

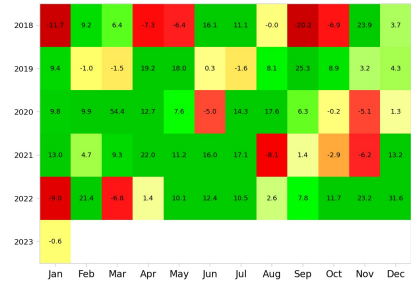
## | Strategy Description

technical indicators

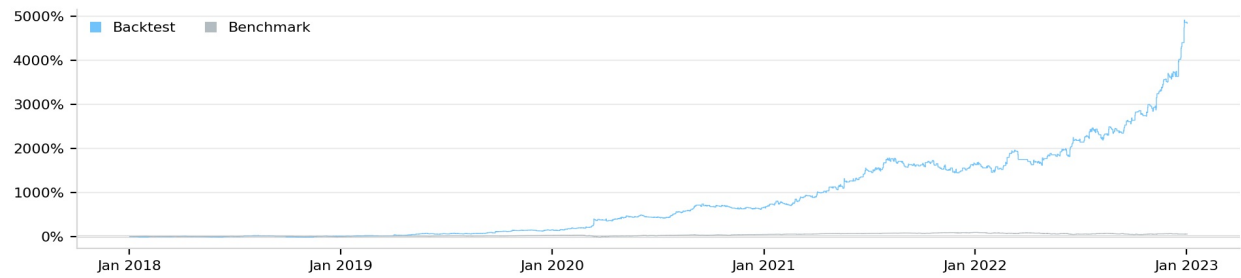
### Key Statistics

Runtime Days	1827	Drawdown	32.2%
Turnover	118%	Probabilistic SR	99%
CAGR	117.9%	Sharpe Ratio	2.4
Markets	Crypto,Equity	Information Ratio	1.8
Trades per Day	1.2	Strategy Capacity (USD)	1.6M

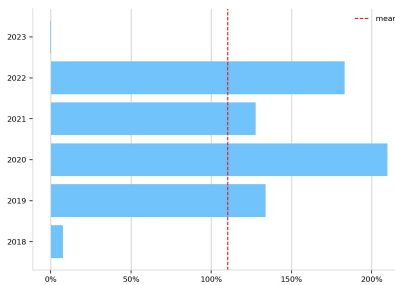
### Monthly Returns



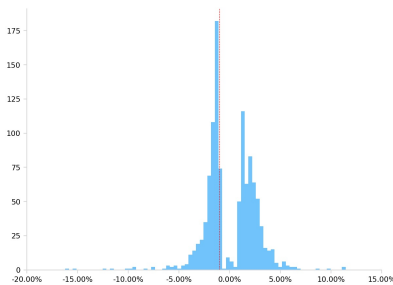
### Cumulative Returns



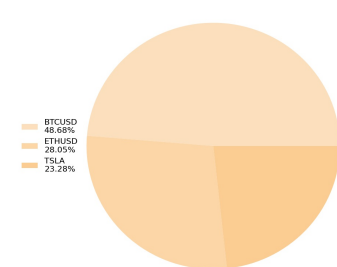
### Annual Returns



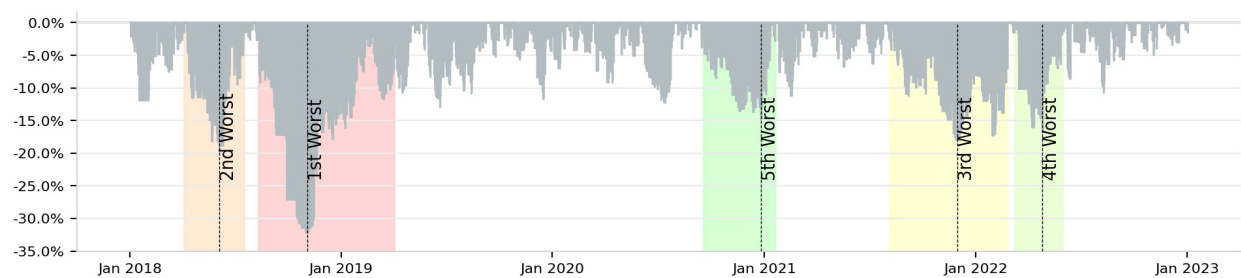
### Returns Per Trade



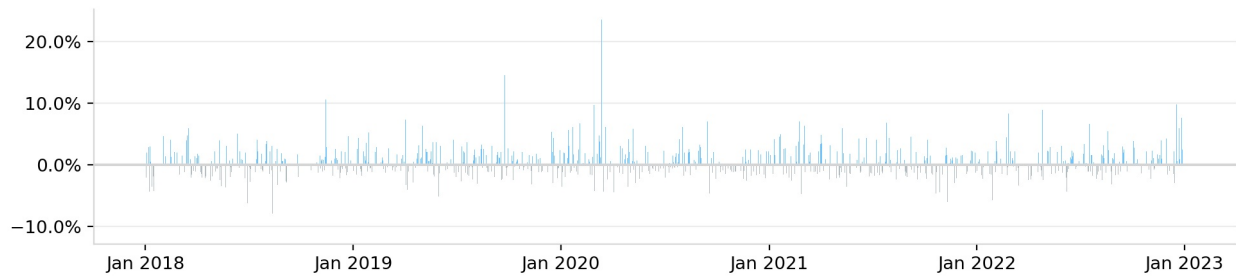
### Asset Allocation



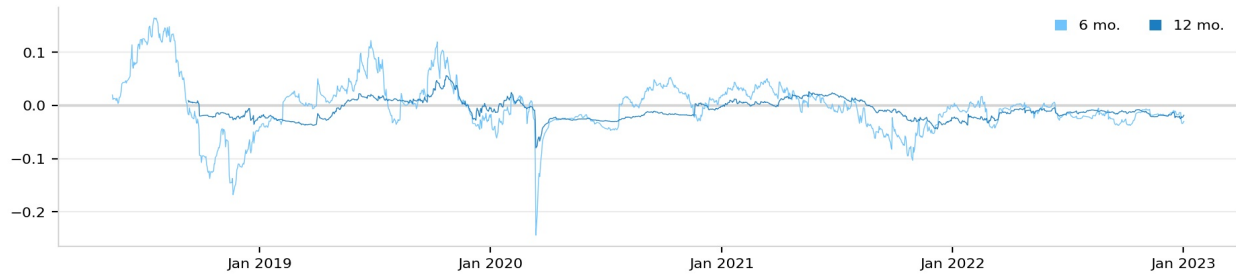
### Drawdown



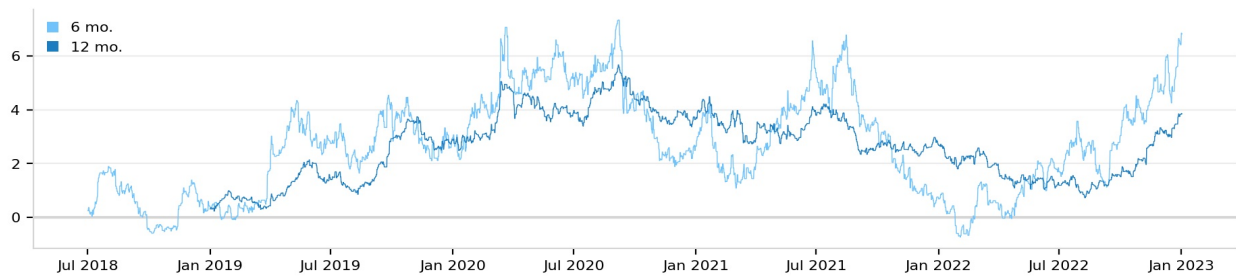
### Daily Returns



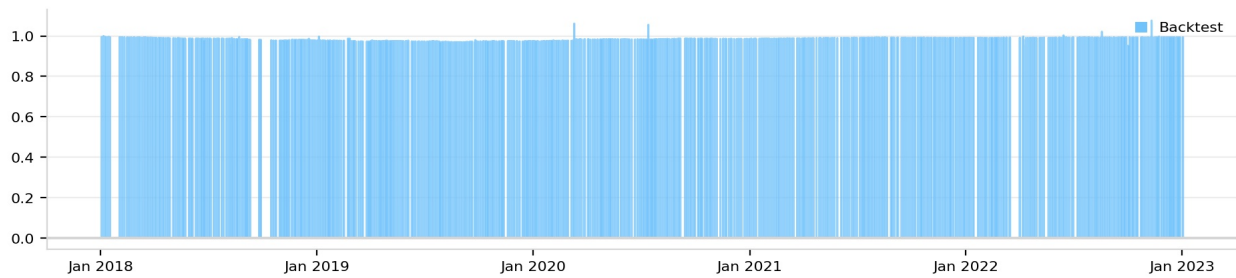
### Rolling Portfolio Beta



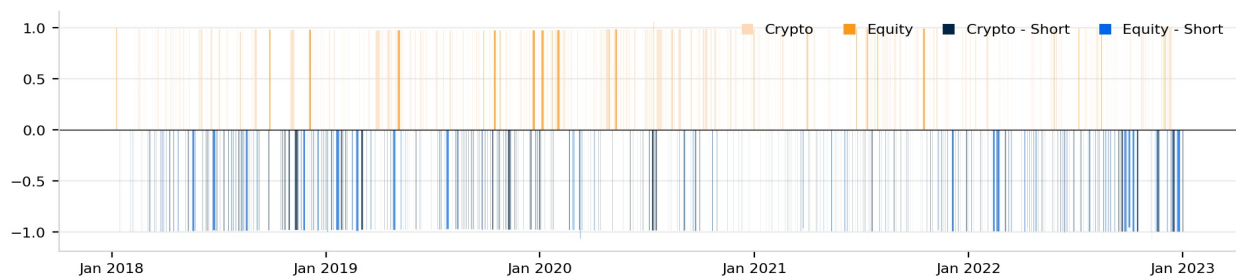
### Rolling Sharpe Ratio



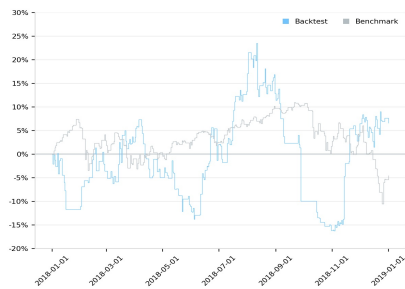
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

