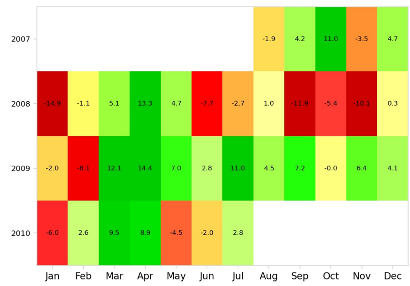
## Strategy Description

momentum based allocation strategy

## Key Statistics

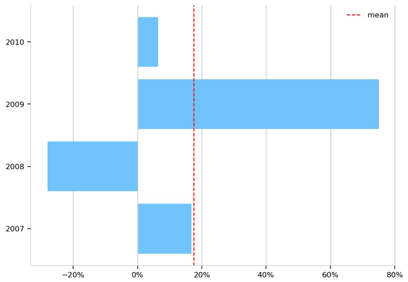
| | | | |
|---|---|---|---|
| Runtime Days | 1094 | Drawdown | 43.4% |
| Turnover | 4% | Probabilistic SR | 17% |
| CAGR | 15.8% | Sharpe Ratio | 0.5 |
| Capacity (USD) | 6.8M | Sortino Ratio | 0.6 |
| Trades per Day | 0.4 | Information Ratio | 1.1 |

## Monthly Returns

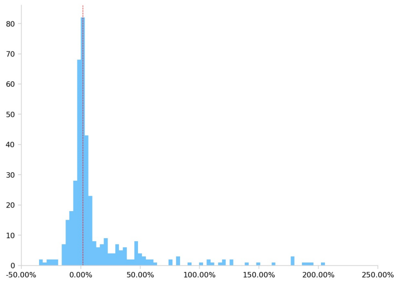



## Cumulative Returns

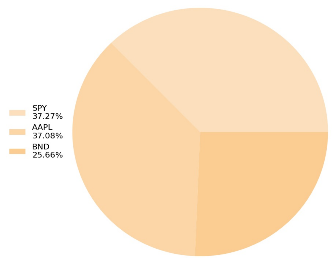

## Annual Returns



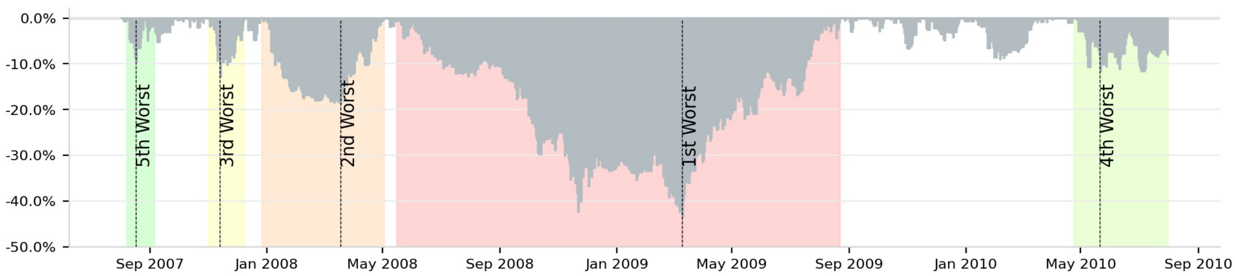

## Returns Per Trade



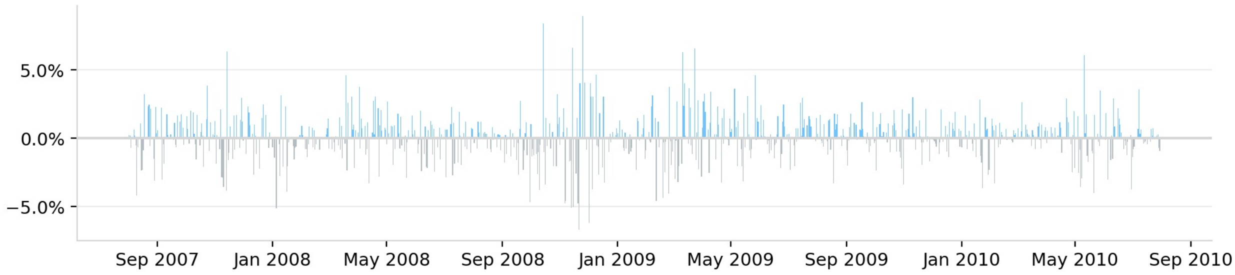

## Asset Allocation



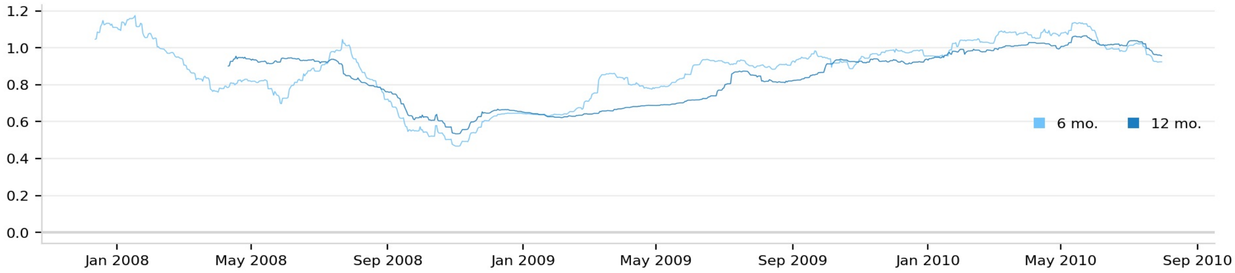

## Drawdown



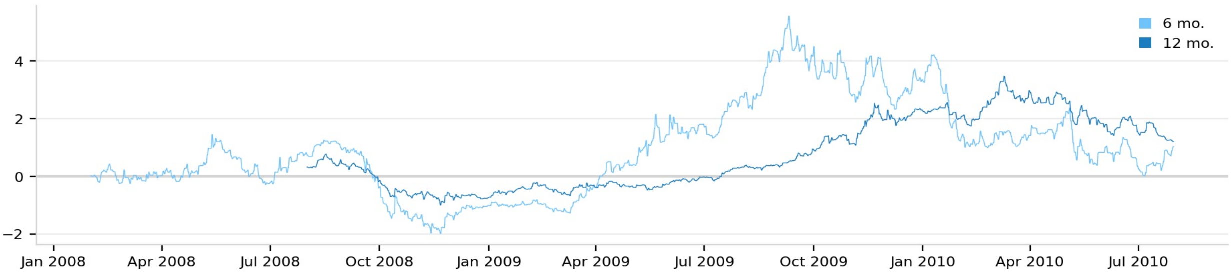
## Daily Returns



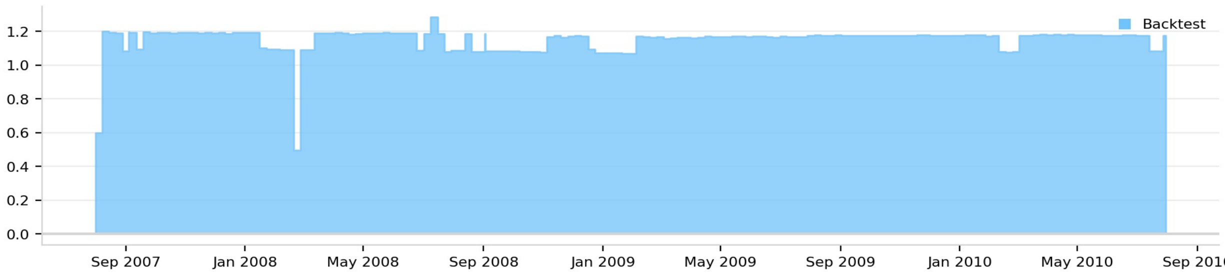

## Rolling Portfolio Beta



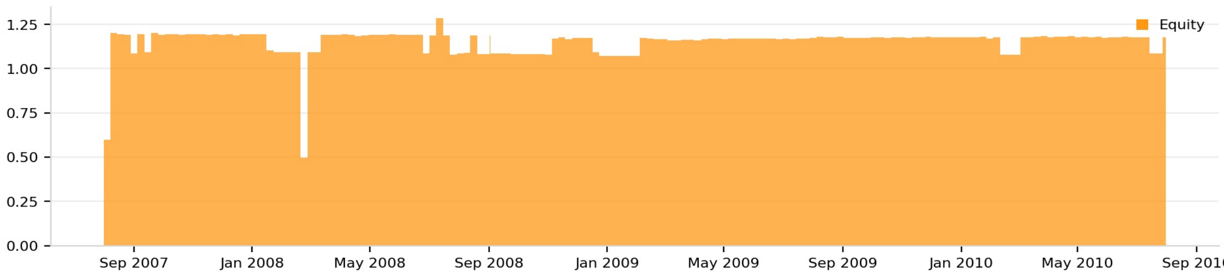

## Rolling Sharpe Ratio



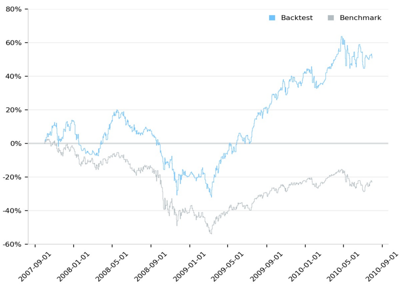

## Leverage



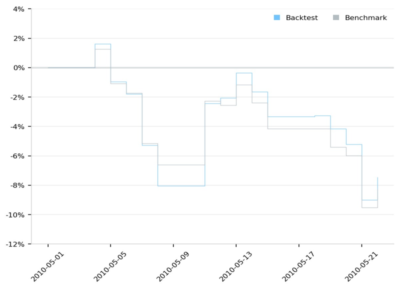

## Long-Short Exposure



## Global Financial Crisis 2007




## Flash Crash 2010




## Recovery 2010-2012