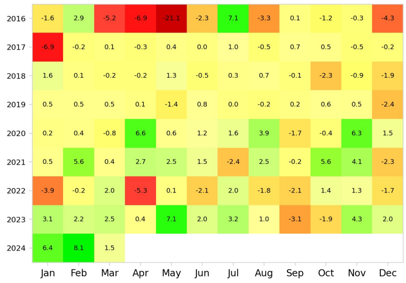
Strategy Description

First test of a simple RSI trading system. Rules: - Buy at the close when the 3-day RSI is below 20. - Sell at the close when the close is higher than yesterdays high.

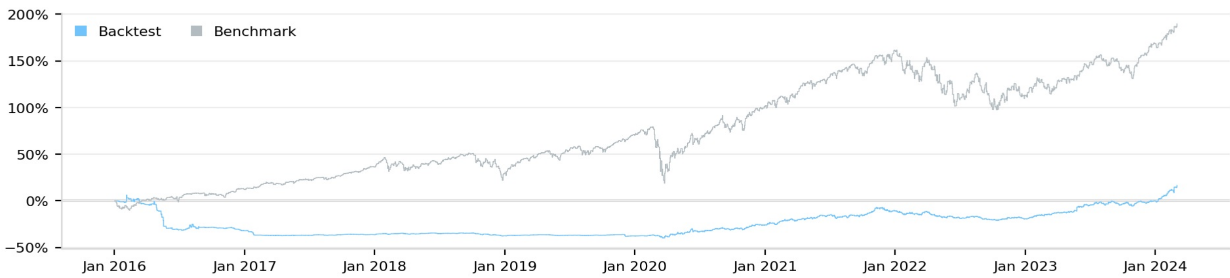
Key Statistics

Runtime Days	2983	Drawdown	43.2%
Turnover	0%	Probabilistic SR	0%
CAGR	1.9%	Sharpe Ratio	0.0
Capacity (USD)	12M	Sortino Ratio	0.0
Trades per Day	0.4	Information Ratio	-0.7

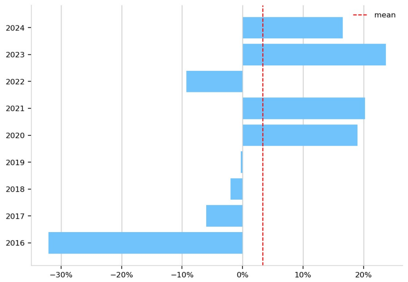
Monthly Returns



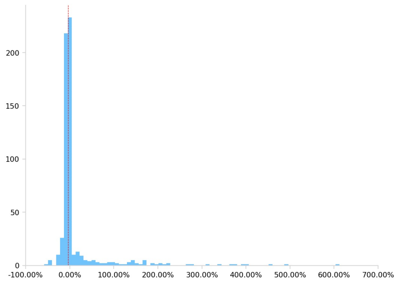
Cumulative Returns



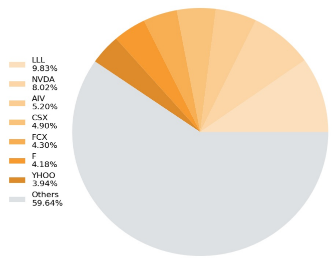
Annual Returns



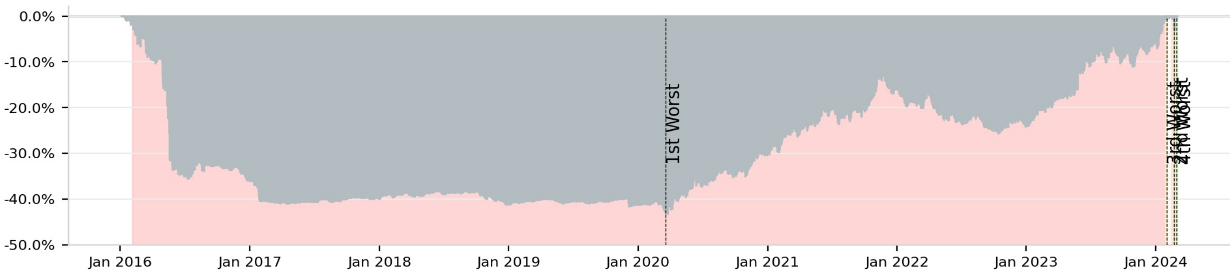
Returns Per Trade



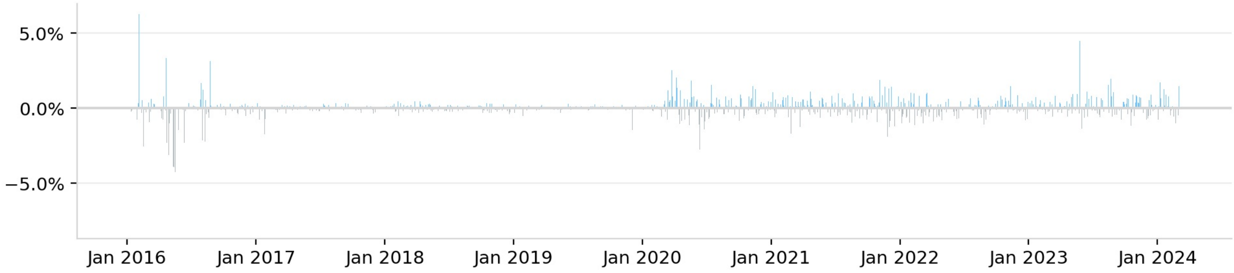
Asset Allocation



Drawdown



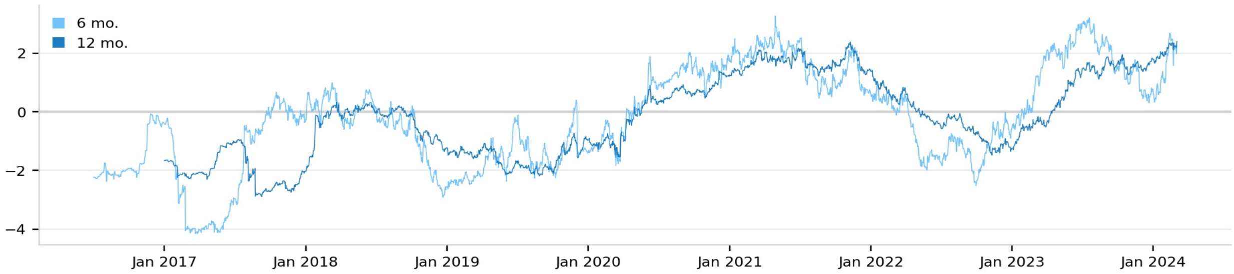
Daily Returns



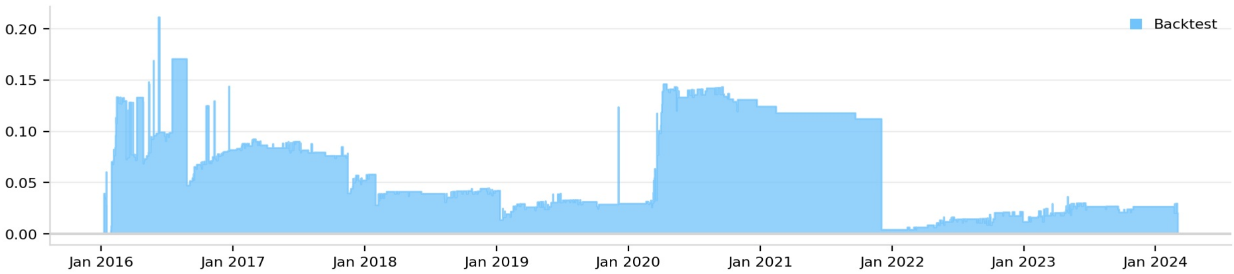
Rolling Portfolio Beta

Insufficient Data

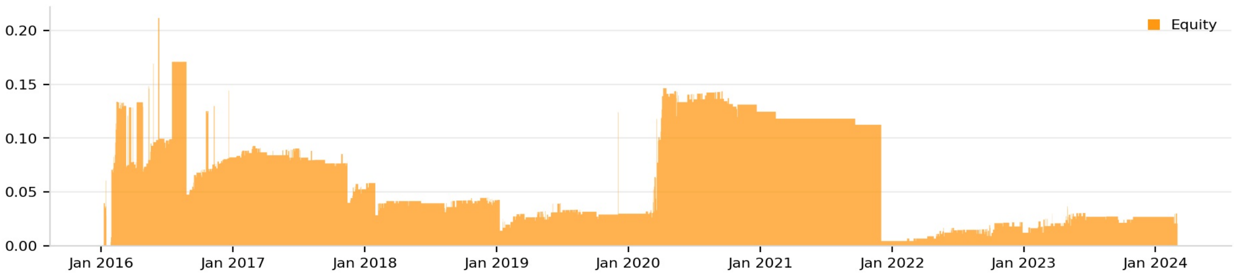
Rolling Sharpe Ratio



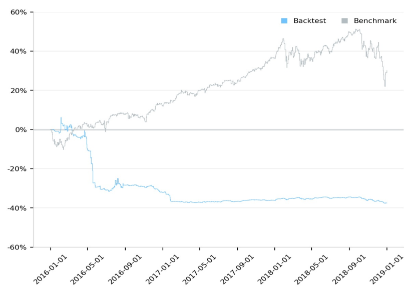
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020