

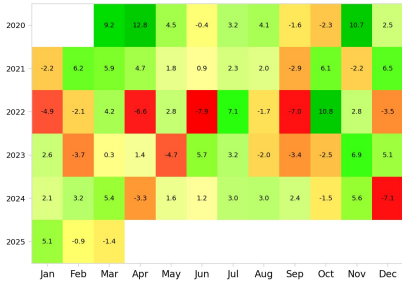
Strategy Description

Portfolio Construction Using Topological Data Analysis

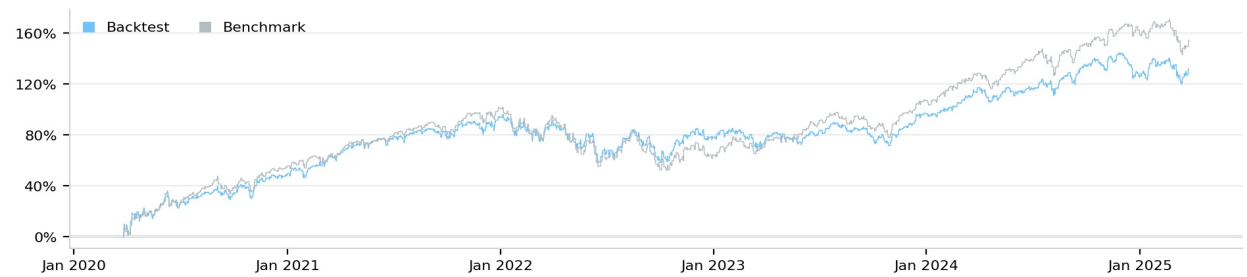
Key Statistics

Runtime Days	1827	Drawdown	19.4%
Turnover	1%	Probabilistic SR	37%
CAGR	18.3%	Sharpe Ratio	0.7
Capacity (USD)	20M	Sortino Ratio	0.9
Trades per Day	1.3	Information Ratio	-0.3
Drawdown Recovery	708		

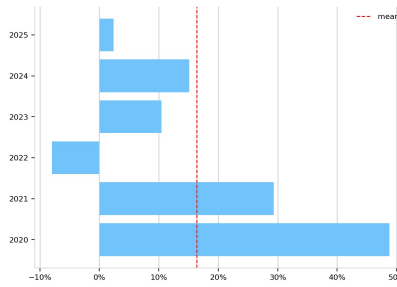
Monthly Returns



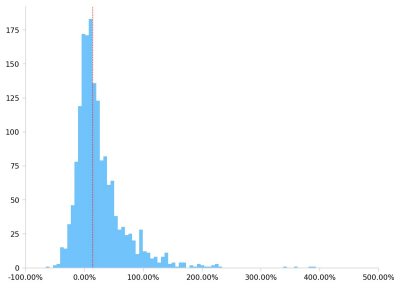
Cumulative Returns



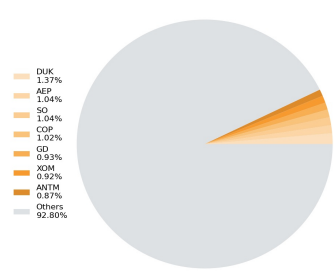
Annual Returns



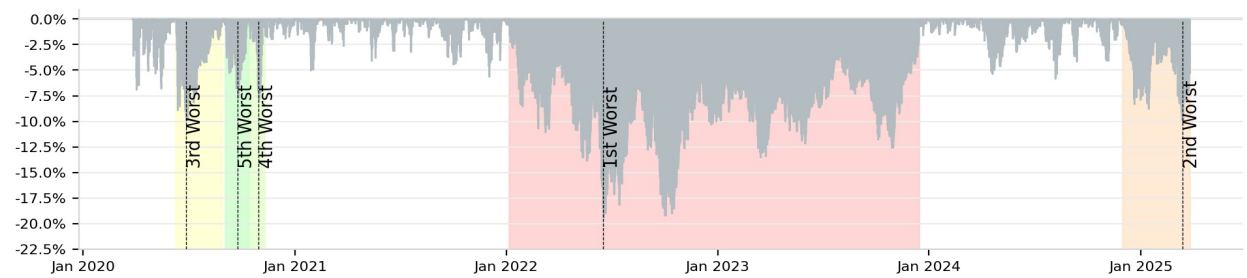
Returns Per Trade



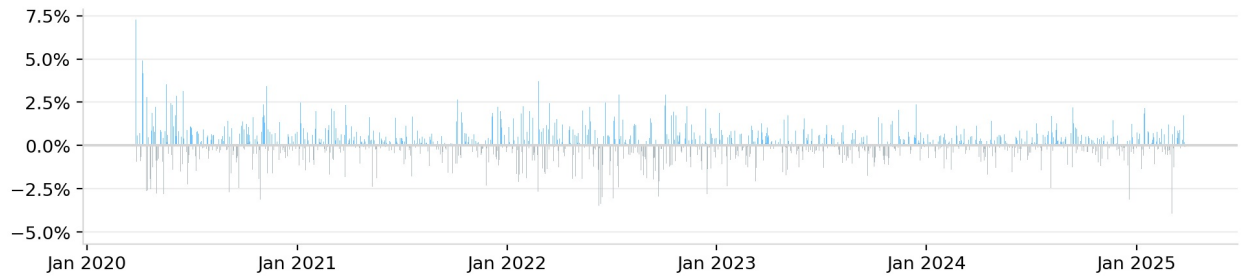
Asset Allocation



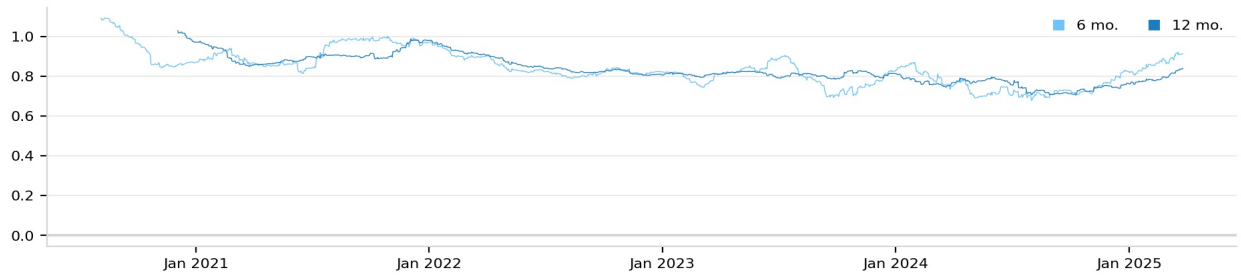
Drawdown



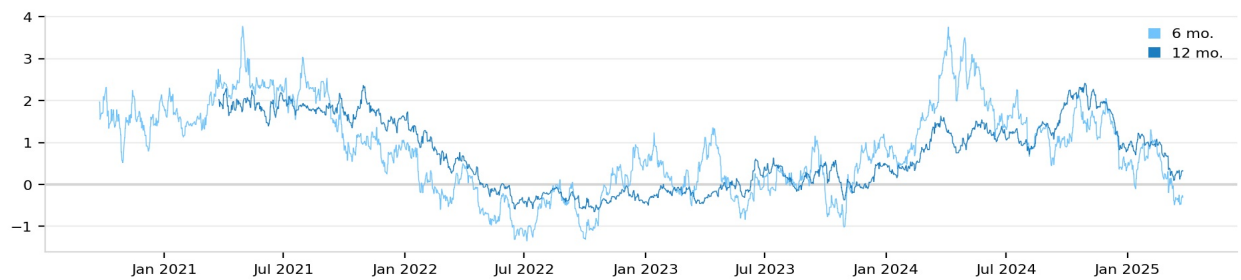
Daily Returns



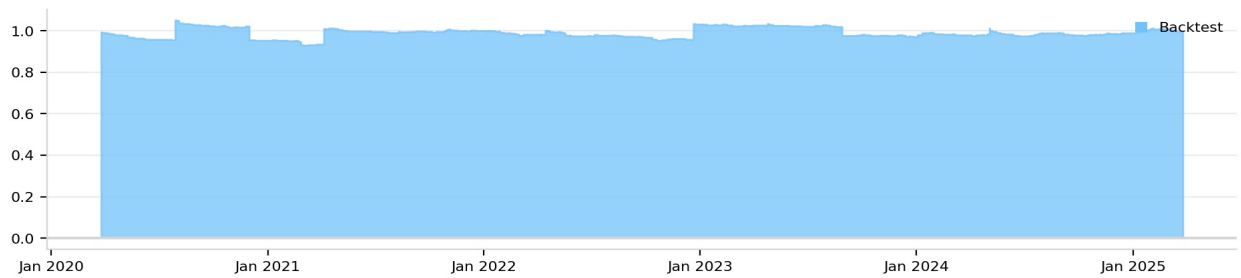
Rolling Portfolio Beta



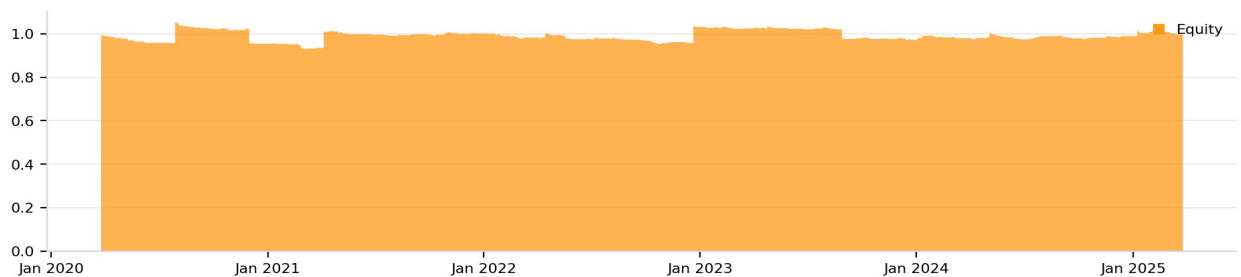
Rolling Sharpe Ratio



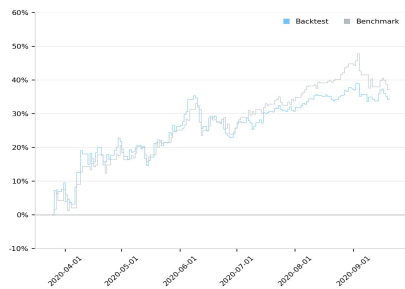
Leverage



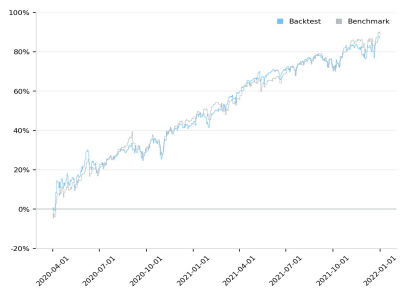
Long-Short Exposure



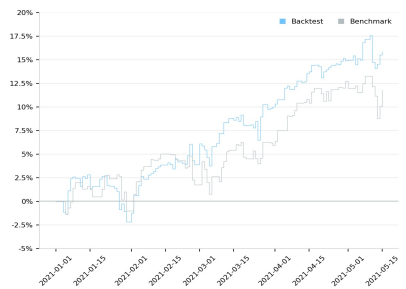
COVID-19 Pandemic 2020



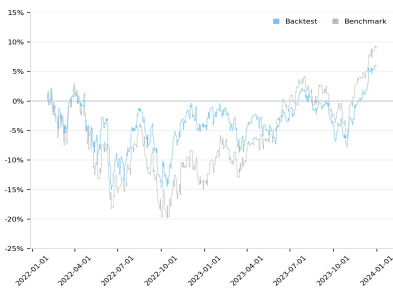
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

history_lookback	150	recalibrate_period	125
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