

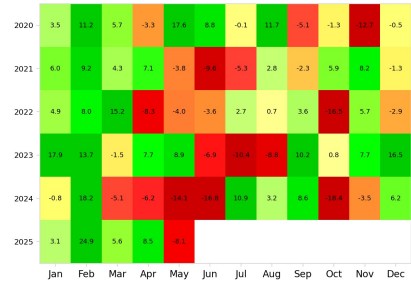
Strategy Description

A multi-asset portfolio with four components: Forex Momentum (EUR/USD), Equity Pairs Trading (NVDA, AMD), Bond Allocation (IEF) and Commodity ETF (GLD)

Key Statistics

Runtime Days	1976	Drawdown	47.1%
Turnover	17%	Probabilistic SR	12%
CAGR	18.0%	Sharpe Ratio	0.5
Capacity (USD)	450M	Sortino Ratio	0.6
Trades per Day	0.5	Information Ratio	0.2

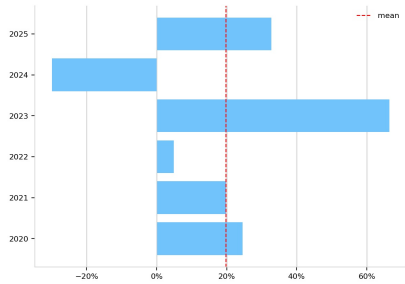
Monthly Returns



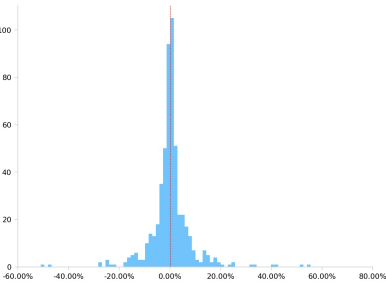
Cumulative Returns



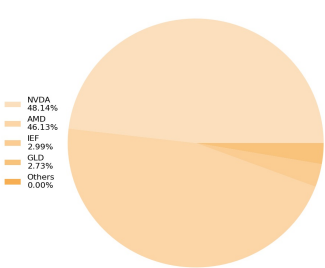
Annual Returns



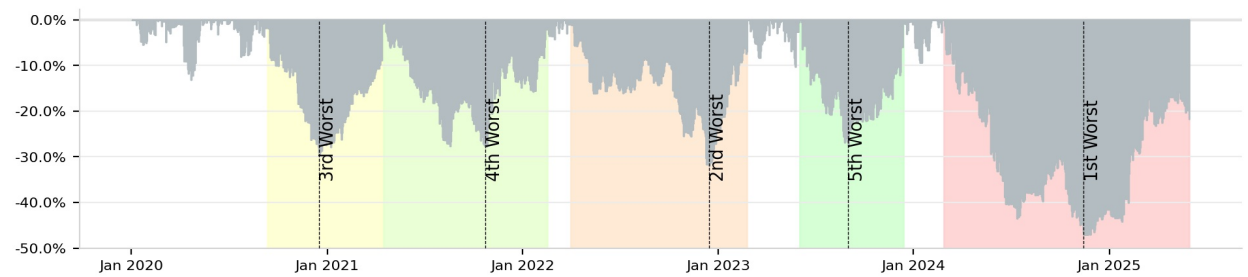
Returns Per Trade



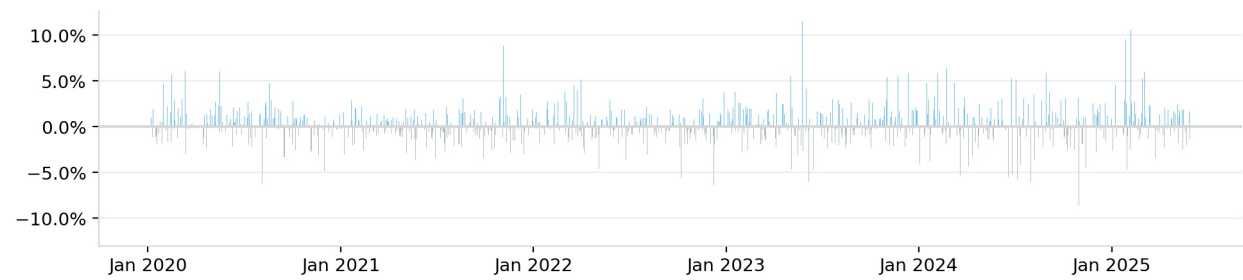
Asset Allocation



Drawdown



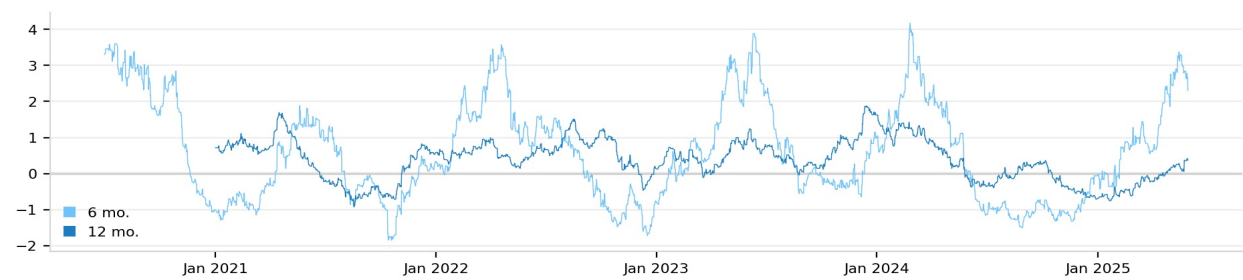
Daily Returns



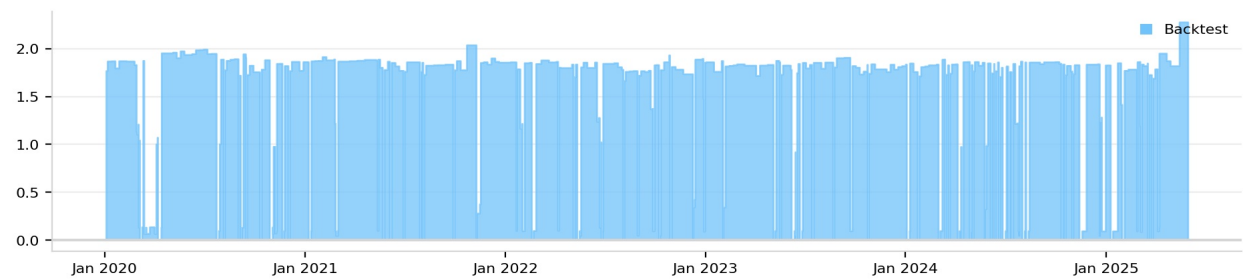
Rolling Portfolio Beta



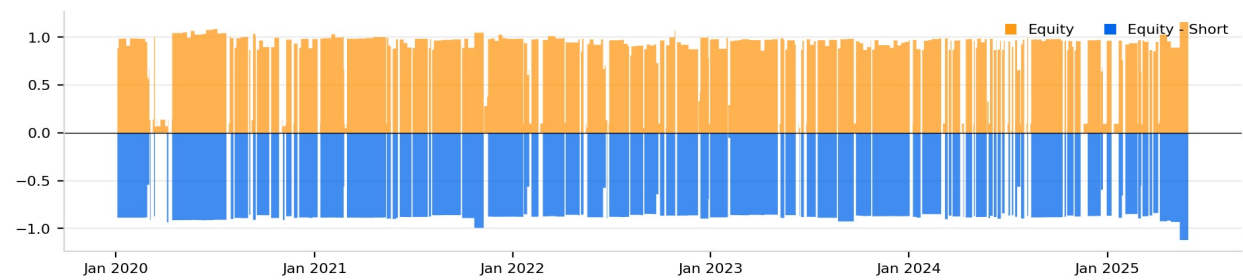
Rolling Sharpe Ratio



Leverage



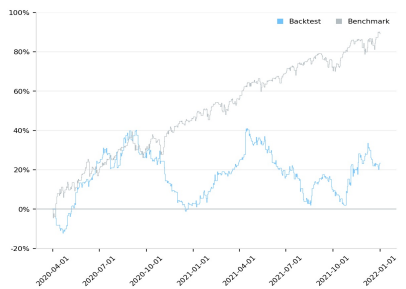
Long-Short Exposure



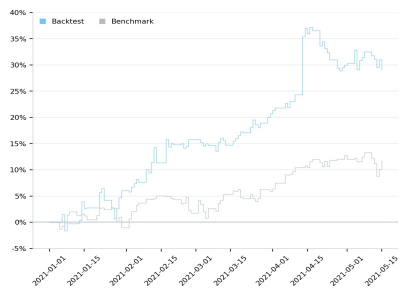
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

