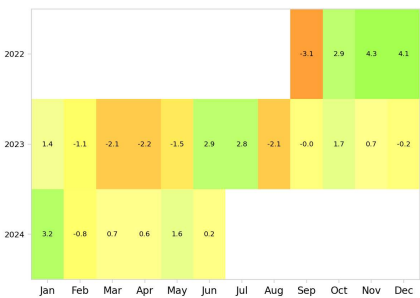


Strategy Description

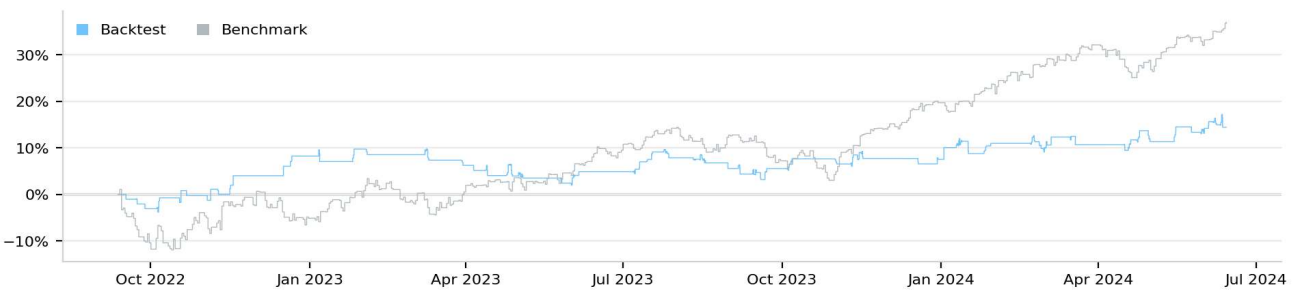
Key Statistics

Runtime Days	641	Drawdown	7.1%
Turnover	19%	Probabilistic SR	31%
CAGR	8.0%	Sharpe Ratio	0.1
Capacity (USD)	32M	Sortino Ratio	0.1
Trades per Day	0.2	Information Ratio	-0.5

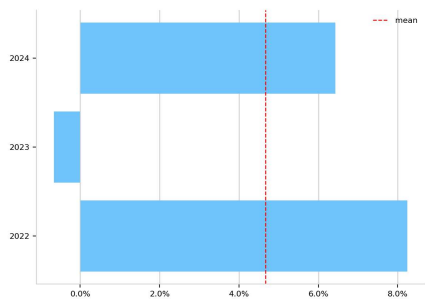
Monthly Returns



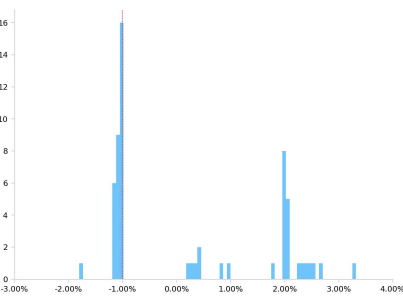
Cumulative Returns



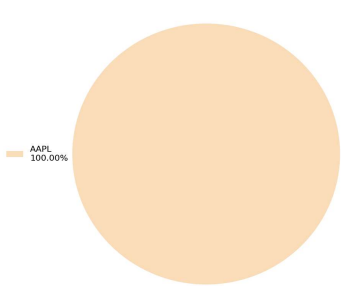
Annual Returns



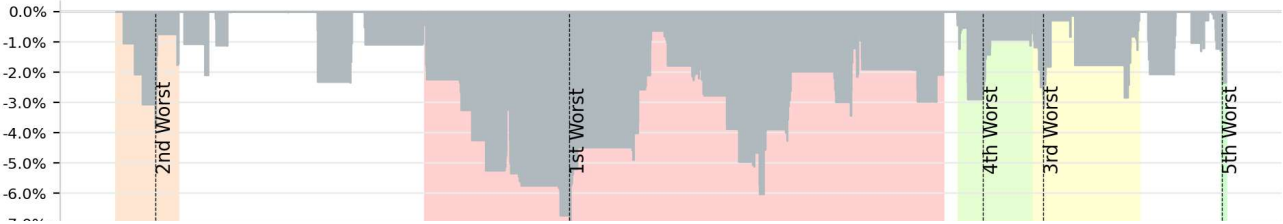
Returns Per Trade



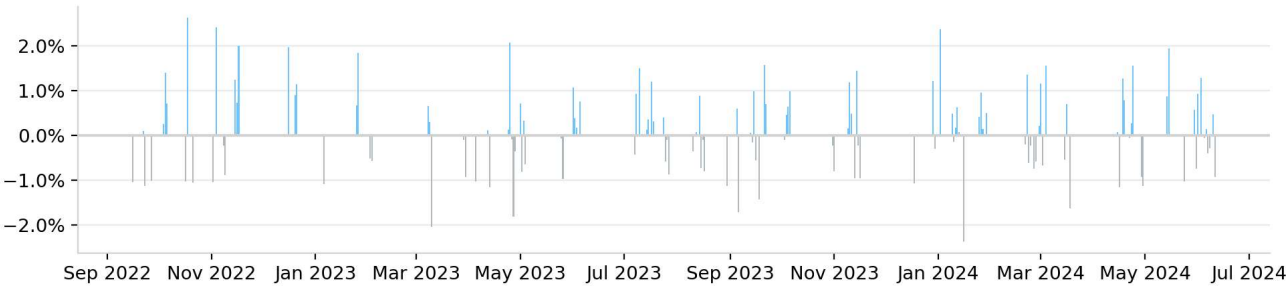
Asset Allocation



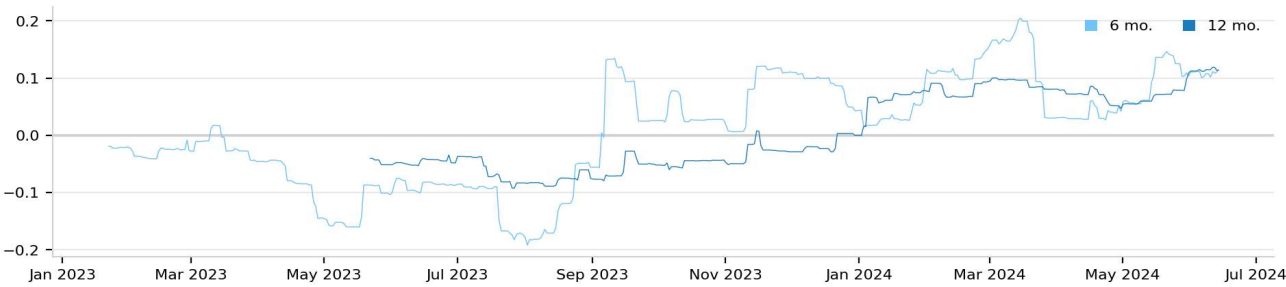
Drawdown



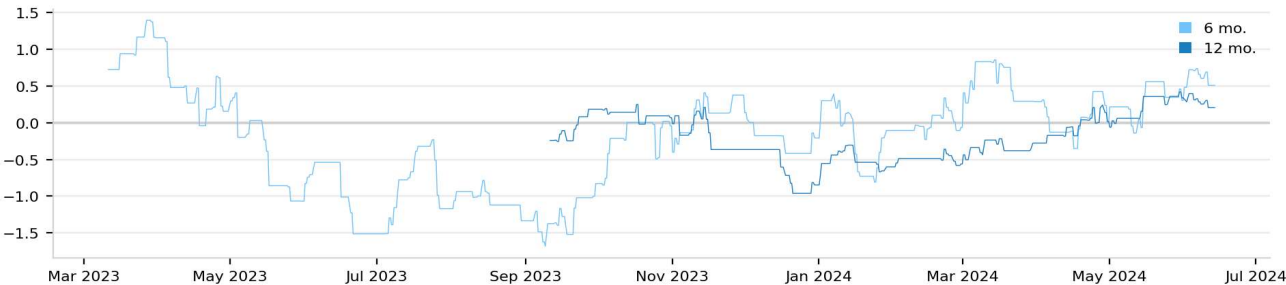
Daily Returns



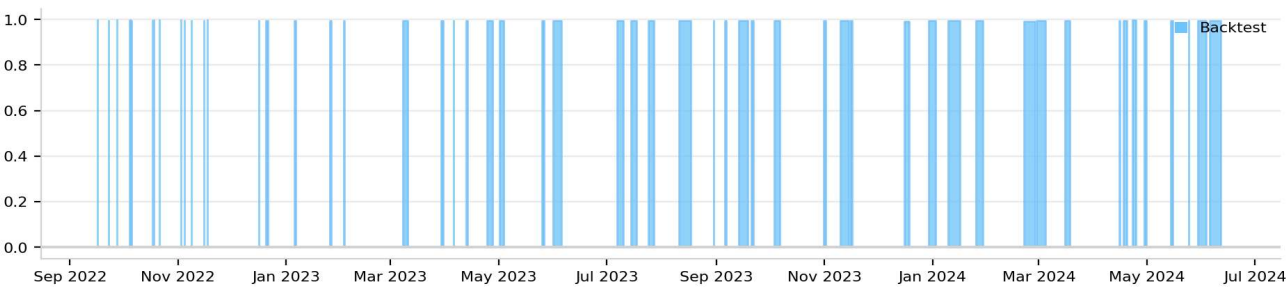
Rolling Portfolio Beta



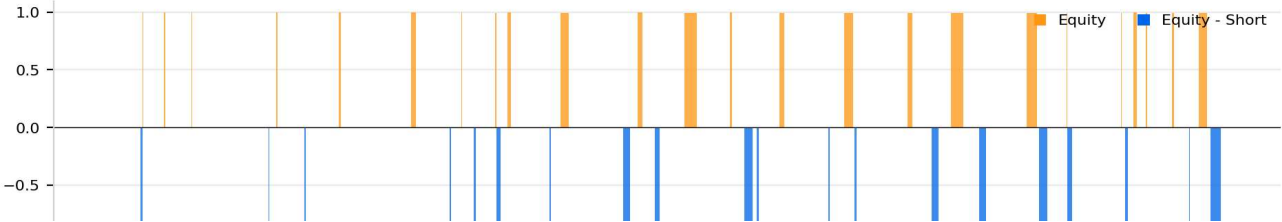
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023

