## Strategy Description

Consumer algorithm for external RL signals. Polls a public JSON endpoint (Gist) with PPO signals for GE, UNH, CVX, applies a staleness guard, sizes by confidence, and places trades on an hourly resolution. How it works - Signal source: Public RAW Gist URL that serves live_signals.json from an off-platform Colab "producer". - Freshness guard: Ignores payloads when UtcTime > valid_until_utc (epoch-safe check). - Universe/data: GE, UNH, CVX at Resolution.Hour (configurable). - Execution & sizing: BUY/HOLD/SELL mapping; target = clamp(confidence, 0.10−0.50). SELL → Liquidate; HOLD → no action. - Models in QC: None—SB3/torch run off-platform; QC just consumes JSON. Parameters (Project → Parameters) - Mode: json-live | json-ignore-time - SignalsUrl: RAW Gist URL (required) - Symbols: e.g., GE,UNH,CVX - PollingMinutes: e.g., 60 - (Optional)
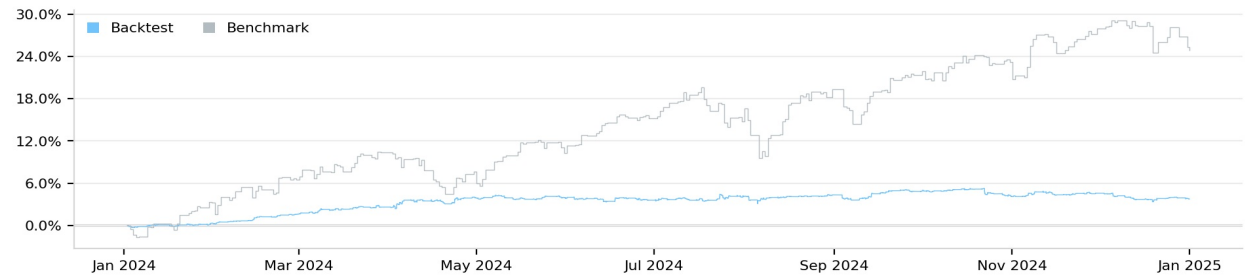
Key Statistics

Runtime Days	365	Drawdown	1.8%
Turnover	0%	Probabilistic SR	57%
CAGR	3.7%	Sharpe Ratio	-1.3
Capacity (USD)	3.8M	Sortino Ratio	-1.4
Trades per Day	1.0	Information Ratio	-1.5
Drawdown Recovery	77		

Monthly Returns

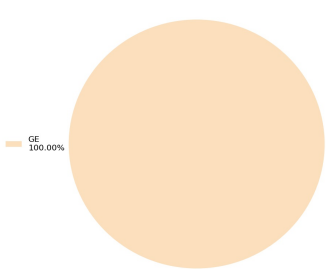|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	0.3	1.4	0.9	1.3	0.0	-0.4	0.5	0.2	0.5	-0.8	0.4	-0.8
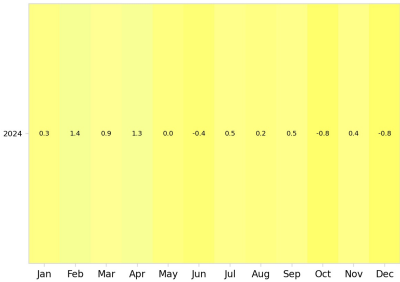
Cumulative Returns

Annual Returns
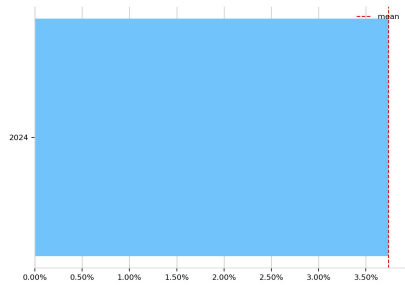
Returns Per Trade

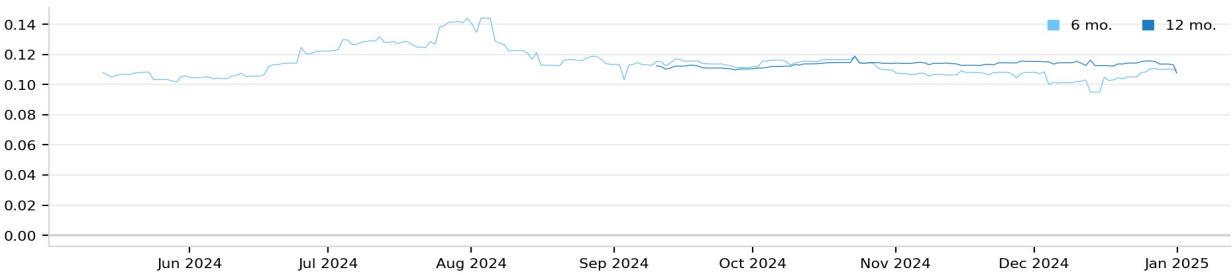### Asset Allocation
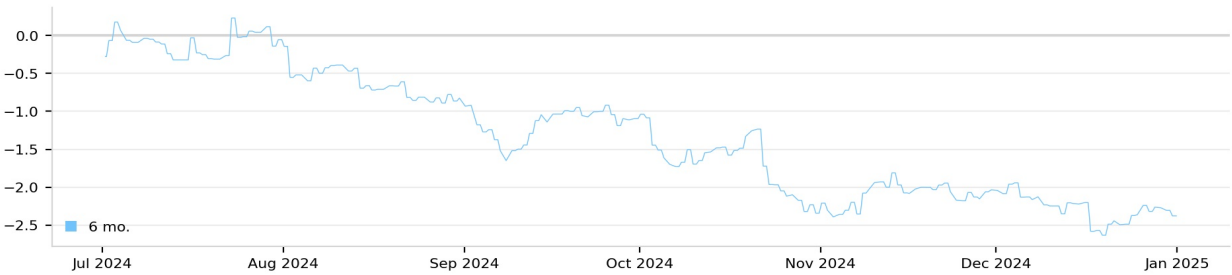

GE 100.00%
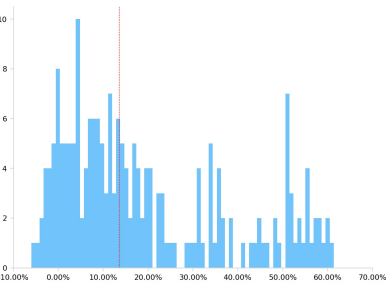
Drawdown
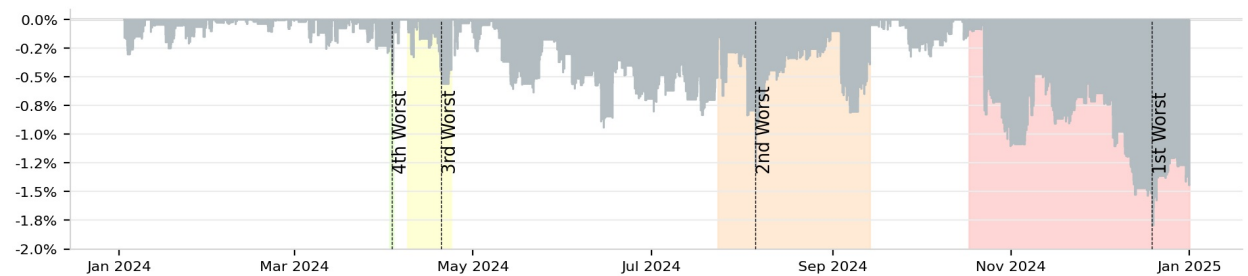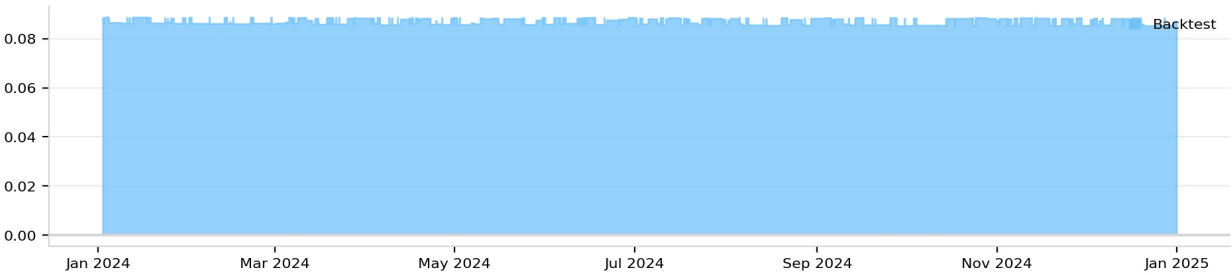
Daily Returns
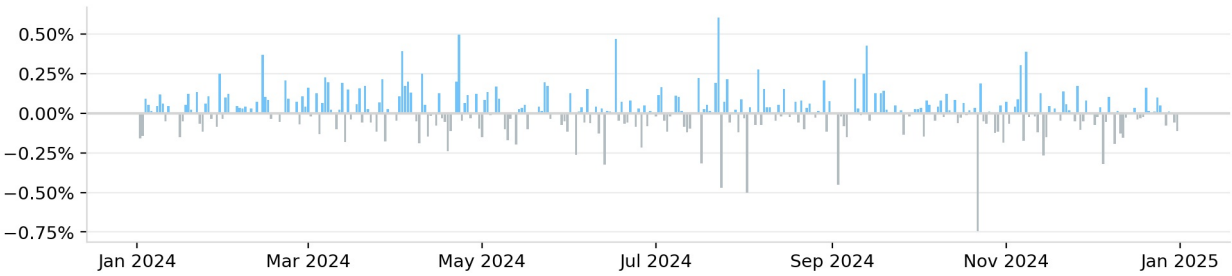
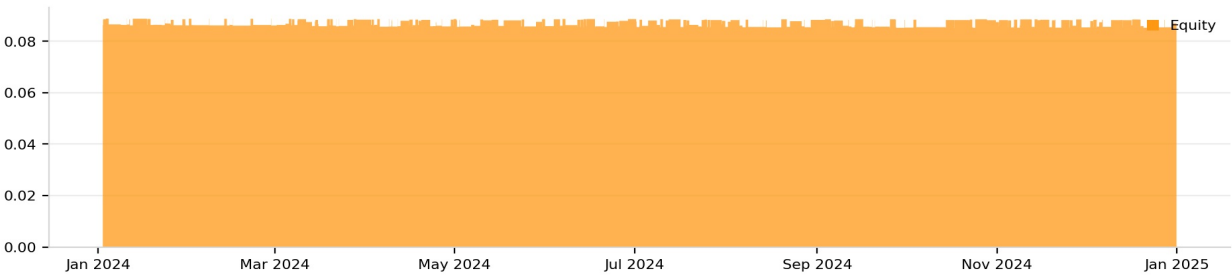## Rolling Portfolio Beta

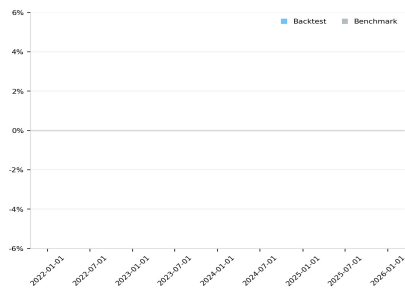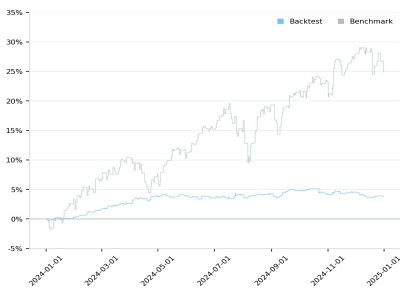## Rolling Sharpe Ratio

Leverage

Long-Short Exposure

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

Mode	json-live	SignalsUrl	https://gist.githubusercontent.com/racoope70/3deb62ce13c3eaa57b5d58c6eb858ce6/raw/live_signa
Symbols	GE	PollingMinutes	60
SizingMode	linear	WeightCap	0.6
ConfidenceFloor	0.10		