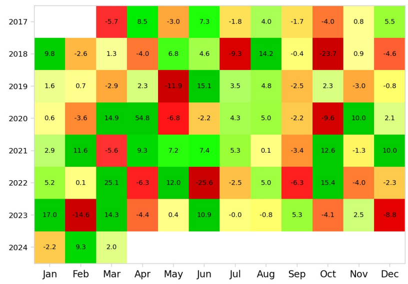
Strategy Description

The goal of this project is to build and a Long/Short Global Macro Strategy with a Target Beta and to evaluate its sensitivity to - the choice of the Target Betas - the length of the look-back period used to estimate the sample mean and the sample covariance

Key Statistics

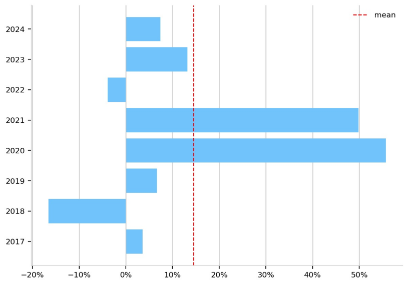
Runtime Days	2558	Drawdown	39.1%
Turnover	137%	Probabilistic SR	4%
CAGR	13.8%	Sharpe Ratio	0.4
Capacity (USD)	7K	Sortino Ratio	0.5
Trades per Day	3.1	Information Ratio	0.1

Monthly Returns

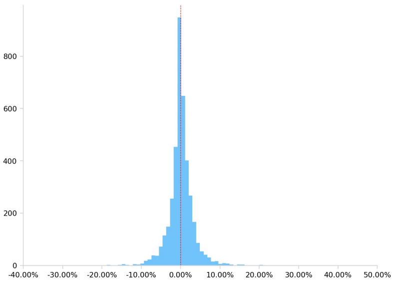


Cumulative Returns

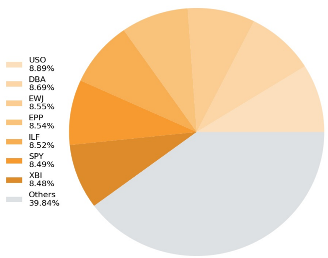
Annual Returns



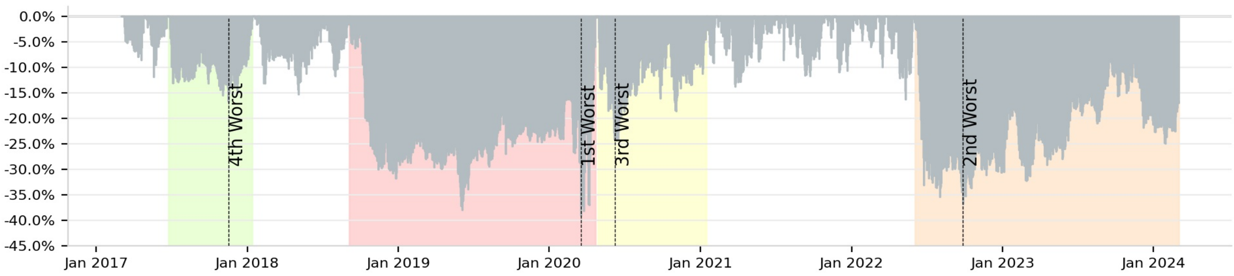
Returns Per Trade



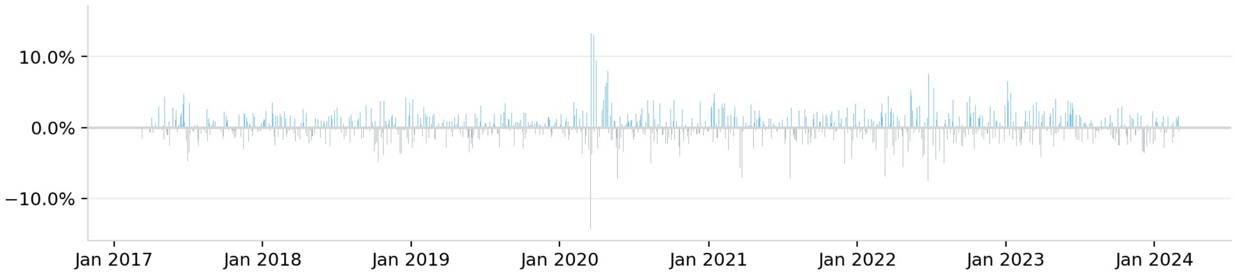
Asset Allocation



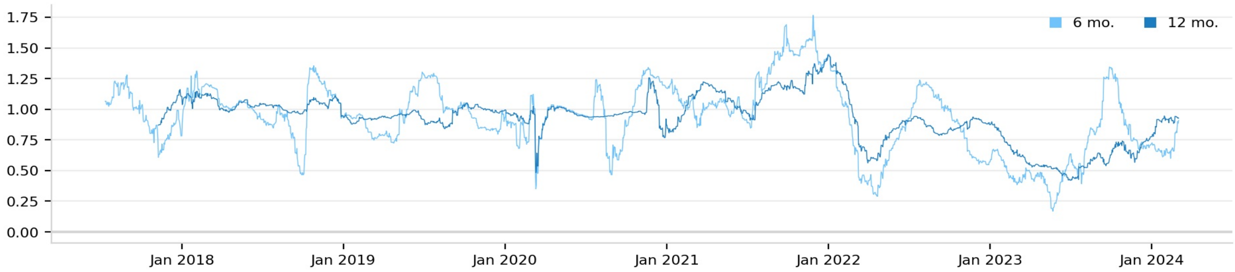
Drawdown



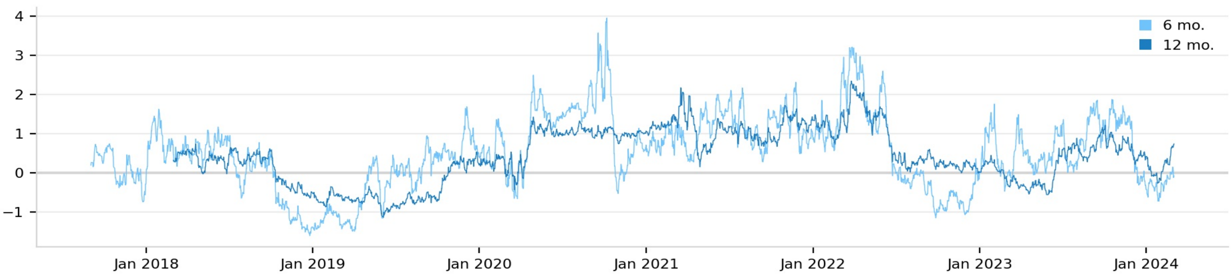
Daily Returns



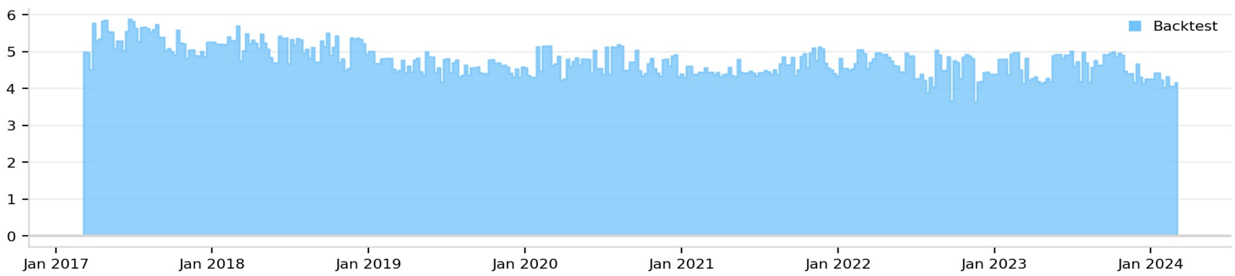
Rolling Portfolio Beta



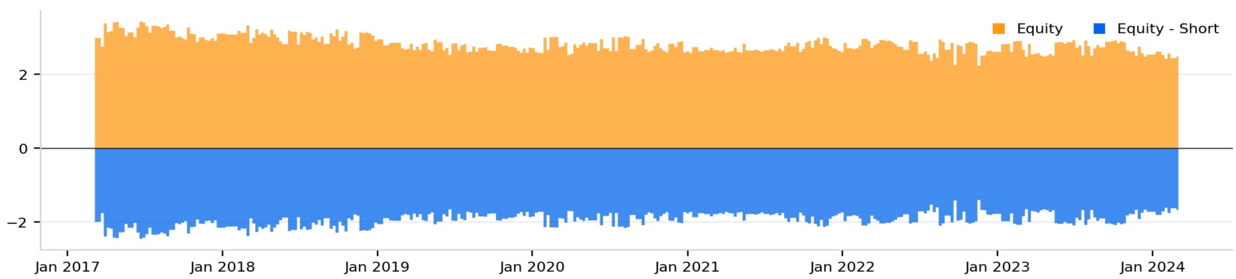
Rolling Sharpe Ratio



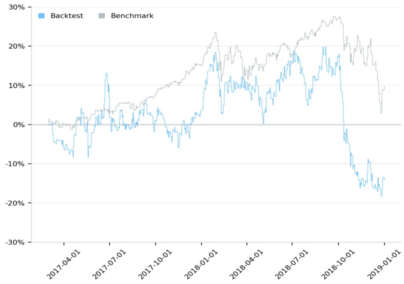
Leverage



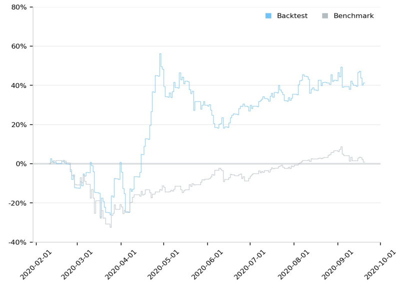
Long-Short Exposure



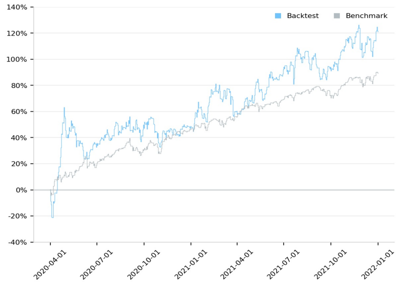
New Normal 2014-2019



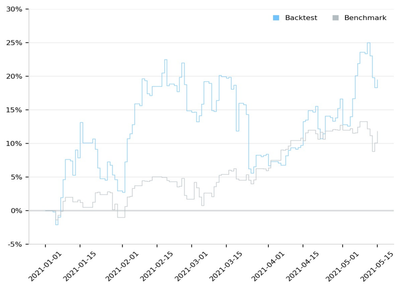
COVID-19 Pandemic 2020



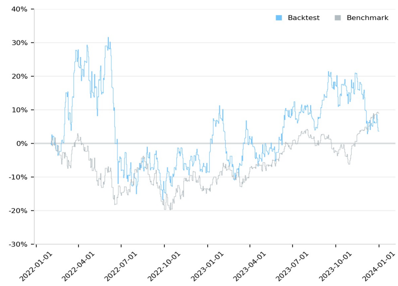
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present