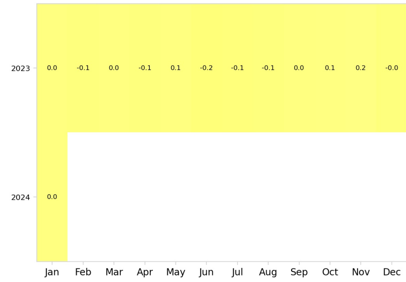
Strategy Description

- DecisionTreeRegressor

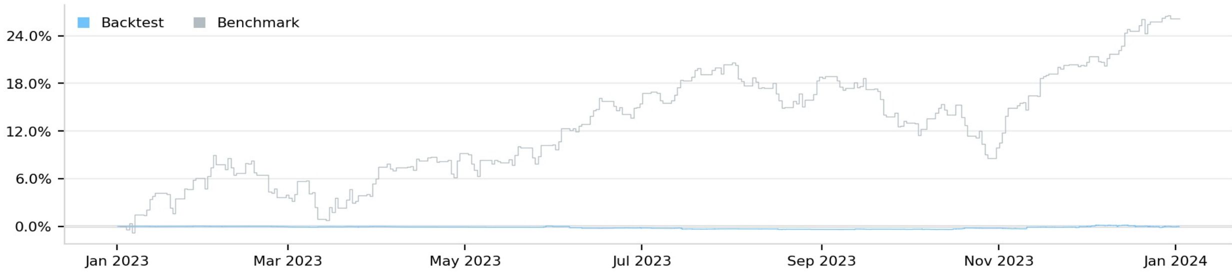
Key Statistics

Runtime Days	366	Drawdown	0.4%
Turnover	6%	Probabilistic SR	11%
CAGR	0.0%	Sharpe Ratio	-13.4
Capacity (USD)	3.3M	Sortino Ratio	-16.8
Trades per Day	2.0	Information Ratio	-1.7

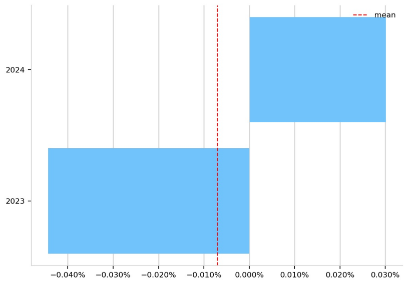
Monthly Returns



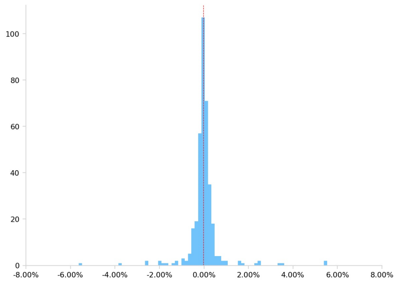
Cumulative Returns



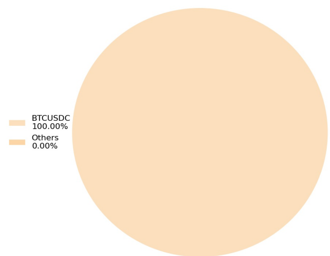
Annual Returns



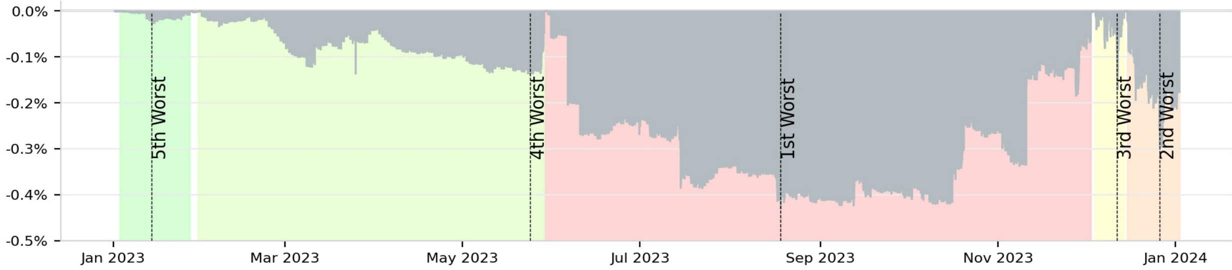
Returns Per Trade



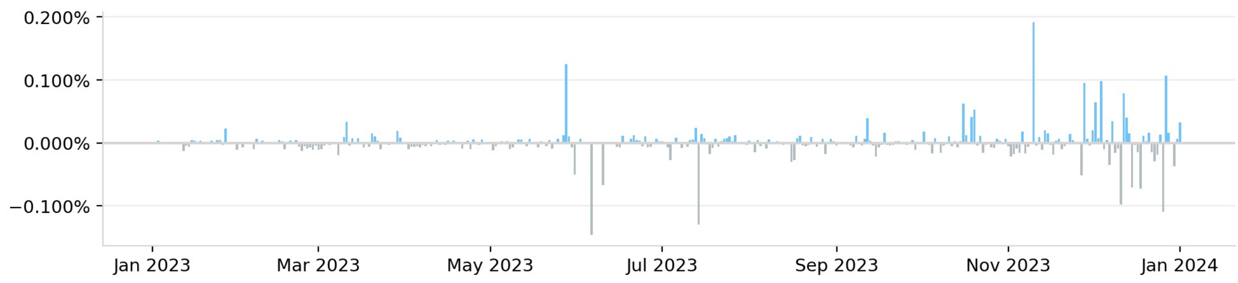
Asset Allocation



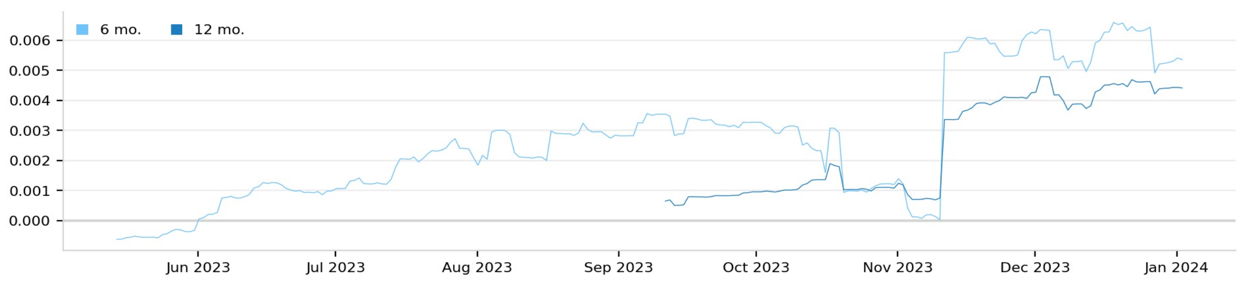
Drawdown



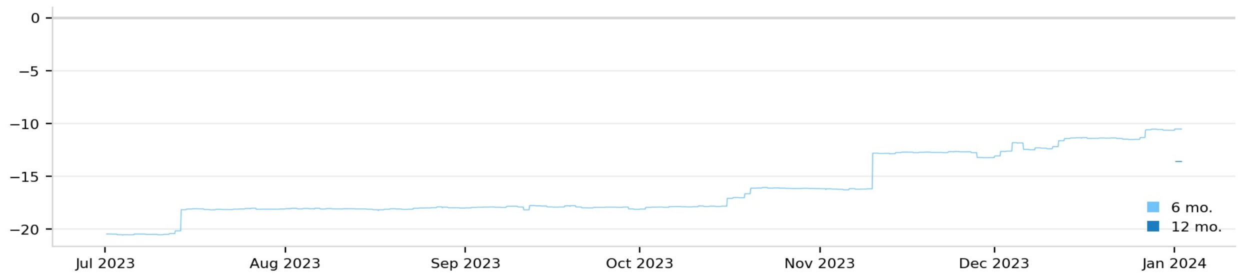
Daily Returns



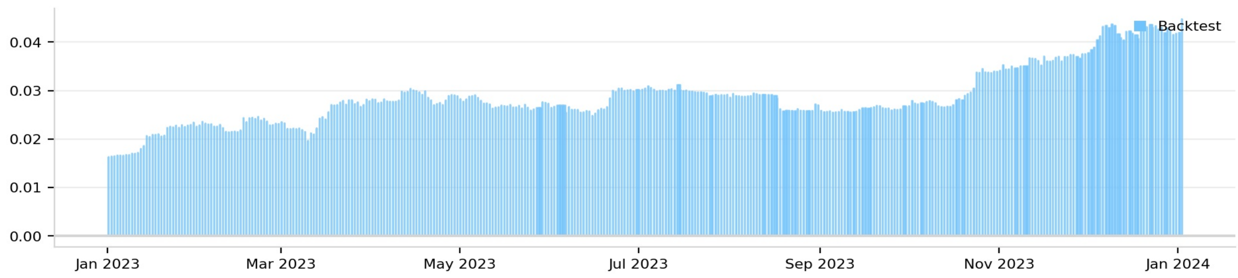
Rolling Portfolio Beta



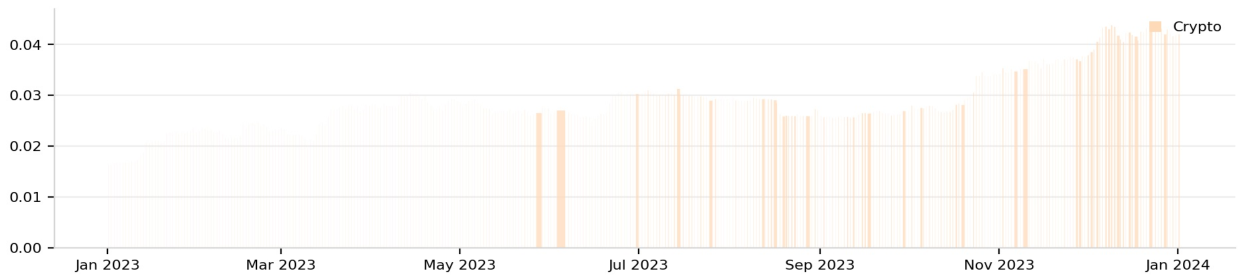
Rolling Sharpe Ratio



Leverage

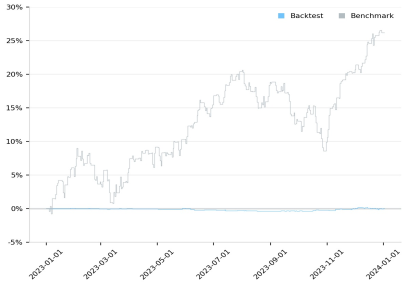


Long-Short Exposure



Russia Invades Ukraine 2022-2023

AI Boom 2022-Present



Parameters

cost_sma_period	10	atr_period	14
sma_period	10	lookback_window	100