

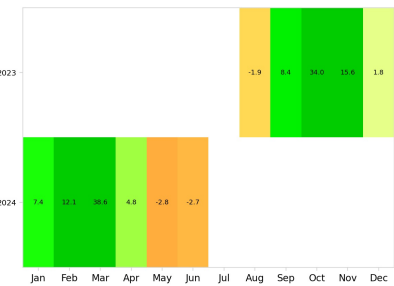
Strategy Description

crypto pure sentiment signal

Key Statistics

Runtime Days	300	Drawdown	21.7%
Turnover	80%	Probabilistic SR	99%
CAGR	244.5%	Sharpe Ratio	6.6
Capacity (USD)	1.6M	Sortino Ratio	10.4
Trades per Day	1.1	Information Ratio	1.0

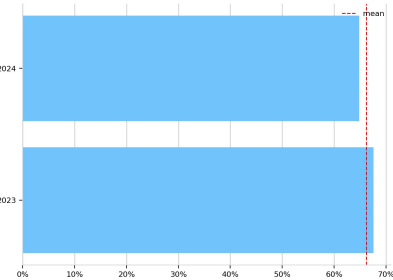
Monthly Returns



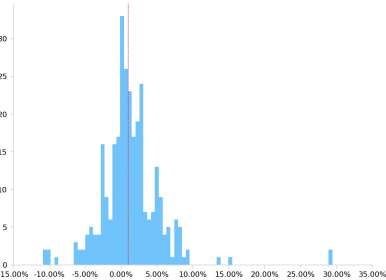
Cumulative Returns



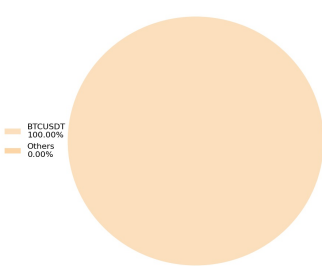
Annual Returns



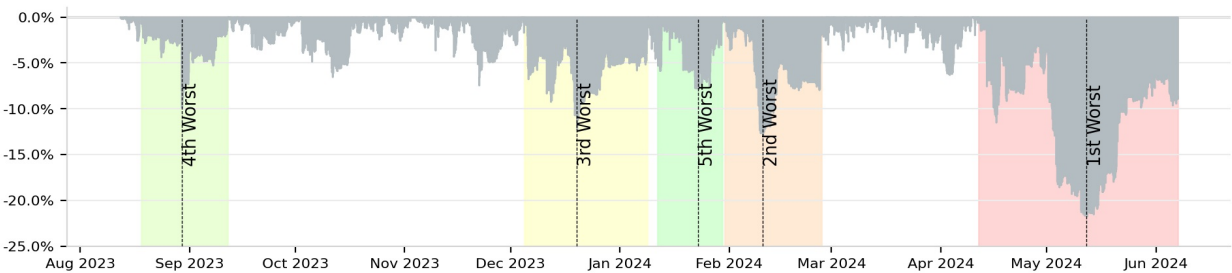
Returns Per Trade



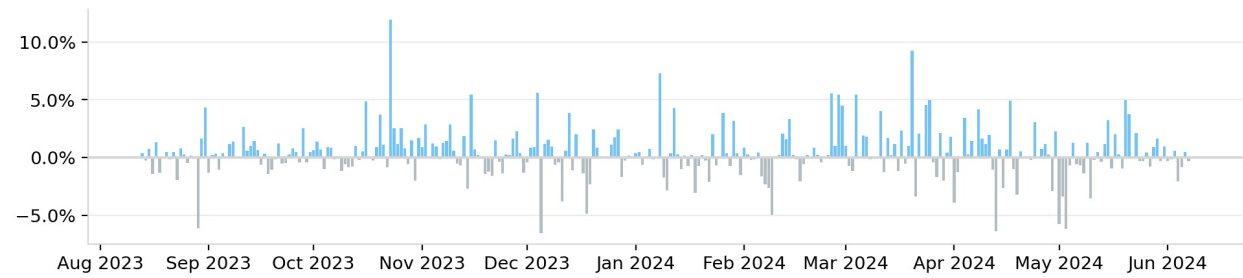
Asset Allocation



Drawdown



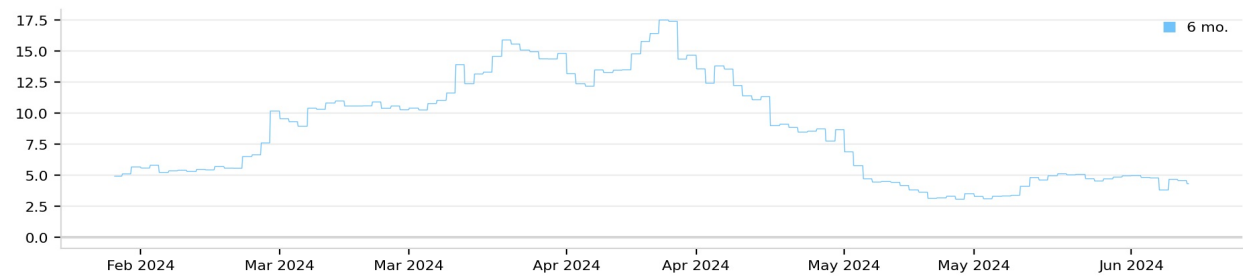
Daily Returns



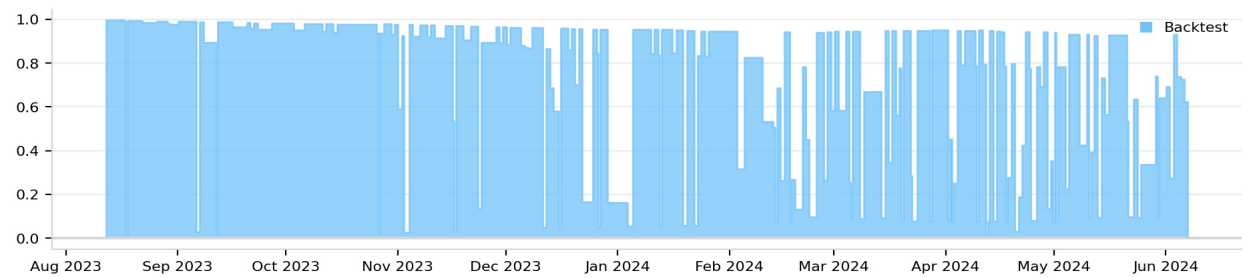
Rolling Portfolio Beta



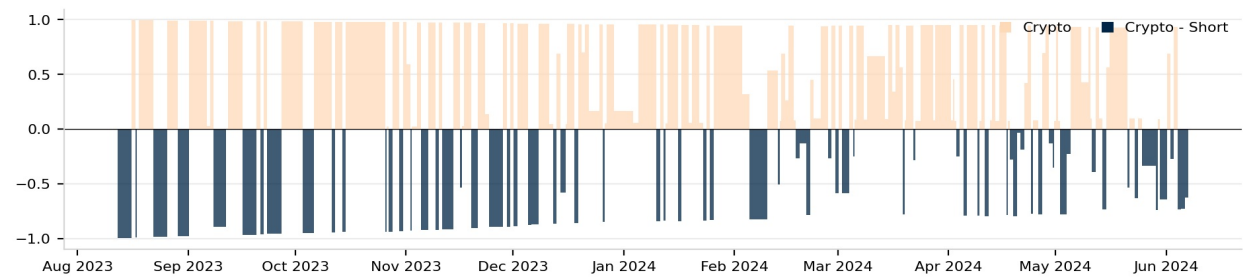
Rolling Sharpe Ratio



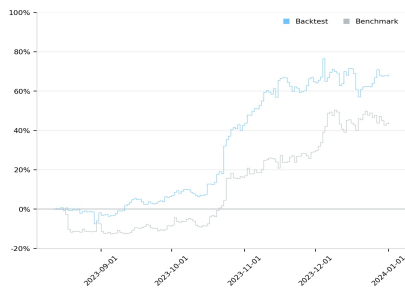
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

