

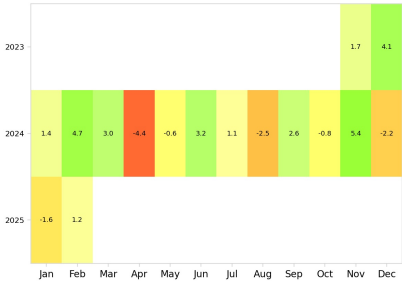
Strategy Description

trading and orders lesson 5 bot

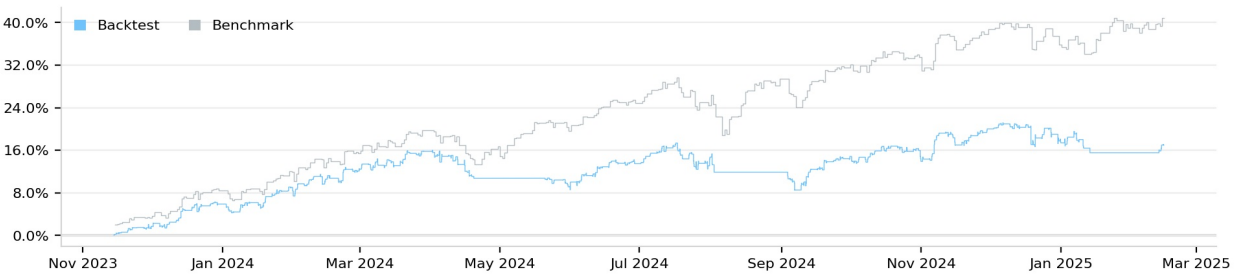
Key Statistics

Runtime Days	458	Drawdown	7.6%
Turnover	1%	Probabilistic SR	58%
CAGR	13.3%	Sharpe Ratio	0.5
Capacity (USD)	220M	Sortino Ratio	0.5
Trades per Day	0.0	Information Ratio	-2.0

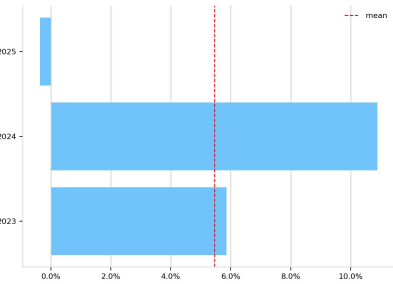
Monthly Returns



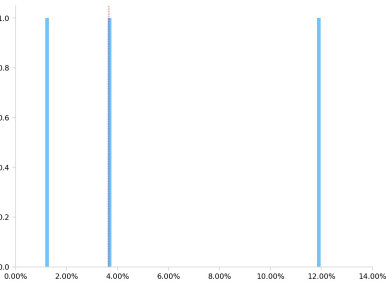
Cumulative Returns



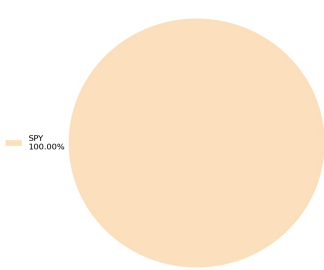
Annual Returns



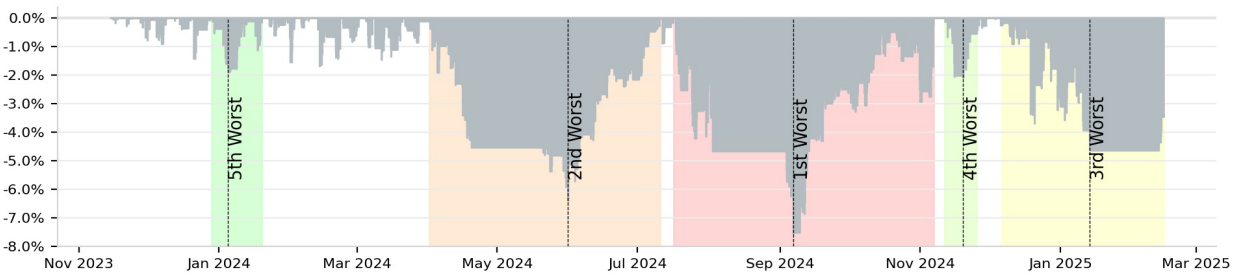
Returns Per Trade



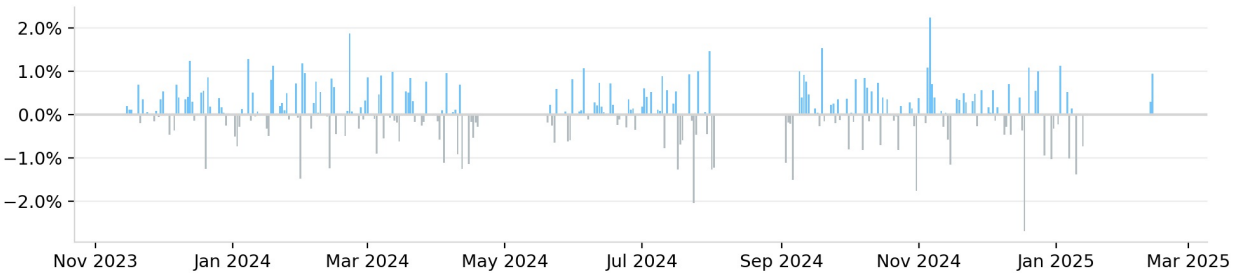
Asset Allocation



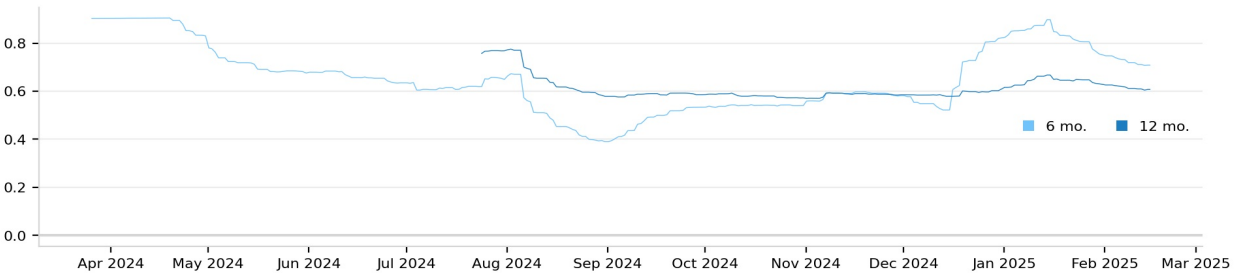
Drawdown



Daily Returns



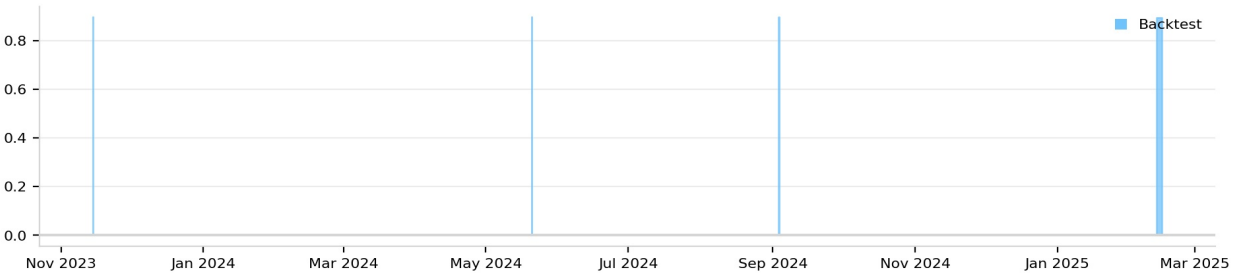
Rolling Portfolio Beta



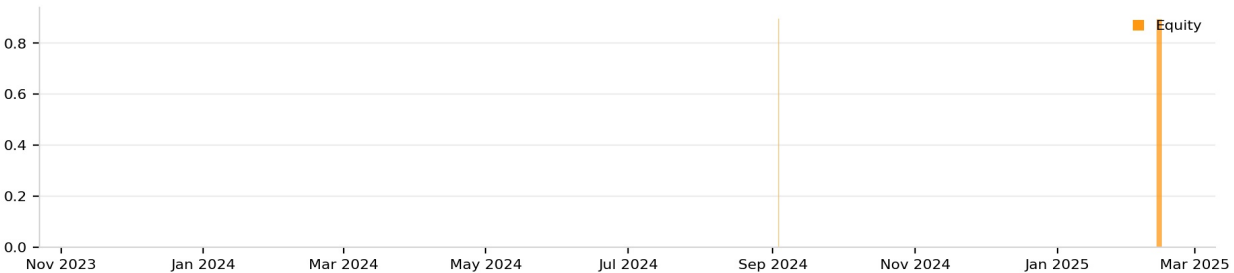
Rolling Sharpe Ratio



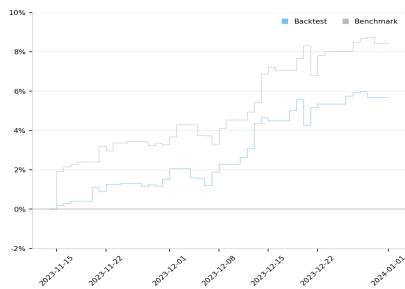
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

