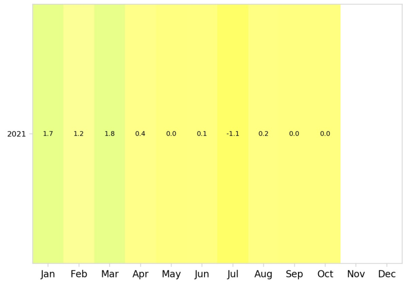
Strategy Description

Test - Period: 2021 to date

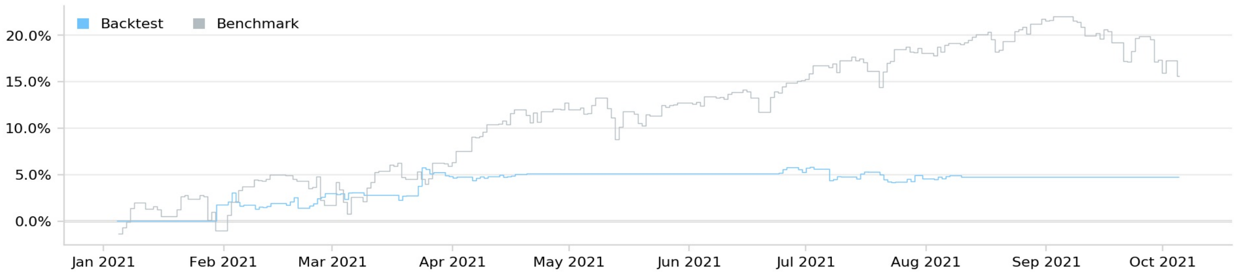
Key Statistics

Days Live	-	Drawdown	1.7 %
Turnover	1 %	Probabilistic SR	56 %
CAGR	6.3 %	Sharpe Ratio	1.2
Markets	Equity	Information Ratio	-1.0
Trades per Day	0.1	Strategy Capacity (USD)	92M

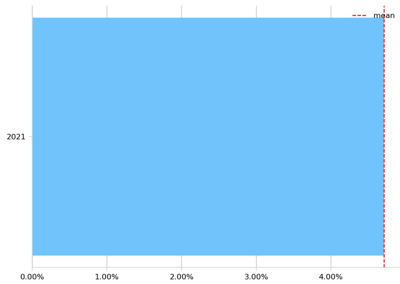
Monthly Returns



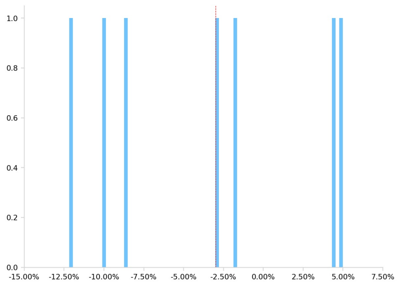
Cumulative Returns



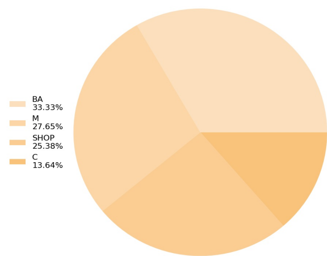
Annual Returns



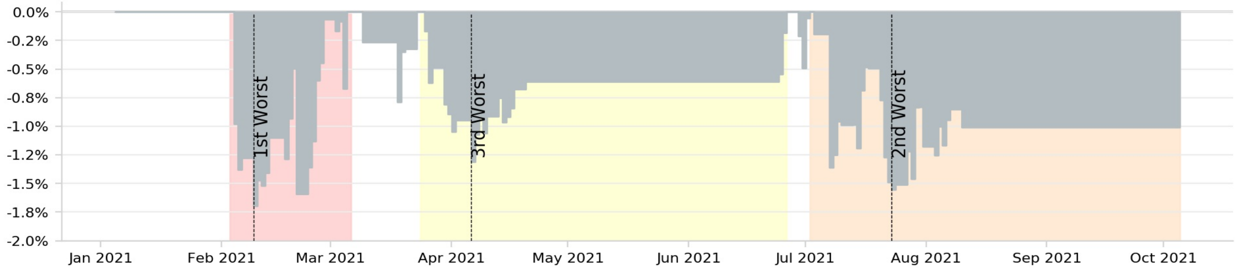
Returns Per Trade



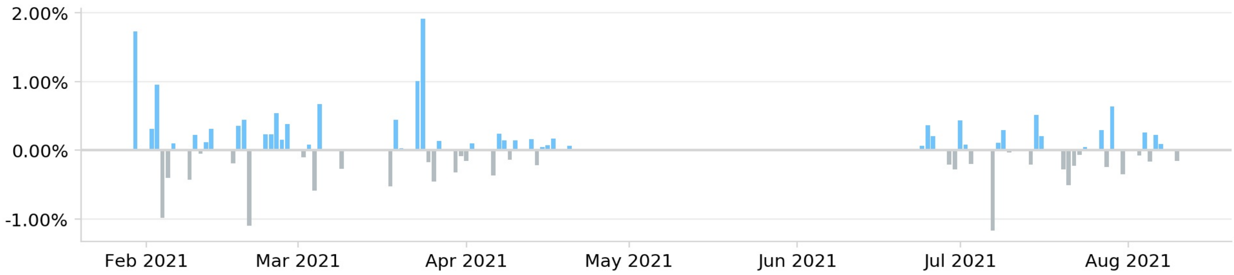
Asset Allocation



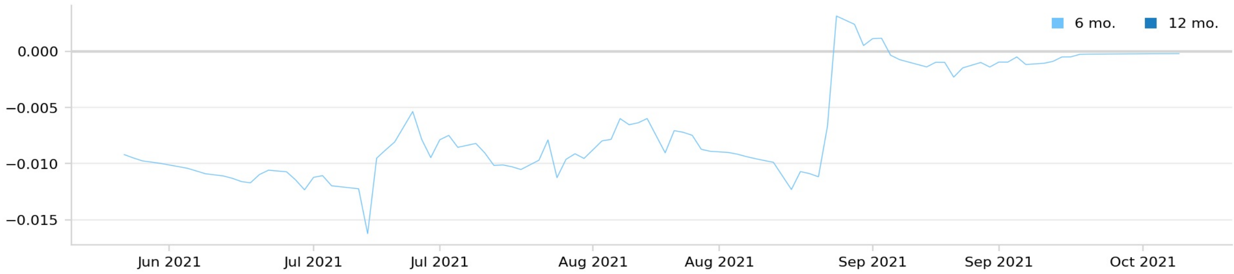
Drawdown



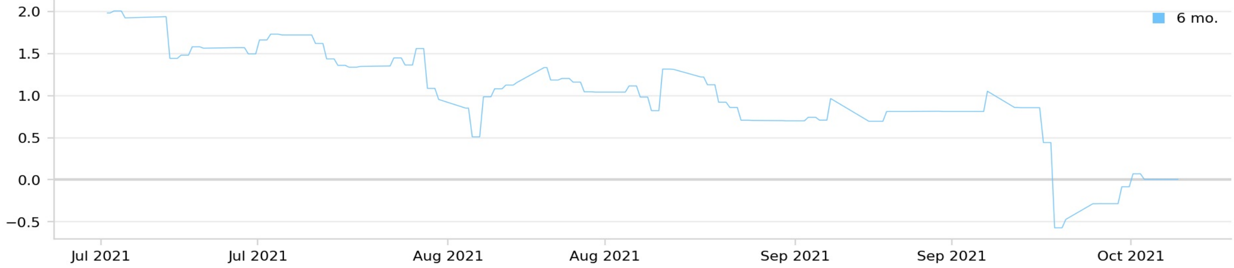
Daily Returns



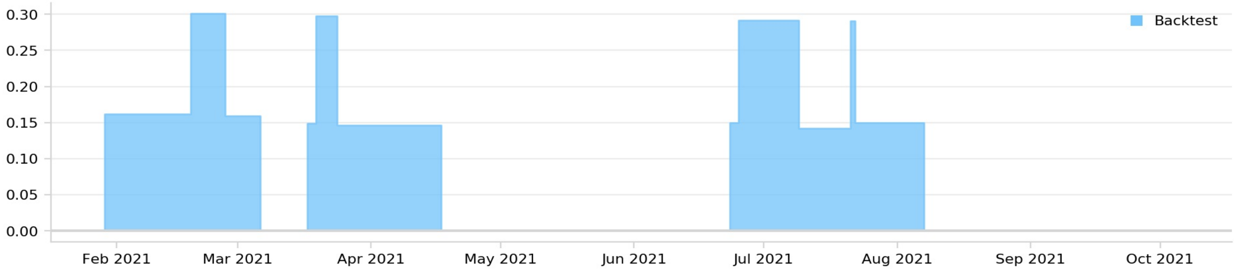
Rolling Portfolio Beta (6 Months)



Rolling Sharpe Ratio (6 Months)



Leverage



Long-Short Exposure