

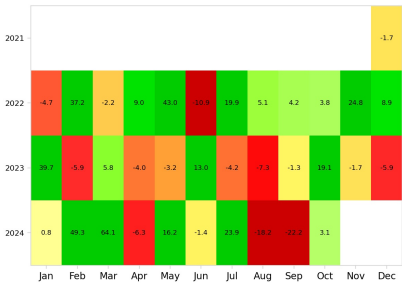
Strategy Description

crypto pure sentiment signal

Key Statistics

Runtime Days	1023	Drawdown	42.7%
Turnover	68%	Probabilistic SR	92%
CAGR	128.4%	Sharpe Ratio	3.0
Capacity (USD)	2.3M	Sortino Ratio	4.6
Trades per Day	0.7	Information Ratio	1.8

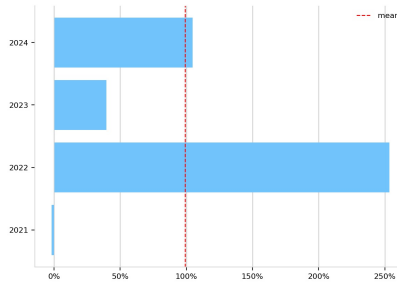
Monthly Returns



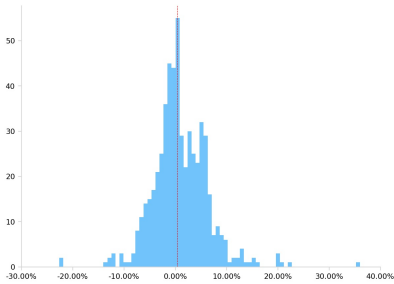
Cumulative Returns



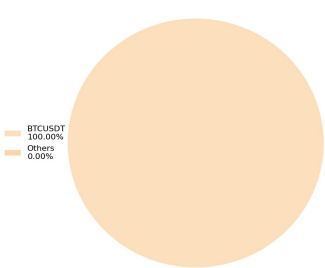
Annual Returns



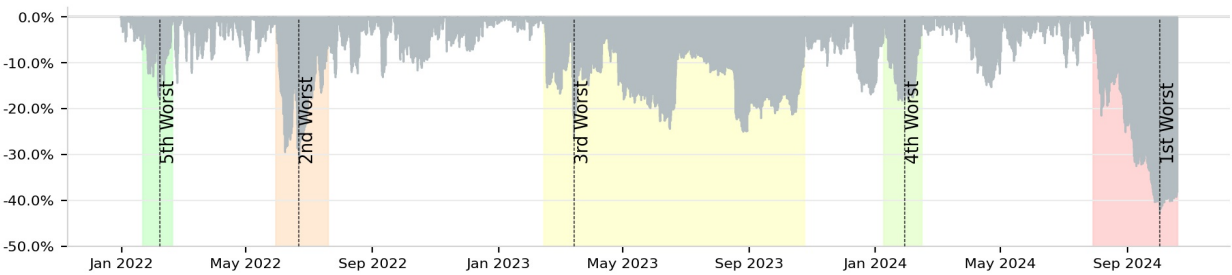
Returns Per Trade



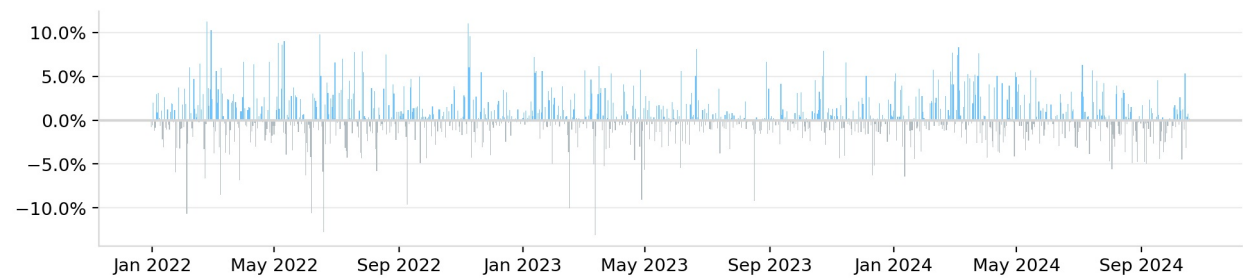
Asset Allocation



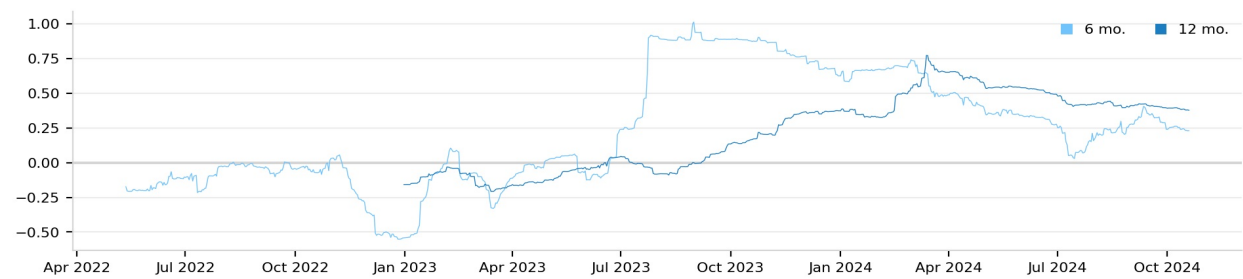
Drawdown



Daily Returns



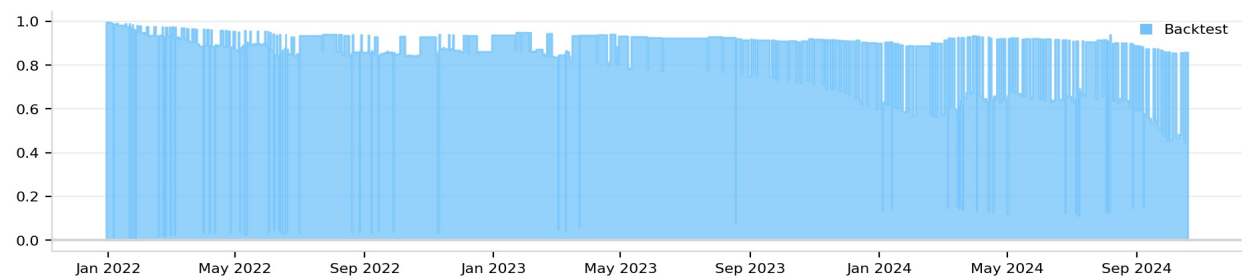
Rolling Portfolio Beta



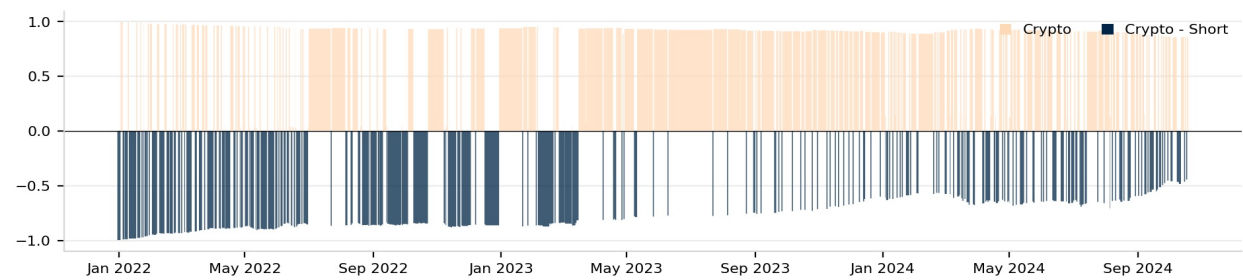
Rolling Sharpe Ratio



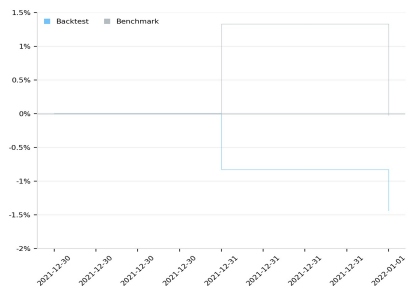
Leverage



Long-Short Exposure



Post-COVID Run-up 2020-2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

