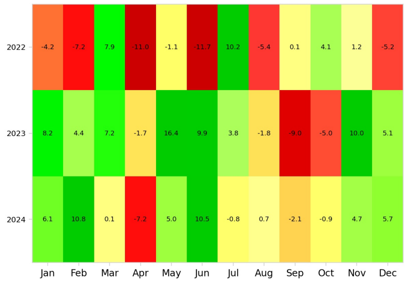
Strategy Description

With Auto optimization

Key Statistics

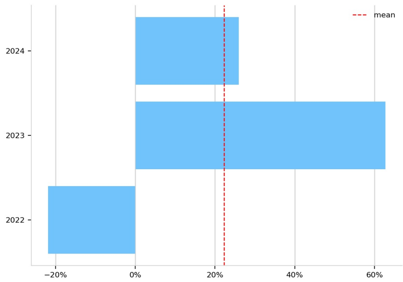
Runtime Days	1095	Drawdown	30.6%
Turnover	16%	Probabilistic SR	23%
CAGR	17.0%	Sharpe Ratio	0.5
Capacity (USD)	-	Sortino Ratio	0.6
Trades per Day	1.5	Information Ratio	0.4

Monthly Returns

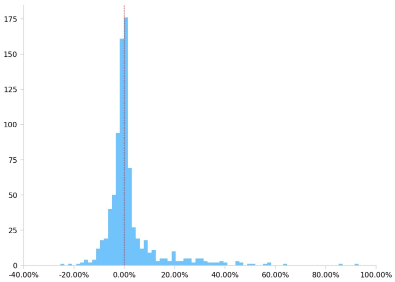


Cumulative Returns

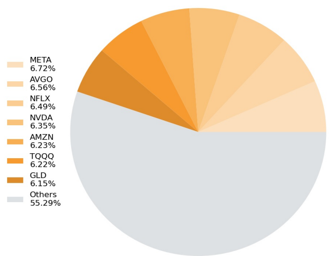
Annual Returns



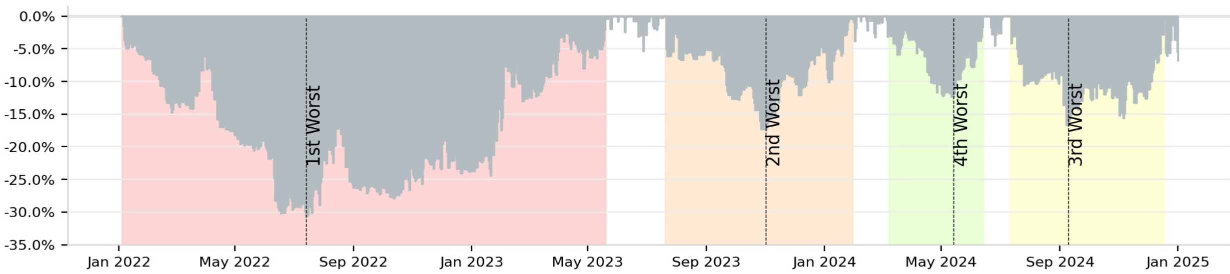
Returns Per Trade



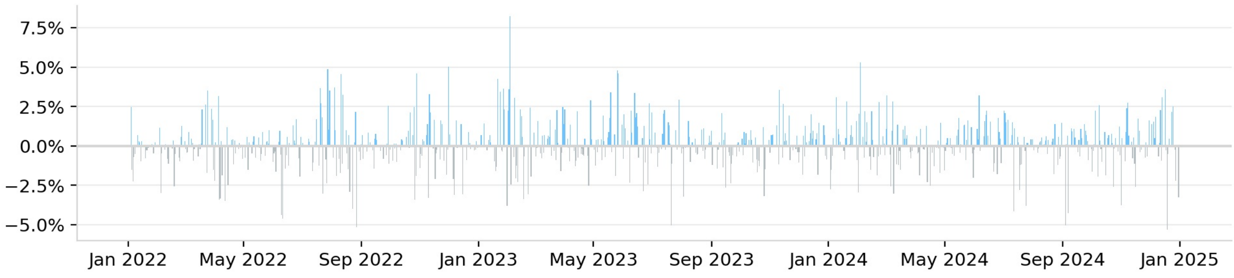
Asset Allocation



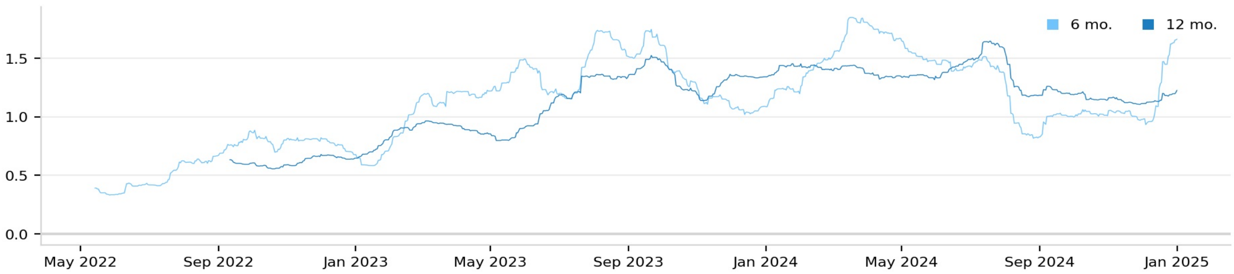
Drawdown



Daily Returns

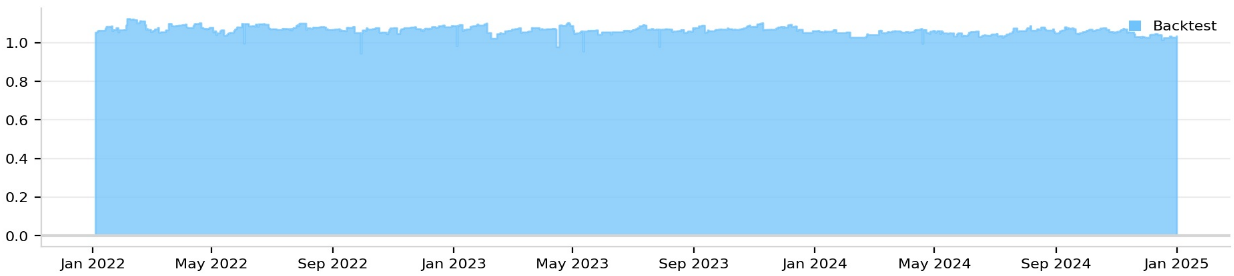


Rolling Portfolio Beta

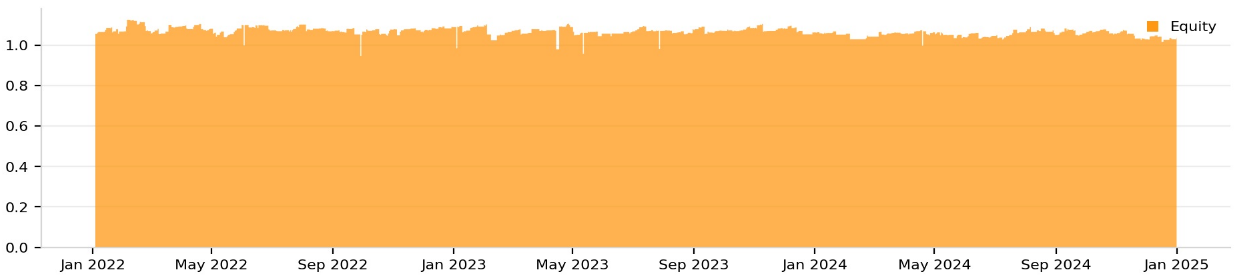


Rolling Sharpe Ratio

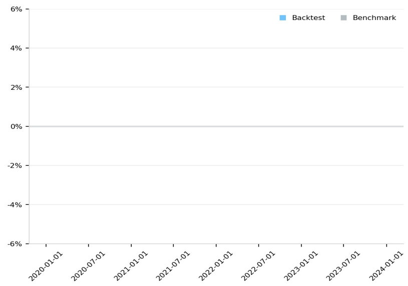
Leverage



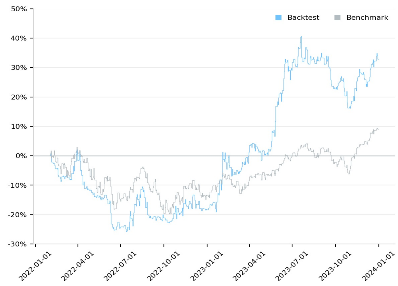
Long-Short Exposure



Post-COVID Run-up 2020-2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present