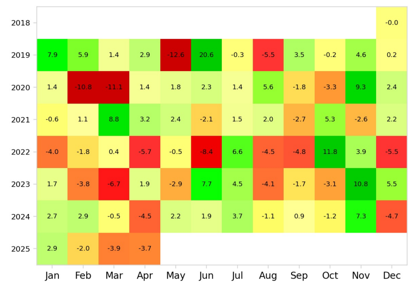
Strategy Description

1 (inverse) . 1 , (ATR), , (Open Interest) (Ridge Regression) .

Key Statistics

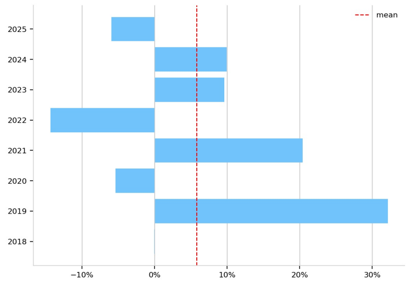
Runtime Days	2300	Drawdown	26.8%
Turnover	4%	Probabilistic SR	3%
CAGR	6.5%	Sharpe Ratio	0.2
Capacity (USD)	720M	Sortino Ratio	0.2
Trades per Day	0.2	Information Ratio	-0.4

Monthly Returns

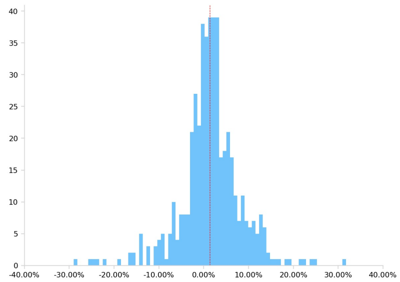


Cumulative Returns

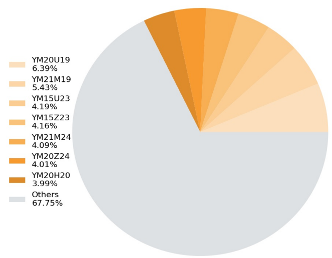
Annual Returns



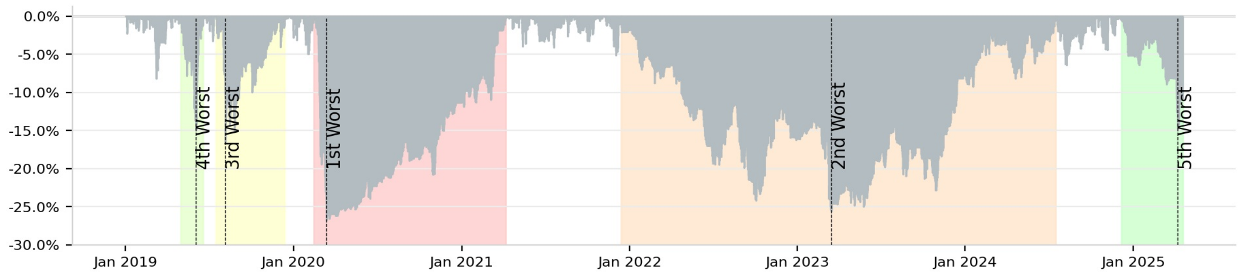
Returns Per Trade



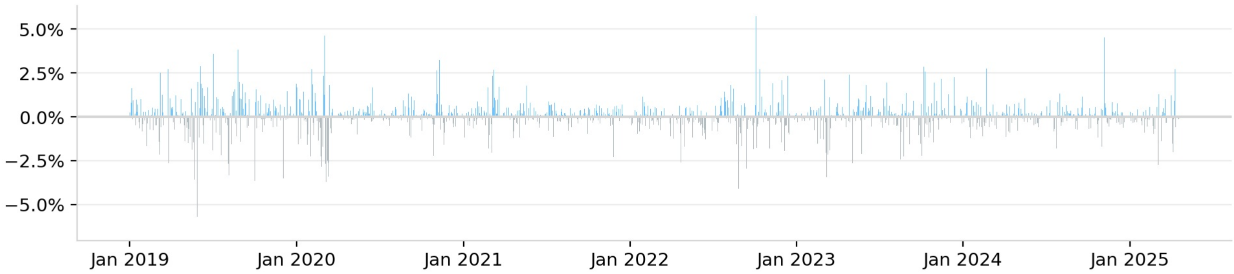
Asset Allocation



Drawdown

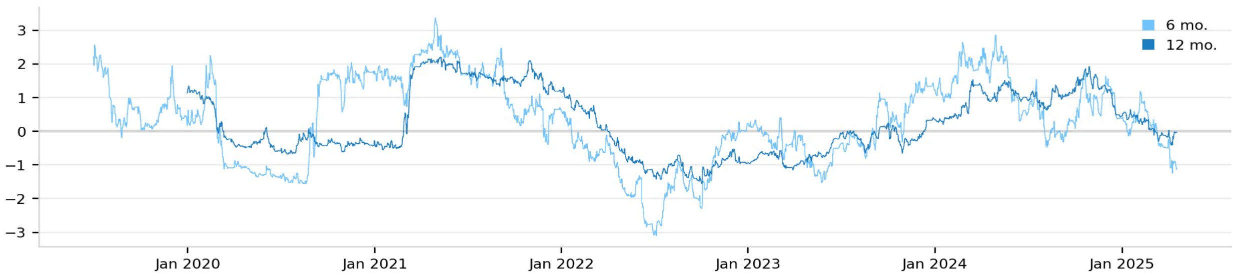


Daily Returns

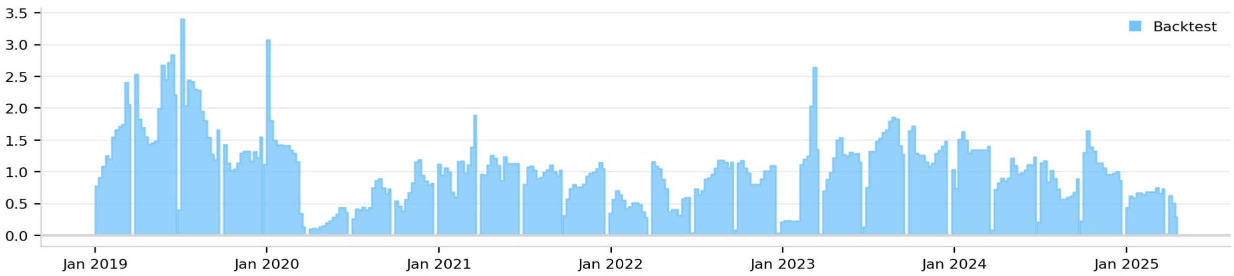


Rolling Portfolio Beta

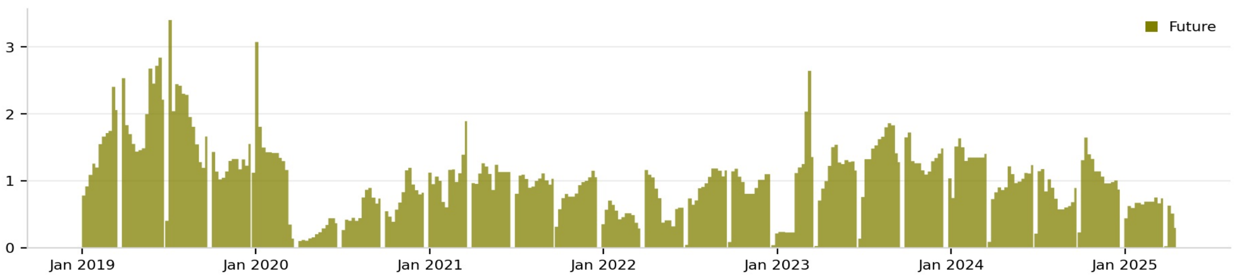
Rolling Sharpe Ratio



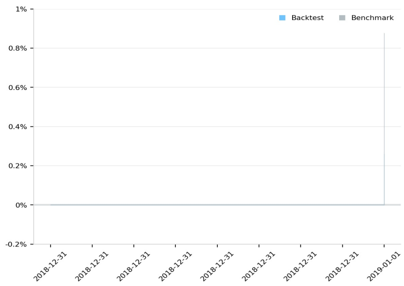
Leverage



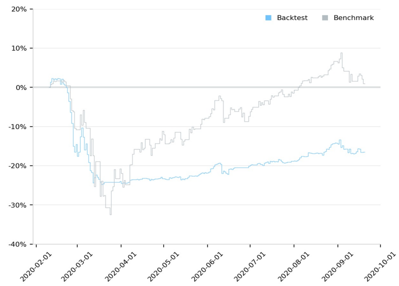
Long-Short Exposure



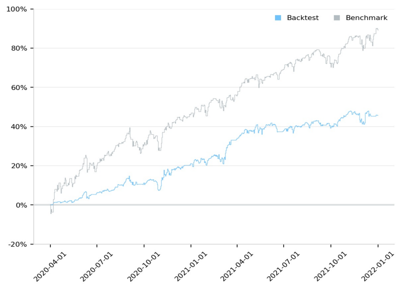
New Normal 2014-2019



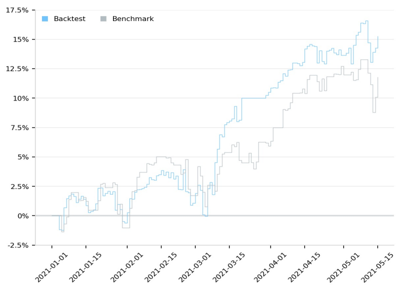
COVID-19 Pandemic 2020



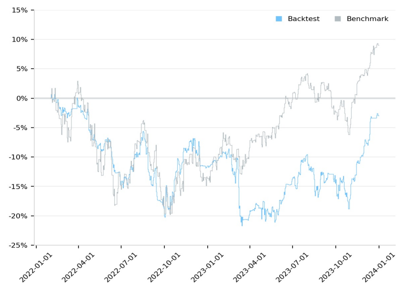
Post-COVID Run-up 2020-2021



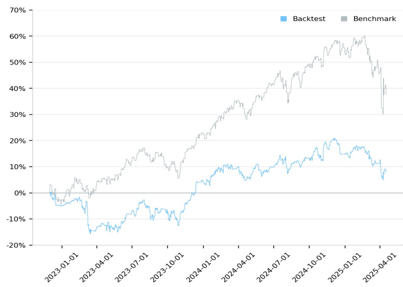
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

std_months	3	atr_months	3
training_set_duration	365		