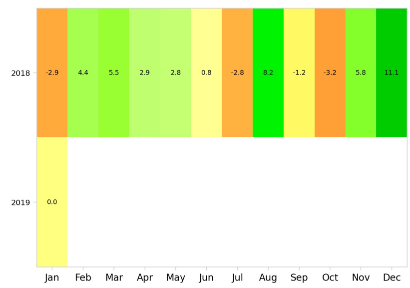
Strategy Description

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.

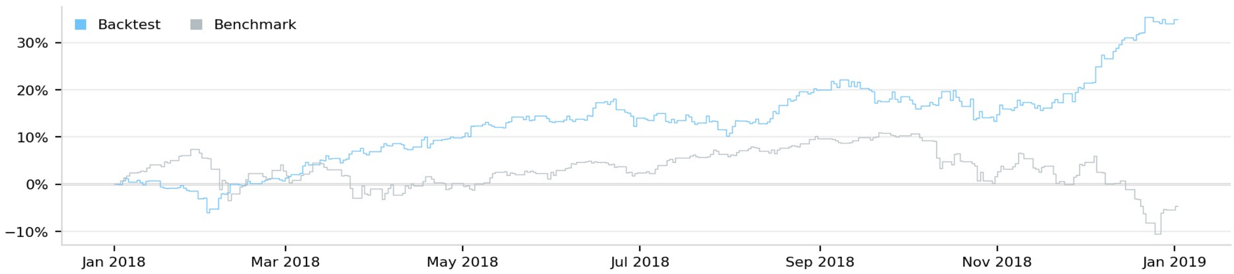
Key Statistics

Runtime Days	365	Drawdown	7.2%
Turnover	84%	Probabilistic SR	83%
CAGR	34.7%	Sharpe Ratio	1.8
Capacity (USD)	-	Sortino Ratio	2.2
Trades per Day	6.9	Information Ratio	1.4
Drawdown Recovery	85		

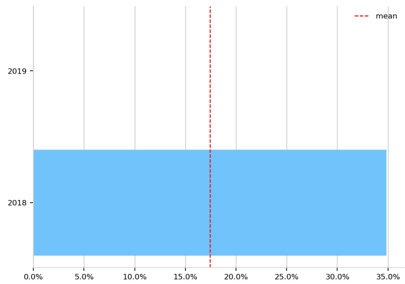
Monthly Returns



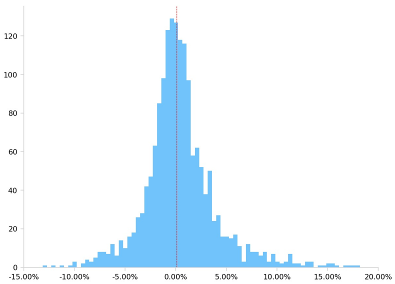
Cumulative Returns



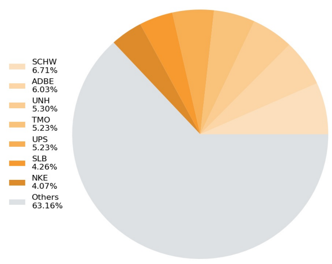
Annual Returns



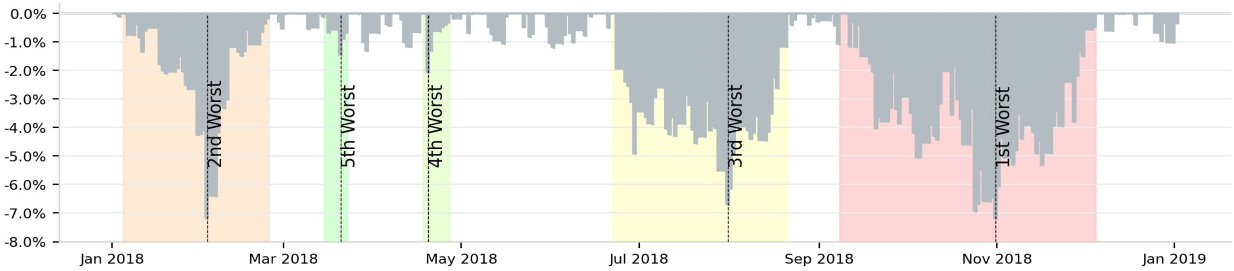
Returns Per Trade



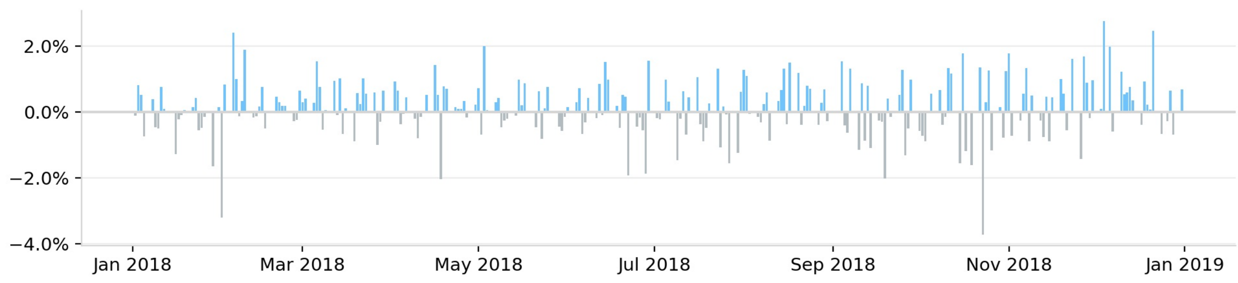
Asset Allocation



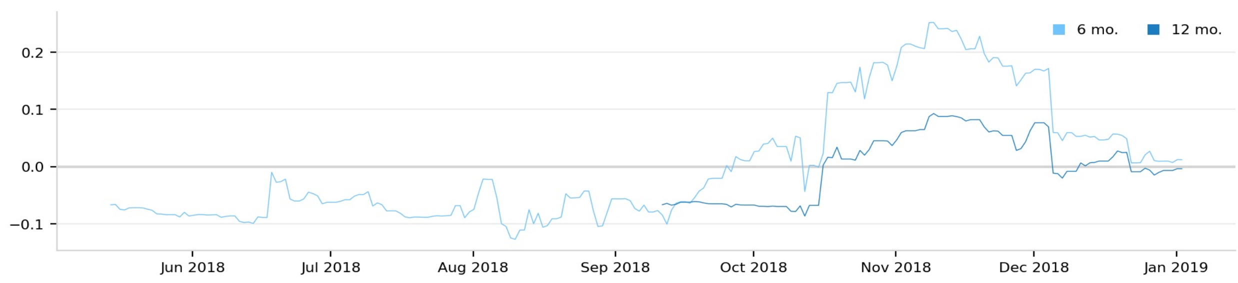
Drawdown



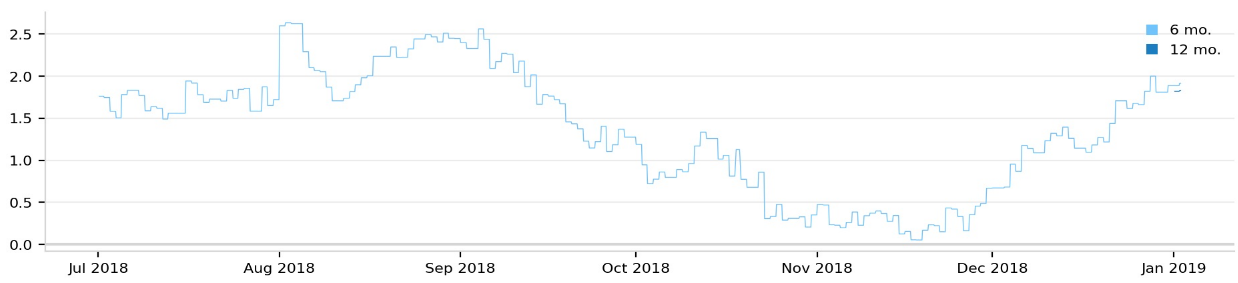
Daily Returns



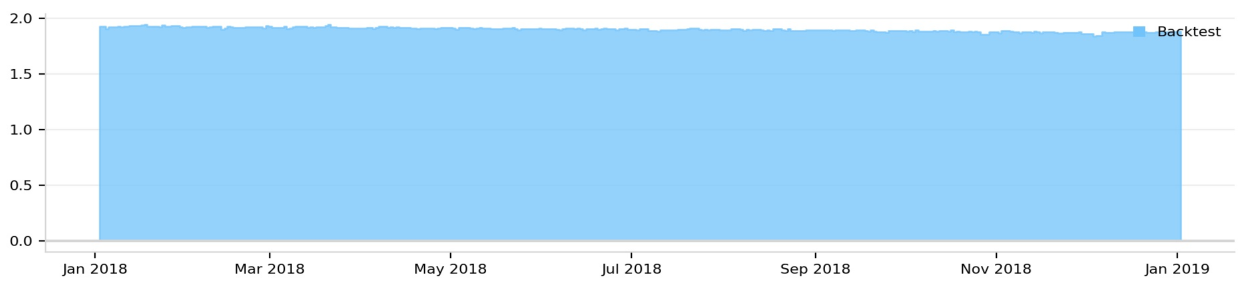
Rolling Portfolio Beta



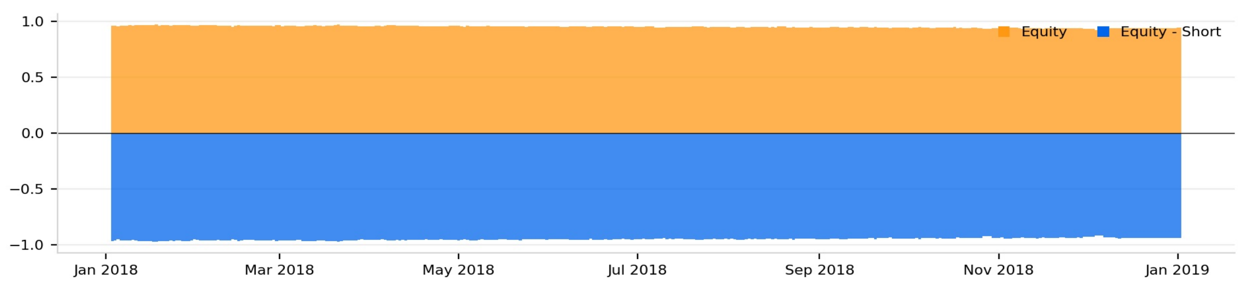
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



New Normal 2014-2019