

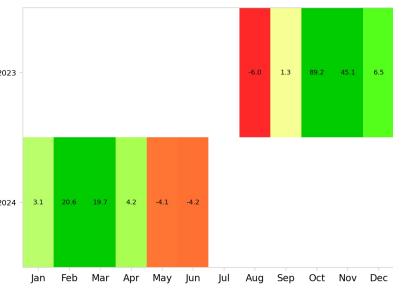
Strategy Description

crypto pure sentiment signal

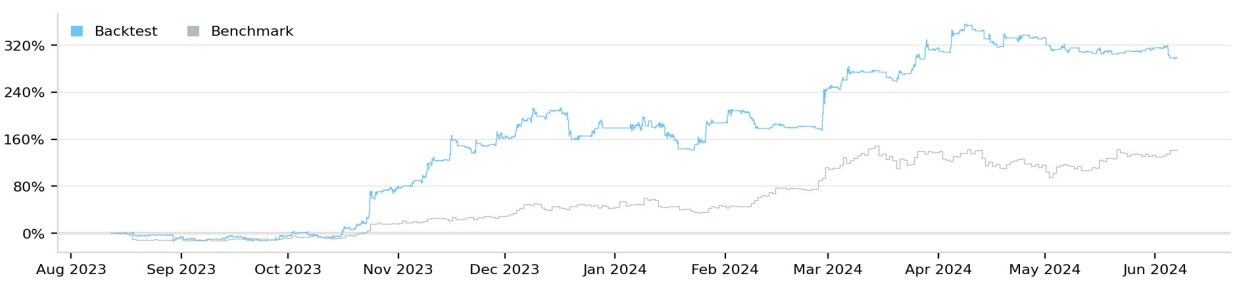
Key Statistics

Runtime Days	300	Drawdown	23.2%
Turnover	145%	Probabilistic SR	99%
CAGR	437.4%	Sharpe Ratio	8.4
Capacity (USD)	2.5M	Sortino Ratio	17.4
Trades per Day	2.7	Information Ratio	5.4

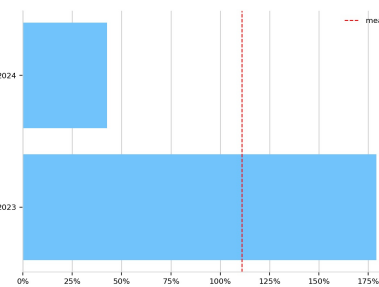
Monthly Returns



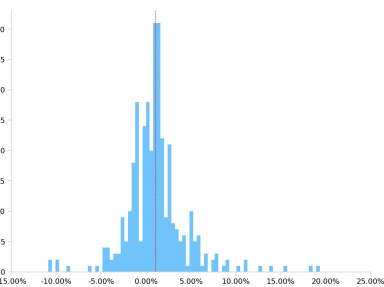
Cumulative Returns



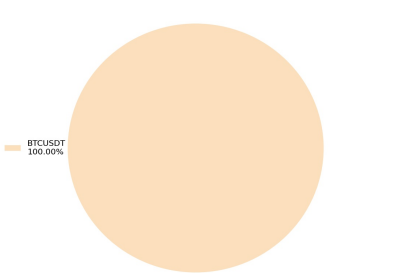
Annual Returns



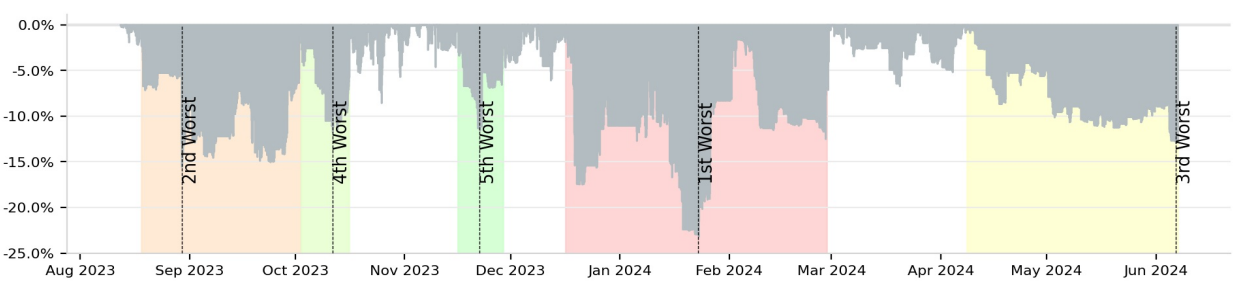
Returns Per Trade



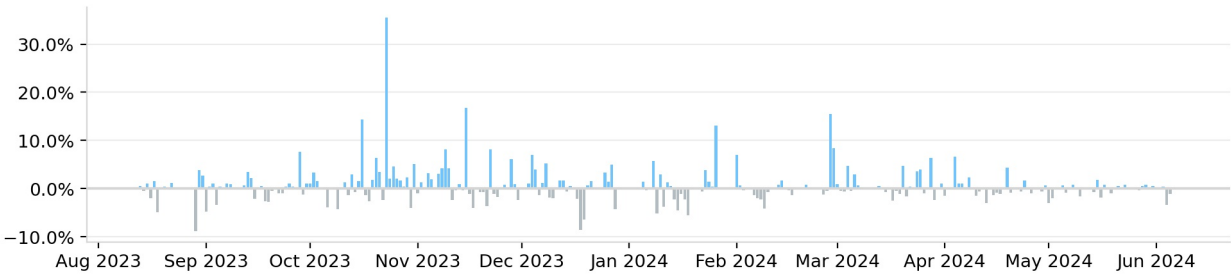
Asset Allocation



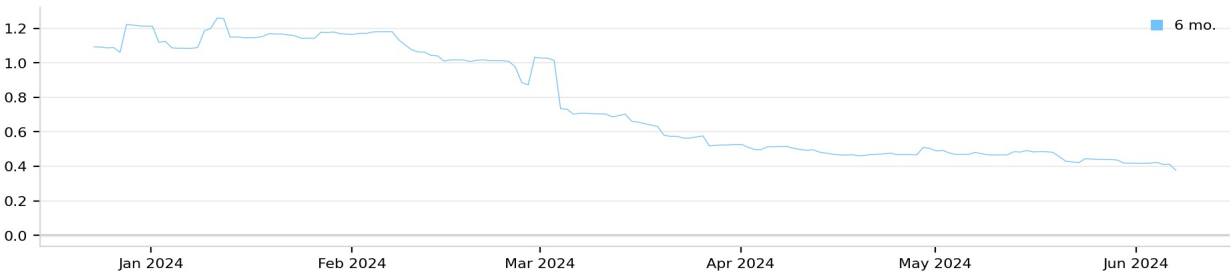
Drawdown



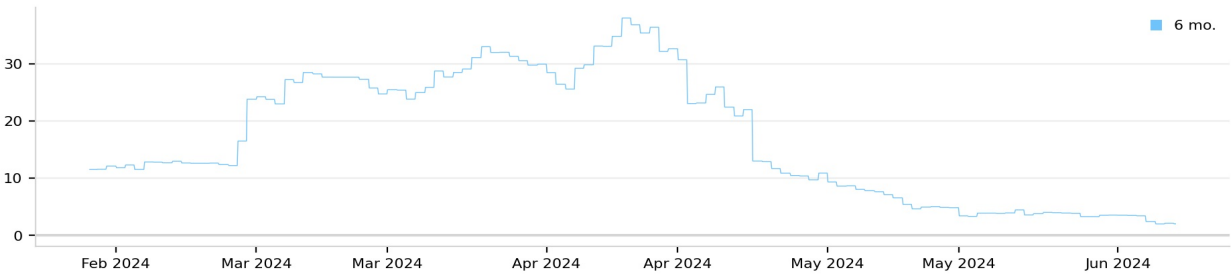
Daily Returns



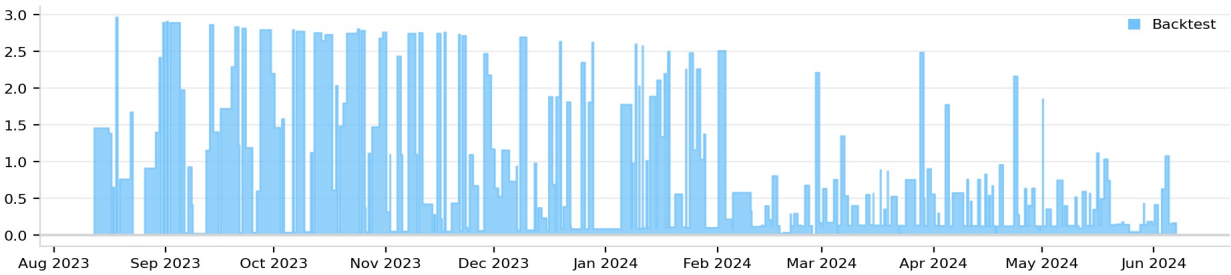
Rolling Portfolio Beta



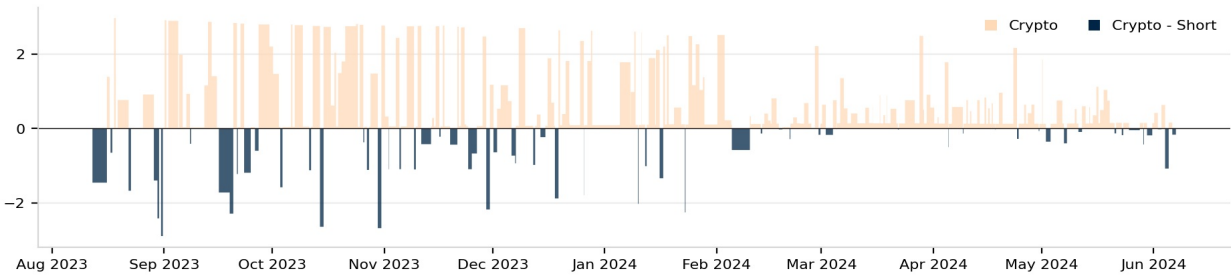
Rolling Sharpe Ratio



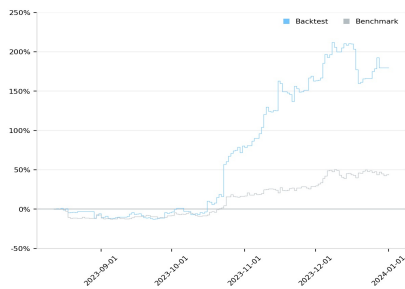
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

