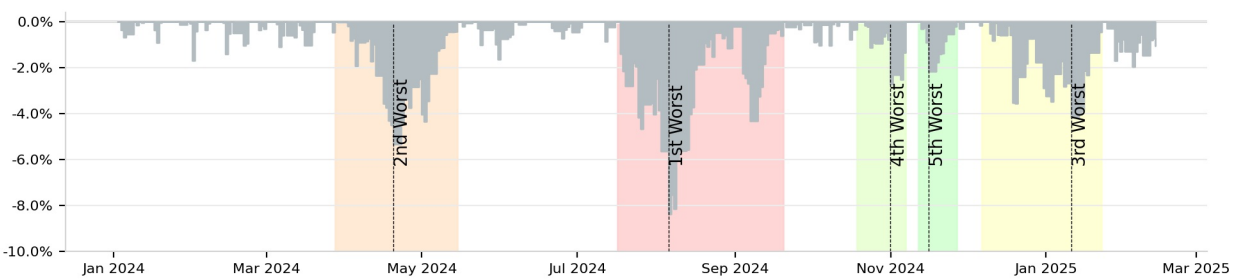
Returns Per Trade



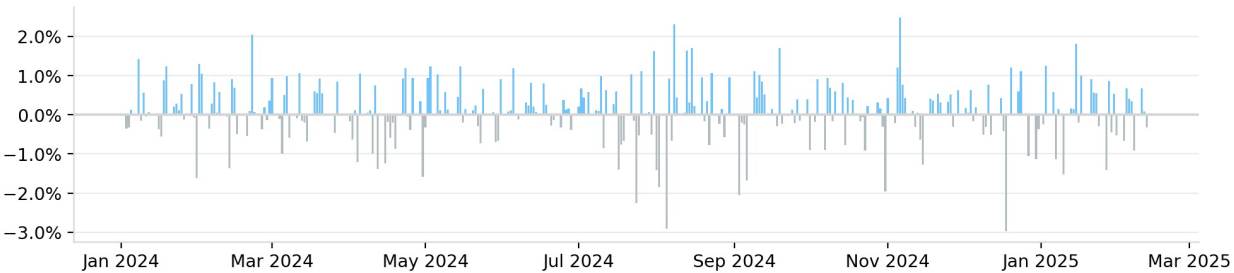
Asset Allocation



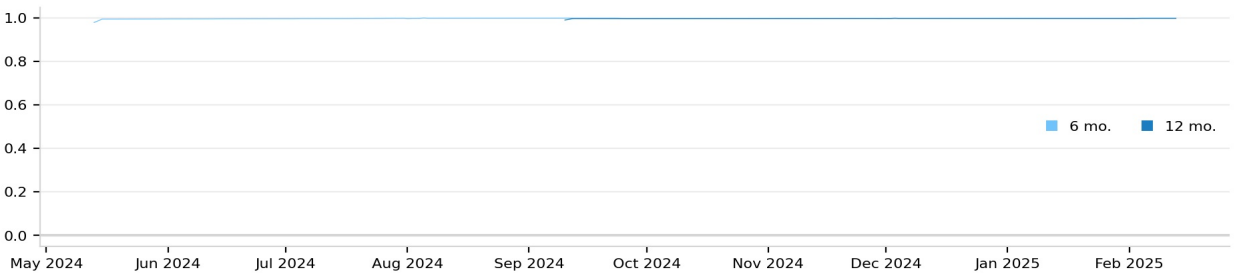
Drawdown



Daily Returns



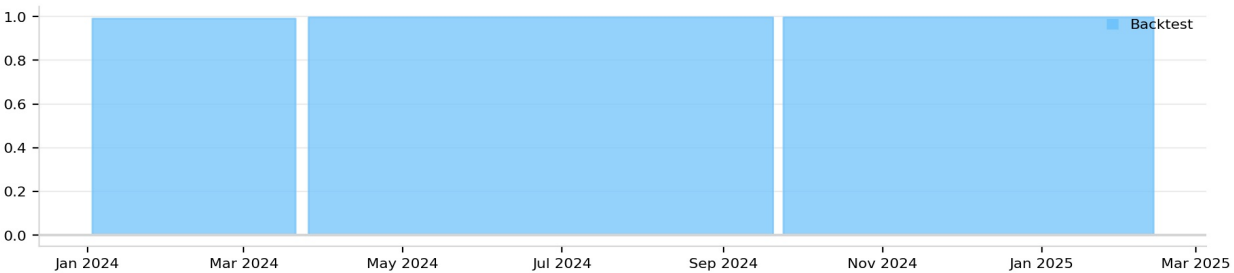
Rolling Portfolio Beta



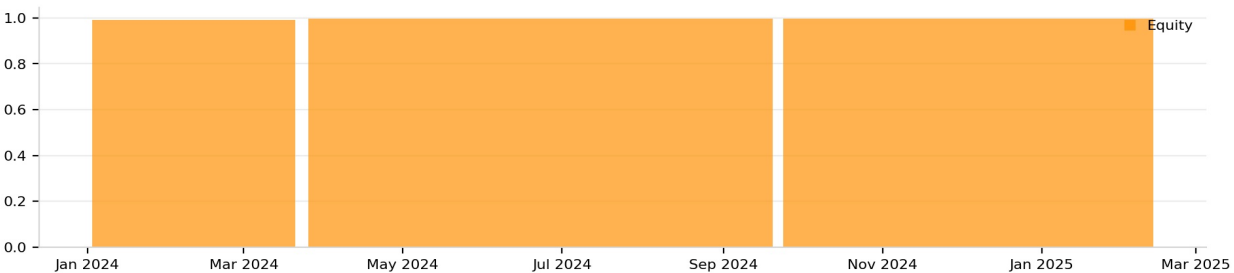
Rolling Sharpe Ratio



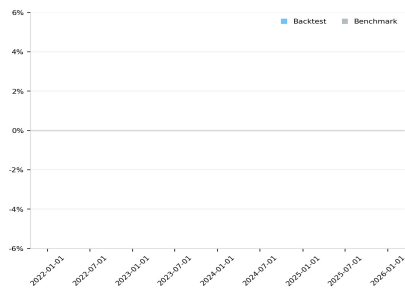
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

