

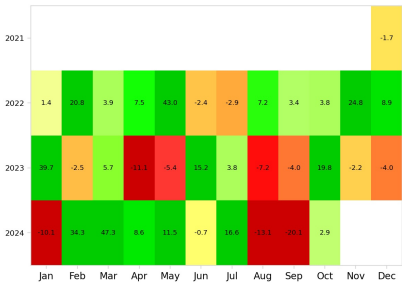
Strategy Description

crypto pure sentiment signal

Key Statistics

|                |        |                   |       |
|----------------|--------|-------------------|-------|
| Runtime Days   | 1023   | Drawdown          | 33.8% |
| Turnover       | 69%    | Probabilistic SR  | 92%   |
| CAGR           | 109.9% | Sharpe Ratio      | 2.8   |
| Capacity (USD) | 810M   | Sortino Ratio     | 3.9   |
| Trades per Day | 0.9    | Information Ratio | 1.4   |

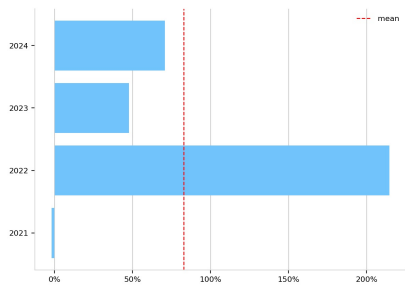
Monthly Returns



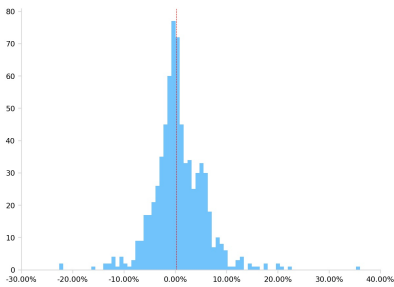
Cumulative Returns



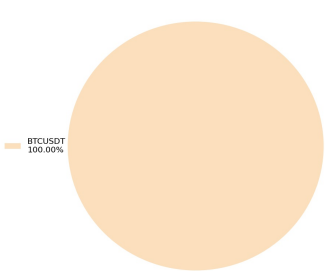
Annual Returns



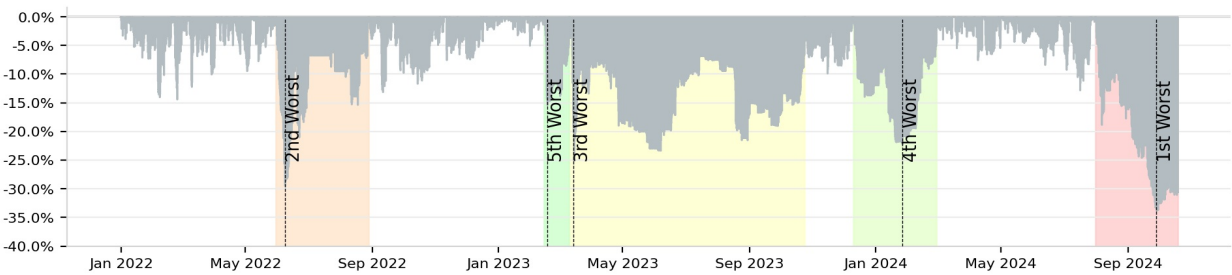
Returns Per Trade



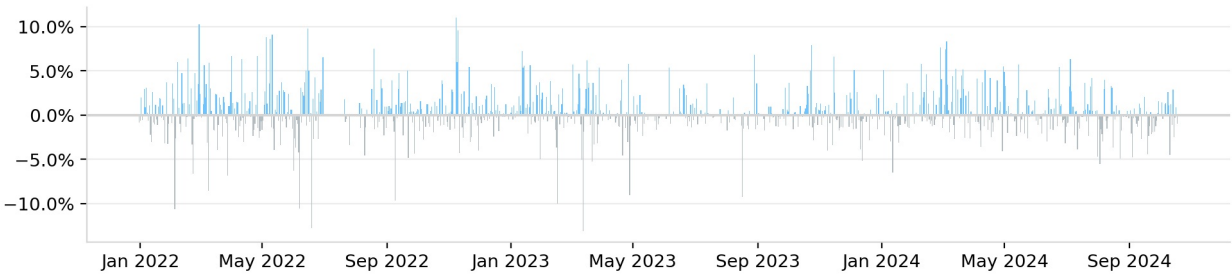
Asset Allocation



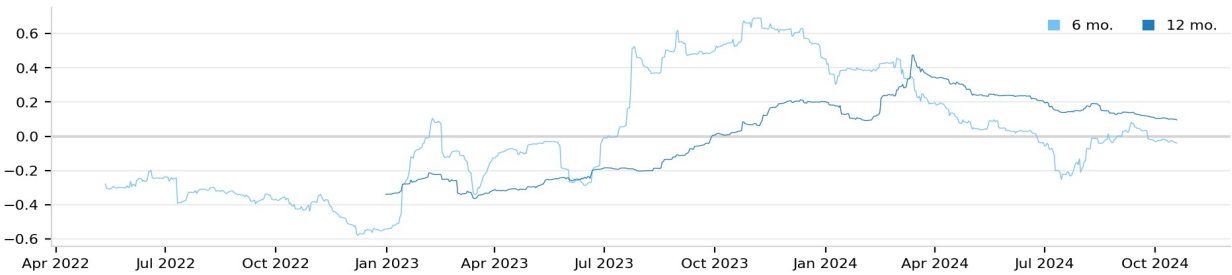
Drawdown



Daily Returns



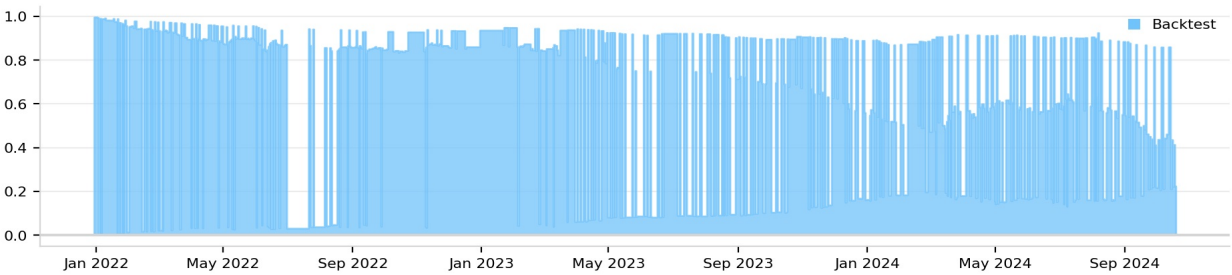
Rolling Portfolio Beta



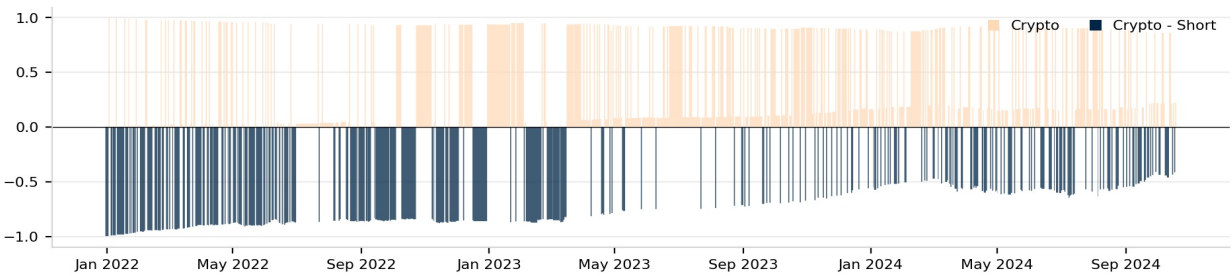
Rolling Sharpe Ratio



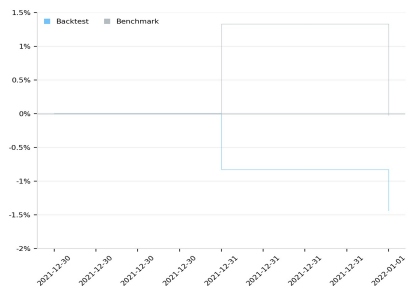
Leverage



Long-Short Exposure



Post-COVID Run-up 2020-2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

