Strategy Description

Formal version

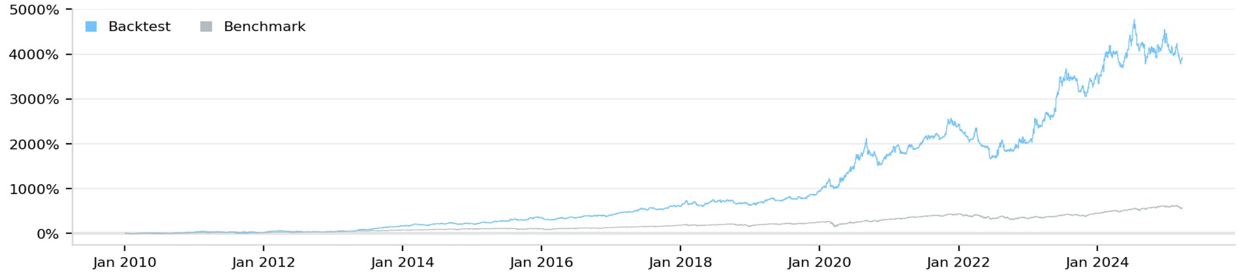
Key Statistics

Runtime Days	5557	Drawdown	34.0%
Turnover	16%	Probabilistic SR	54%
CAGR	27.4%	Sharpe Ratio	1.0
Capacity (USD)	-	Sortino Ratio	1.2
Trades per Day	2.4	Information Ratio	0.7

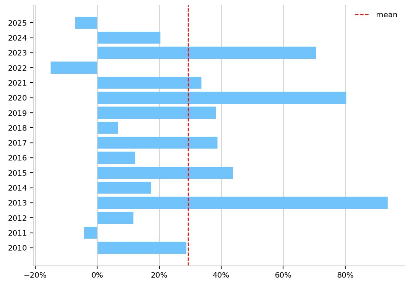
Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2010	-6.9	1.0	10.3	10.0	-0.5	-3.8	-0.3	-4.8	20.5	1.0	11.1	-0.2
2011	9.2	1.4	-3.2	2.5	-4.7	-3.2	2.2	-4.3	-3.1	10.1	-7.4	-2.4
2012	18.6	5.2	6.0	-6.1	-6.8	1.9	-6.3	1.1	0.2	-2.4	6.4	-5.2
2013	13.7	-3.2	1.1	5.5	16.5	-3.4	12.8	7.8	8.4	3.8	3.3	5.2
2014	-0.6	13.0	-3.0	-3.4	5.8	5.3	0.8	6.8	-3.2	-5.8	8.0	-4.3
2015	2.4	8.2	-3.8	11.1	4.4	-1.6	8.2	-0.7	-3.0	11.4	4.0	-0.1
2016	-7.5	-2.7	8.8	-0.6	6.4	-3.3	5.1	3.6	-0.2	1.4	-1.6	3.7
2017	7.3	5.3	3.3	2.6	6.9	-1.0	6.2	-3.6	-0.4	8.5	1.1	-1.9
2018	17.6	-7.6	-4.3	-0.1	9.4	2.6	-2.4	6.8	-3.3	-5.3	0.6	-4.6
2019	1.4	3.3	5.5	5.9	-4.2	2.8	6.4	-2.8	1.3	3.3	5.4	6.4
2020	11.7	1.1	-0.2	17.7	9.0	6.8	11.2	15.8	-14.5	-13.4	7.6	8.1
2021	1.2	-0.8	-1.4	8.7	-1.4	9.5	0.8	4.6	-3.6	11.7	4.8	-1.4
2022	-6.8	-6.5	10.2	-13.5	-0.1	-11.3	13.0	-5.0	1.7	5.7	3.2	-4.6
2023	9.9	4.3	9.2	-1.7	16.1	9.9	4.1	-1.8	-9.9	-2.8	11.2	4.6
2024	5.5	10.8	-1.1	-5.3	5.5	9.5	-2.0	-0.3	-2.4	-1.3	5.2	3.1
2025	-5.0	-1.3	-1.8									

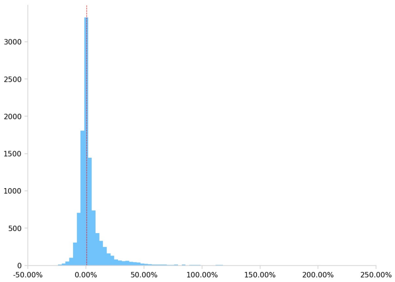
Cumulative Returns



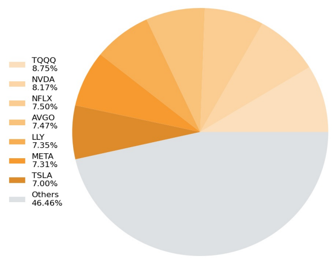
Annual Returns



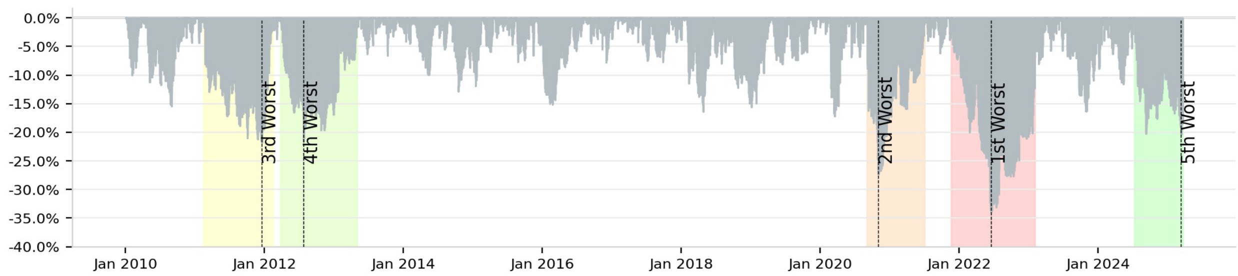
Returns Per Trade



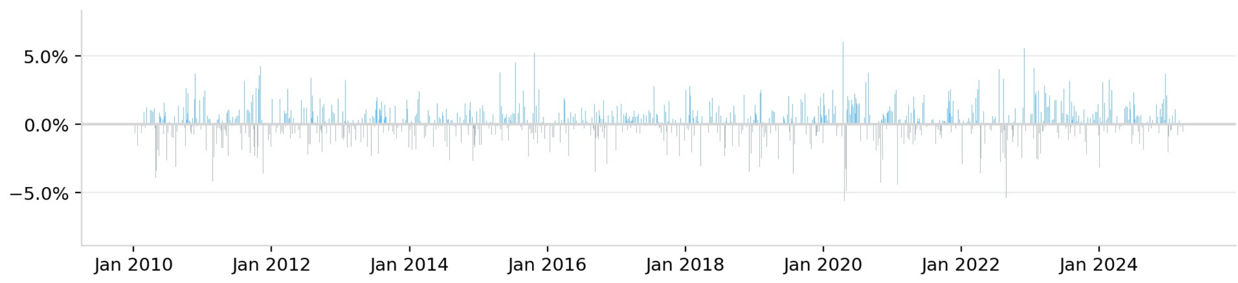
Asset Allocation



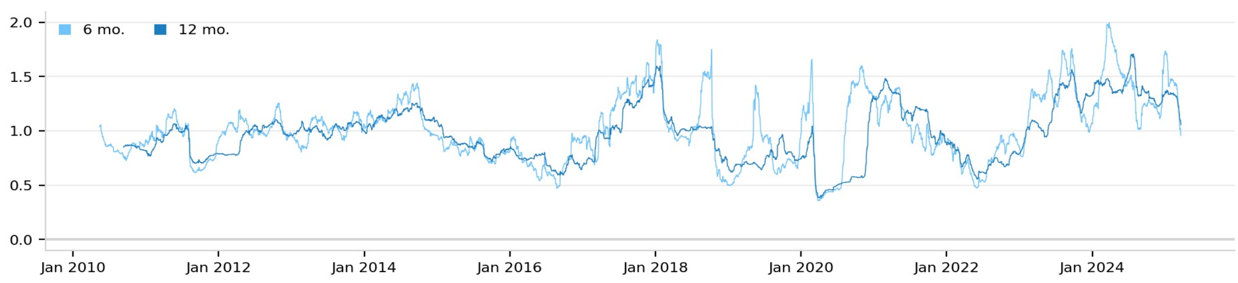
Drawdown



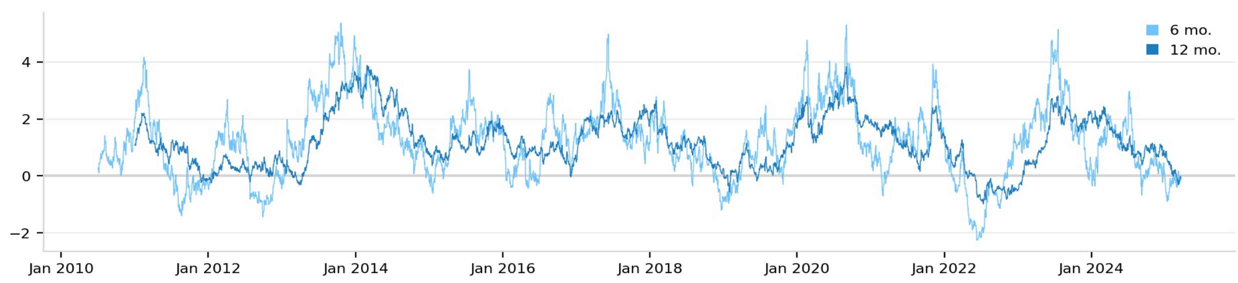
Daily Returns



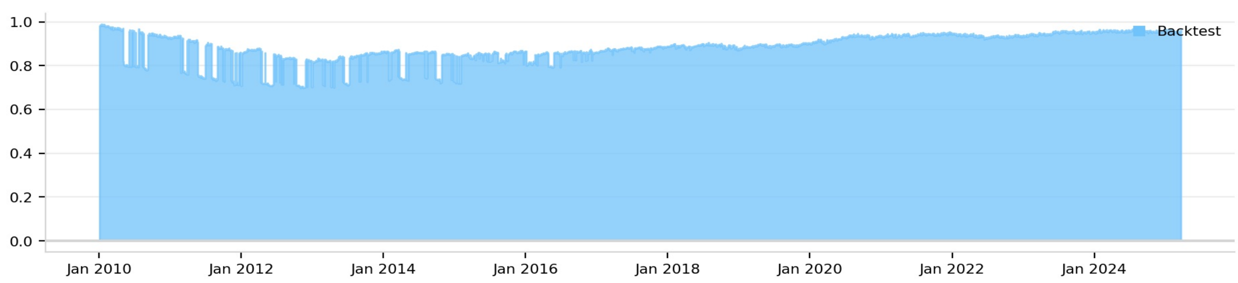
Rolling Portfolio Beta



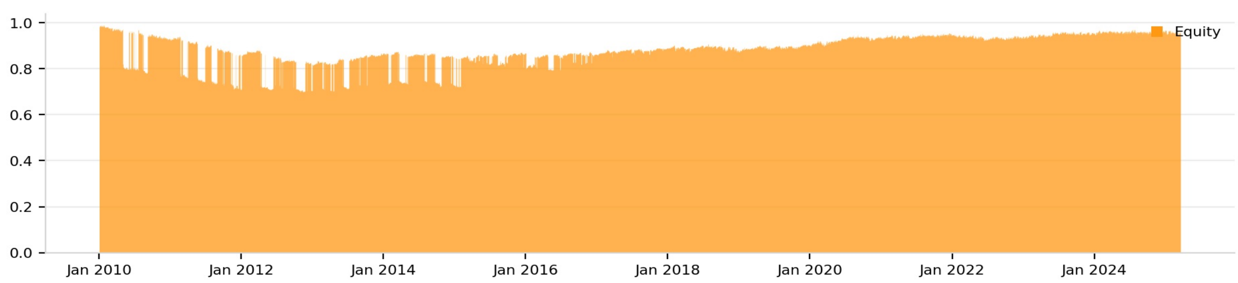
Rolling Sharpe Ratio



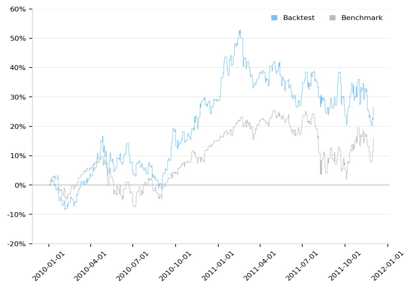
Leverage



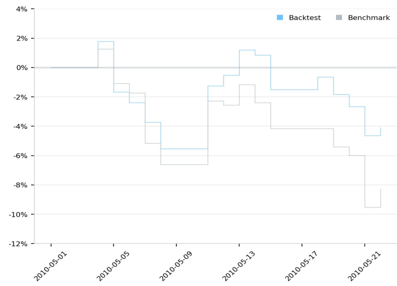
Long-Short Exposure



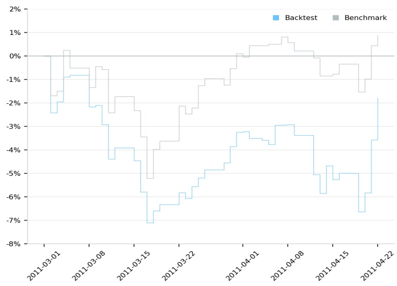
Global Financial Crisis 2007



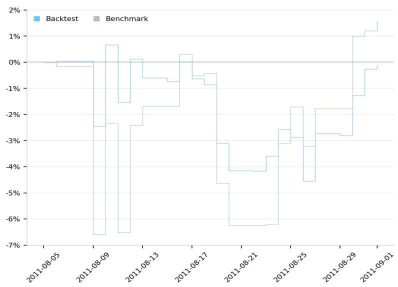
Flash Crash 2010



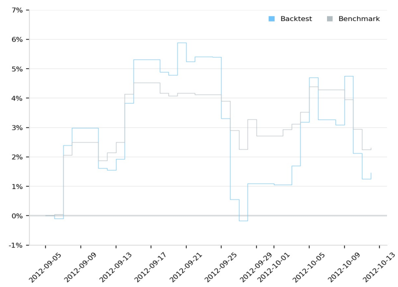
Fukushima Meltdown 2011



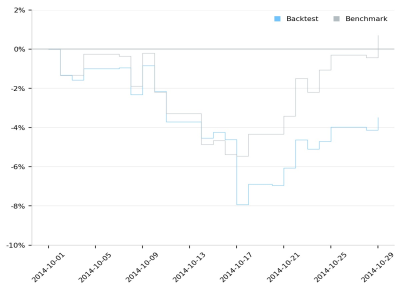
U.S. Credit Downgrade 2011



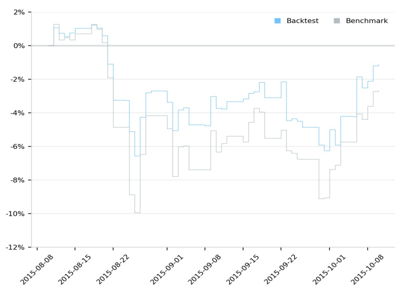
ECB IR Event 2012



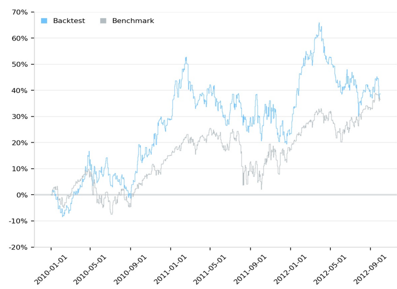
European Debt Crisis 2014



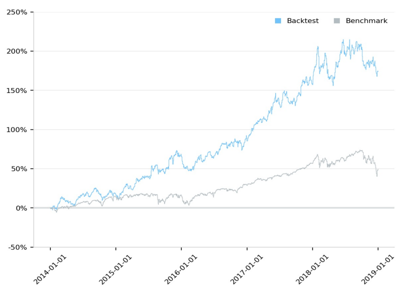
Market Sell-Off 2015



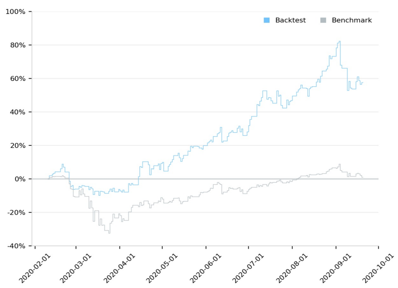
Recovery 2010-2012



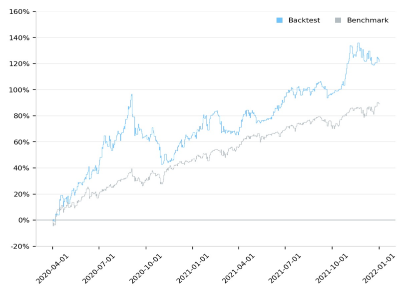
New Normal 2014-2019



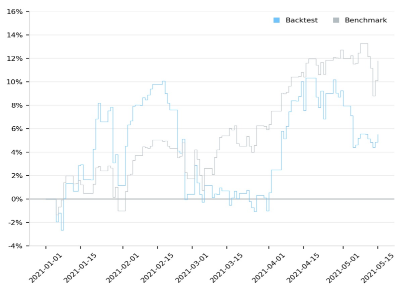
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023

AI Boom 2022-Present