

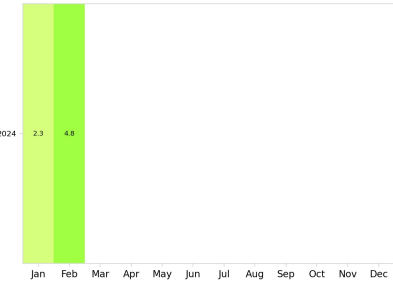
Strategy Description

clone of UNG nat gas - multi threshold macd interval matching

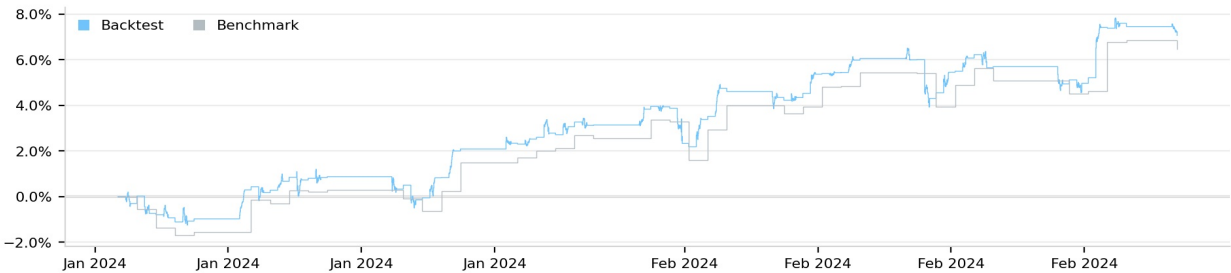
Key Statistics

Runtime Days	56	Drawdown	2.4%
Turnover	2%	Probabilistic SR	85%
CAGR	55.2%	Sharpe Ratio	3.2
Capacity (USD)	180M	Sortino Ratio	4.2
Trades per Day	1.0	Information Ratio	2.8

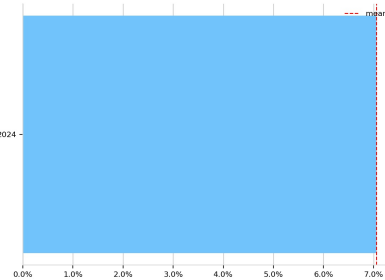
Monthly Returns



Cumulative Returns



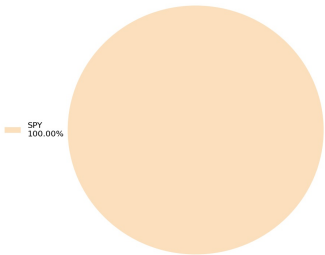
Annual Returns



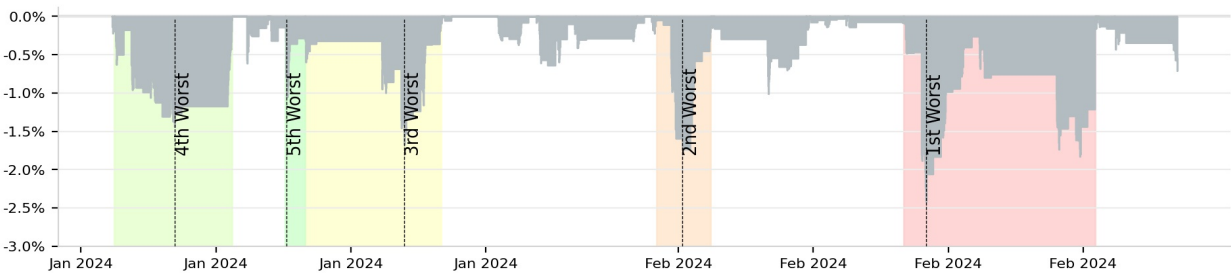
Returns Per Trade

Insufficient Data

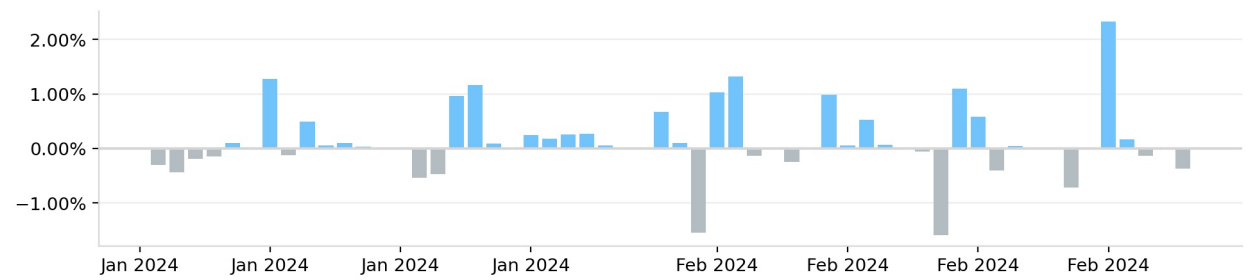
Asset Allocation



Drawdown



Daily Returns



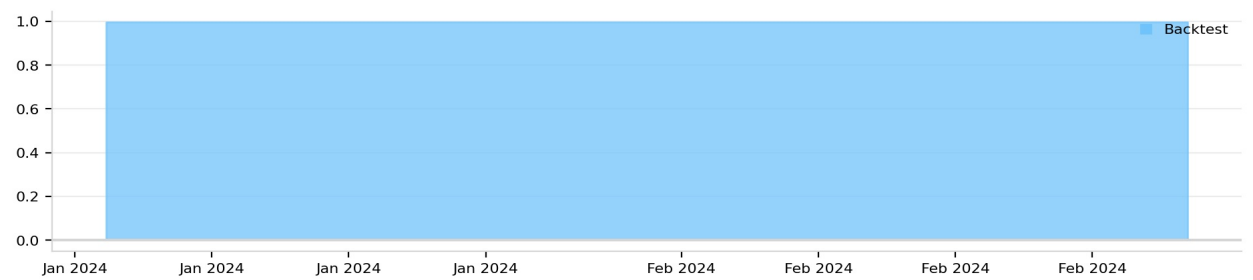
Rolling Portfolio Beta

Insufficient Data

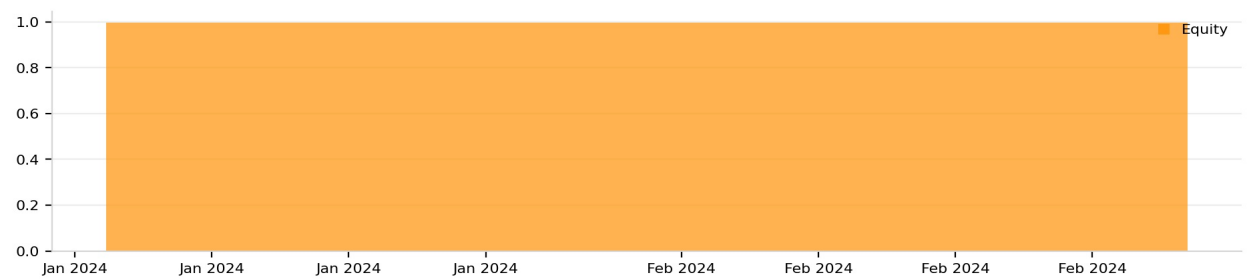
Rolling Sharpe Ratio

Insufficient Data

Leverage



Long-Short Exposure



Parameters

min_buy_signals	2	min_sell_signals	2
end_date	2024-02-27	shares_to_sell	400
shares_to_buy	400	start_cash	100000
start_date	2024-01-01	ticker	spy