

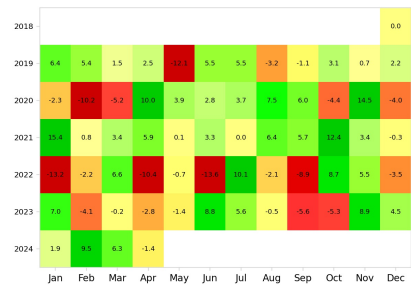
Strategy Description

(PCA) . . . " (Learning-to-Rank algorithm)".

Key Statistics

Runtime Days	1918	Drawdown	37.1%
Turnover	6%	Probabilistic SR	17%
CAGR	17.8%	Sharpe Ratio	0.6
Capacity (USD)	13M	Sortino Ratio	0.7
Trades per Day	0.6	Information Ratio	0.1

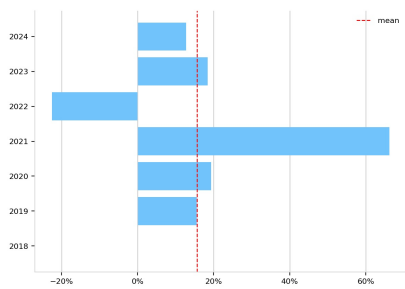
Monthly Returns



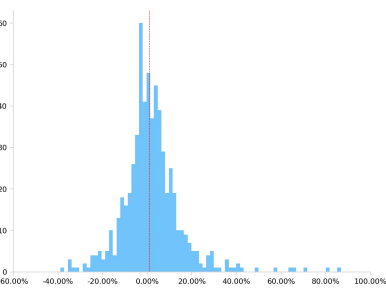
Cumulative Returns



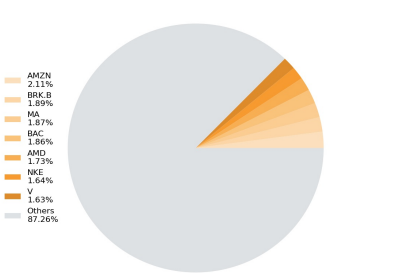
Annual Returns



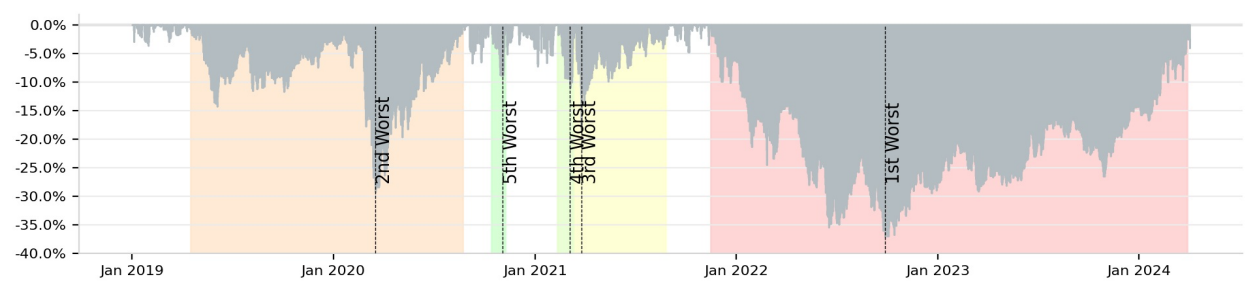
Returns Per Trade



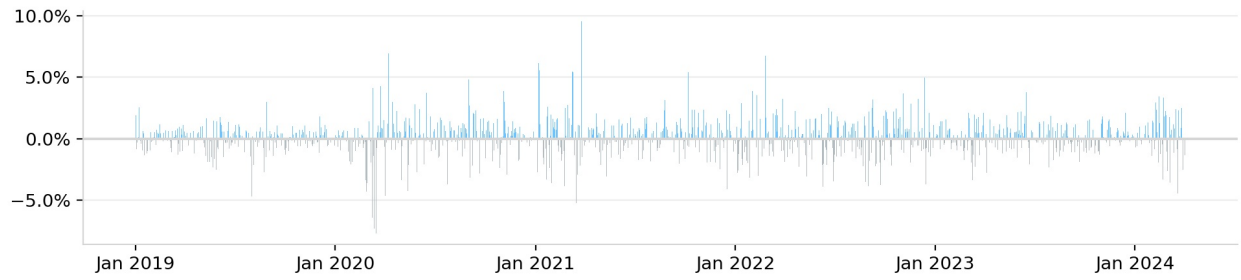
Asset Allocation



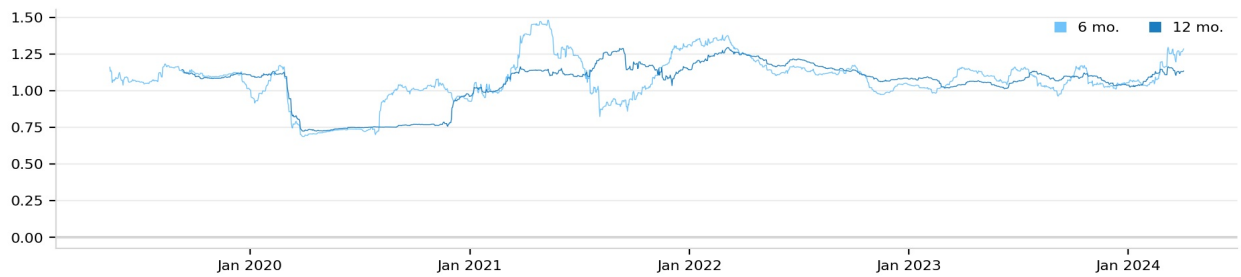
Drawdown



Daily Returns



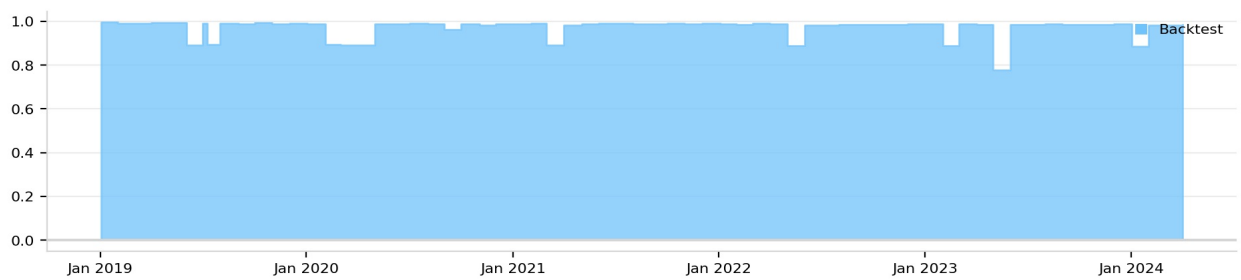
Rolling Portfolio Beta



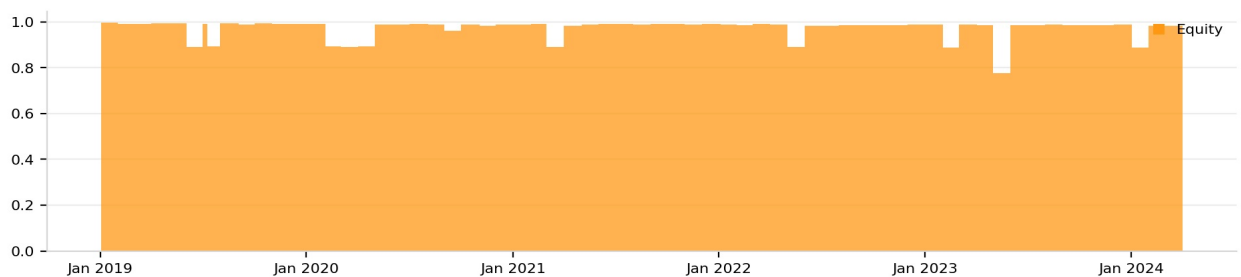
Rolling Sharpe Ratio



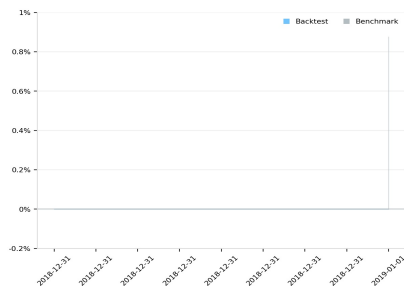
Leverage



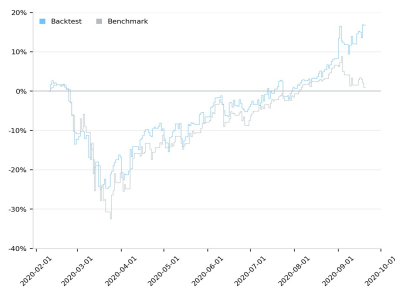
Long-Short Exposure



New Normal 2014-2019



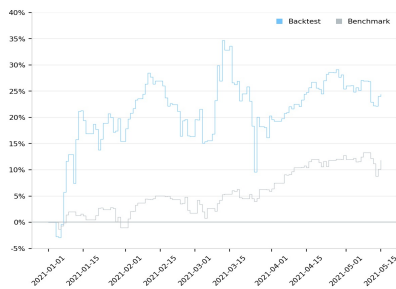
COVID-19 Pandemic 2020



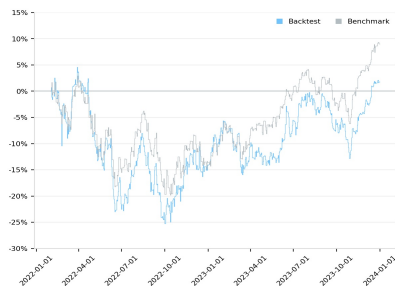
Post-COVID Run-up 2020-2021



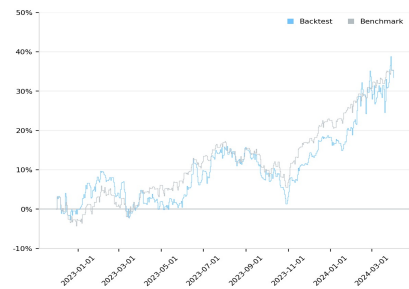
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

liquid_universe_size	100	final_universe_size	10
lookback_period	365	components	5