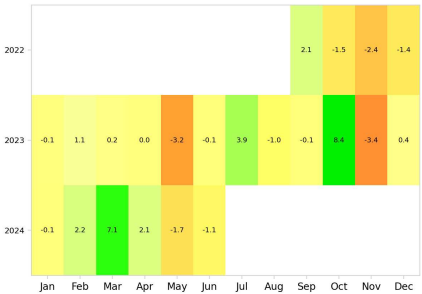


Strategy Description

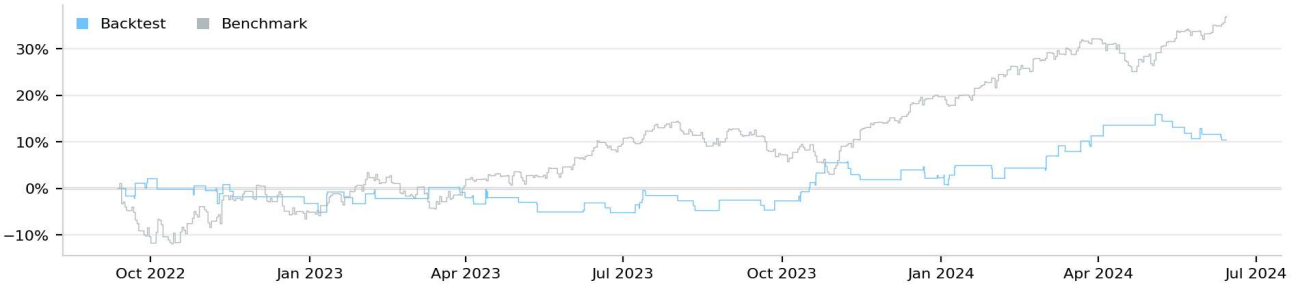
Key Statistics

Runtime Days	641	Drawdown	7.2%
Turnover	23%	Probabilistic SR	19%
CAGR	5.8%	Sharpe Ratio	-0.1
Capacity (USD)	25M	Sortino Ratio	-0.1
Trades per Day	0.2	Information Ratio	-0.6

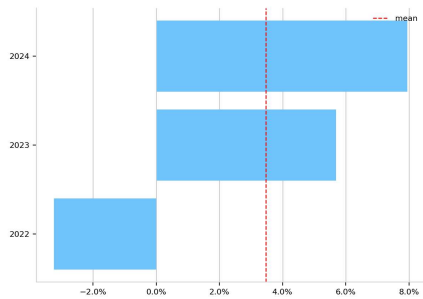
Monthly Returns



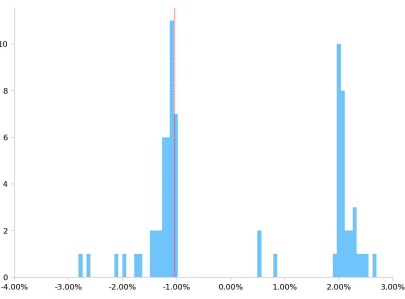
Cumulative Returns



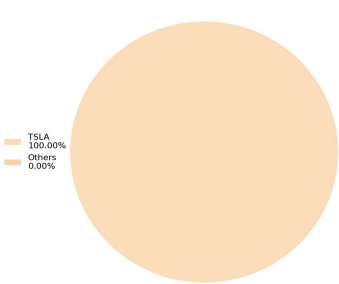
Annual Returns



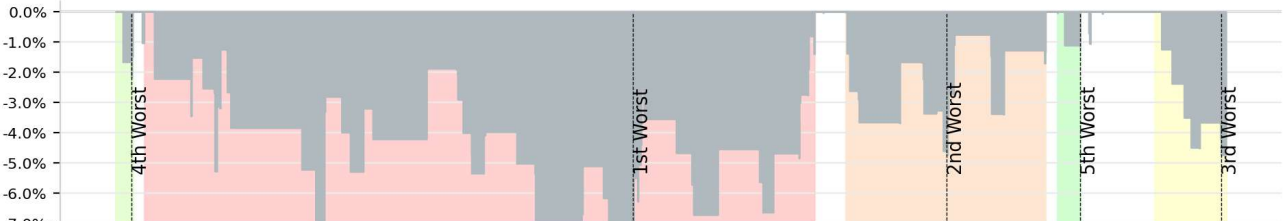
Returns Per Trade



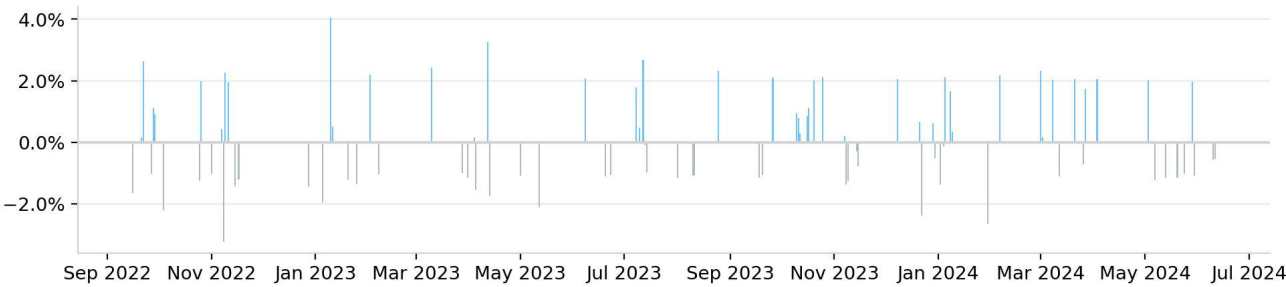
Asset Allocation



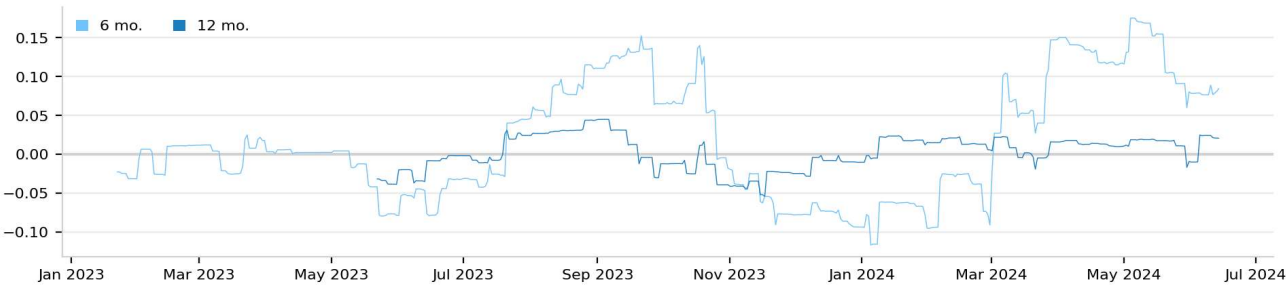
Drawdown



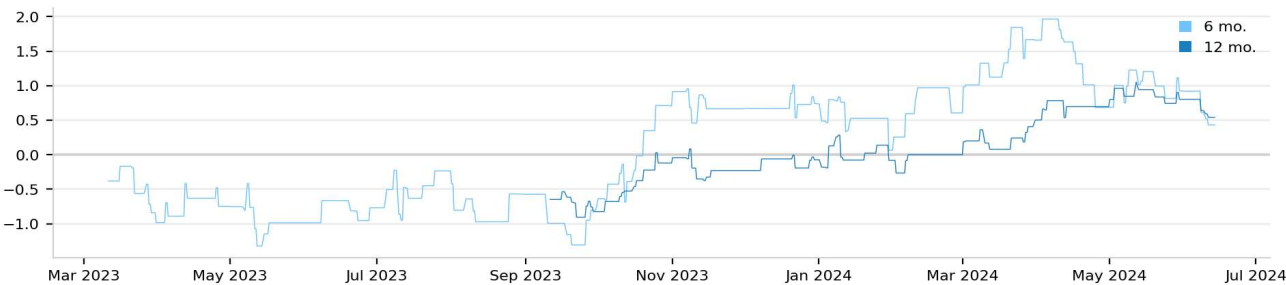
Daily Returns



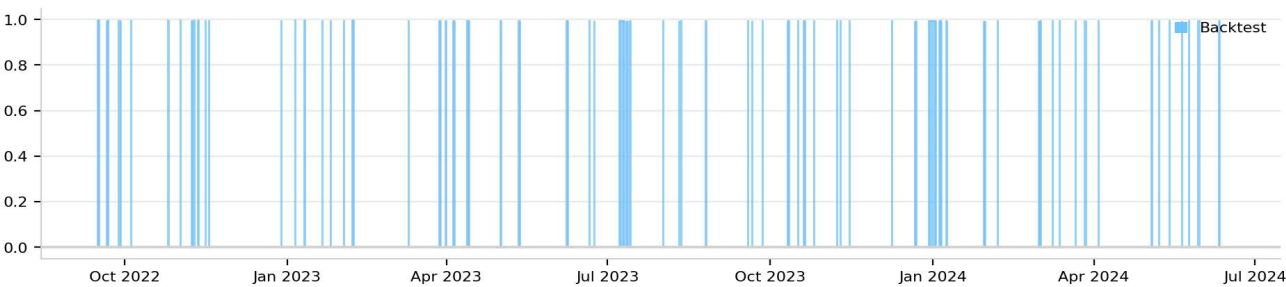
Rolling Portfolio Beta



Rolling Sharpe Ratio



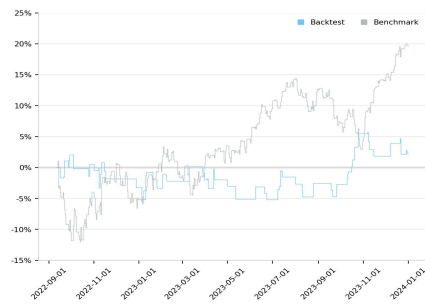
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

