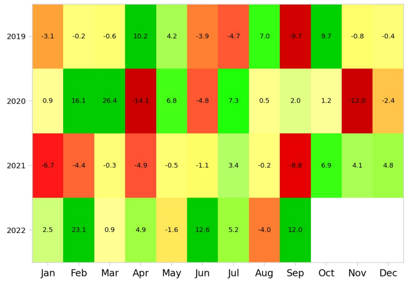
Strategy Description

This strategy goes long on stocks with the most positive news sentiment and short on stocks with the most negative news sentiment from recent articles.

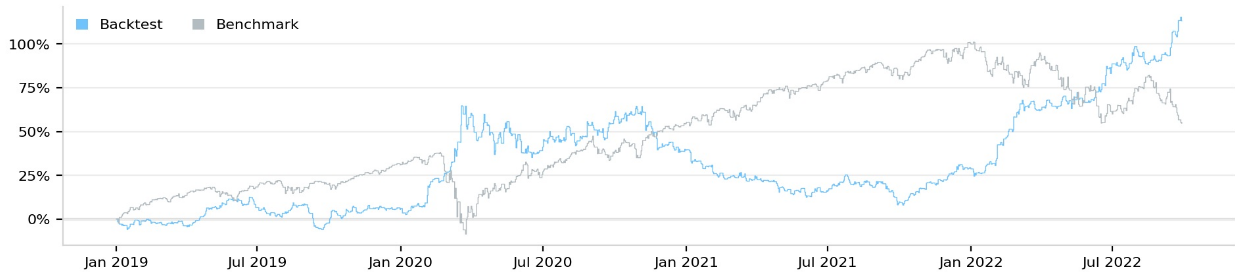
Key Statistics

Runtime Days	1366	Drawdown	34.5%
Turnover	92%	Probabilistic SR	40%
CAGR	22.4%	Sharpe Ratio	0.9
Capacity (USD)	-	Sortino Ratio	1.1
Trades per Day	7.3	Information Ratio	0.2
Drawdown Recovery	715		

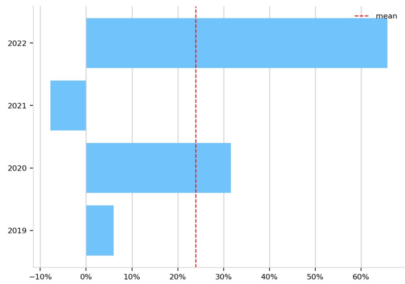
Monthly Returns



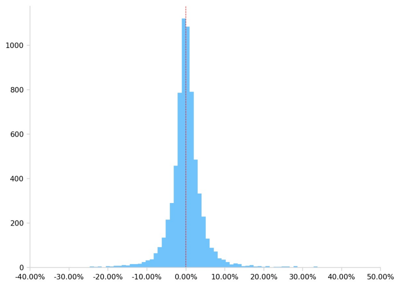
Cumulative Returns



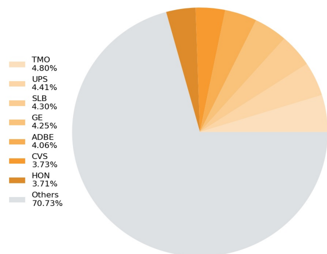
Annual Returns



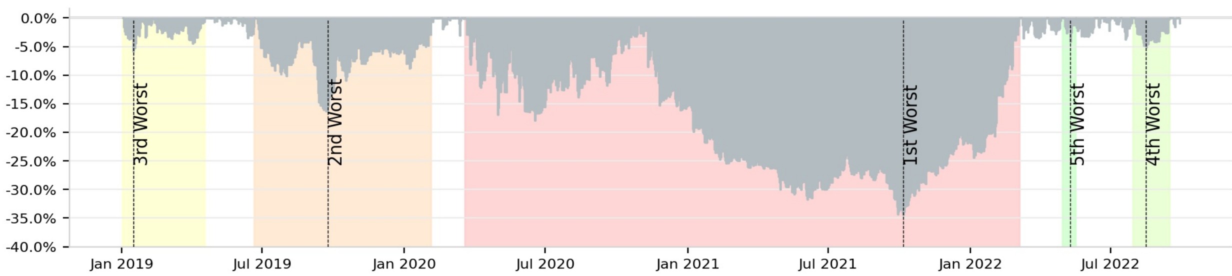
Returns Per Trade



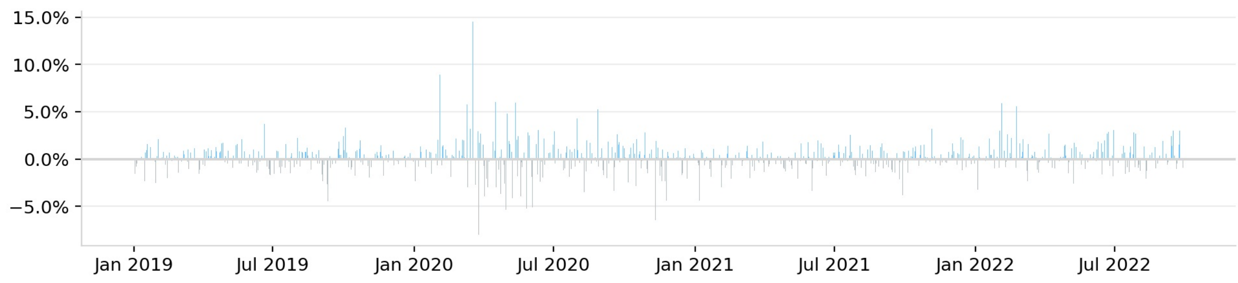
Asset Allocation



Drawdown

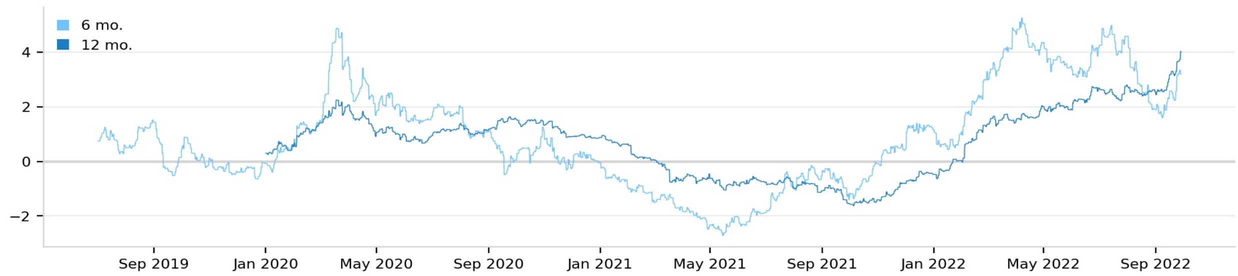


Daily Returns

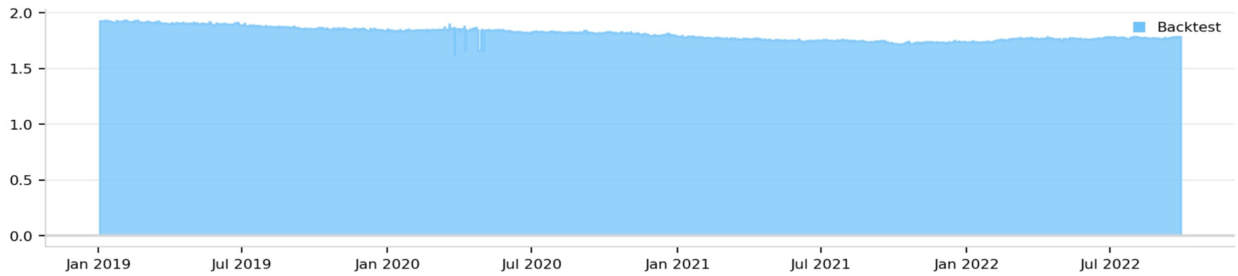


Rolling Portfolio Beta

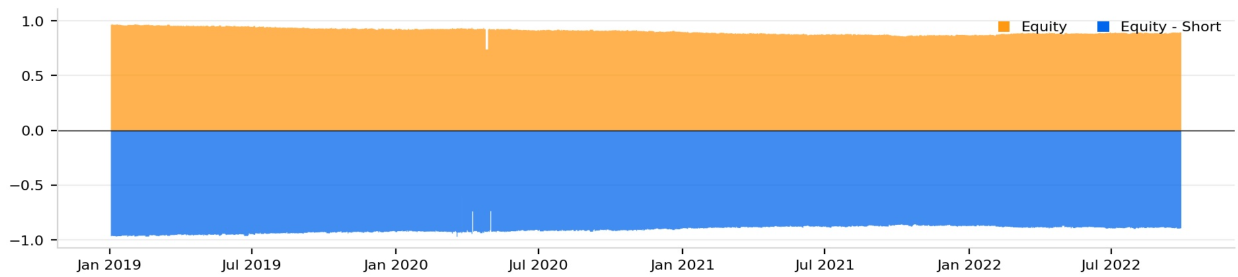
Rolling Sharpe Ratio



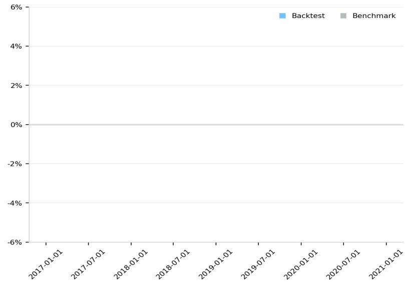
Leverage



Long-Short Exposure

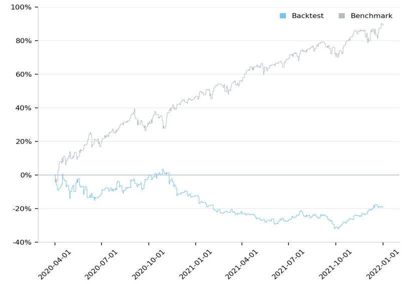


New Normal 2014-2019

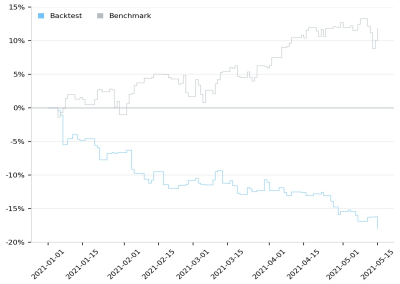


COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023