

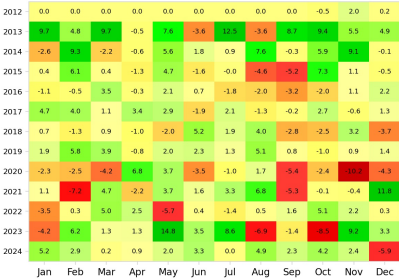
Strategy Description

Bounce-Trading-Strategy

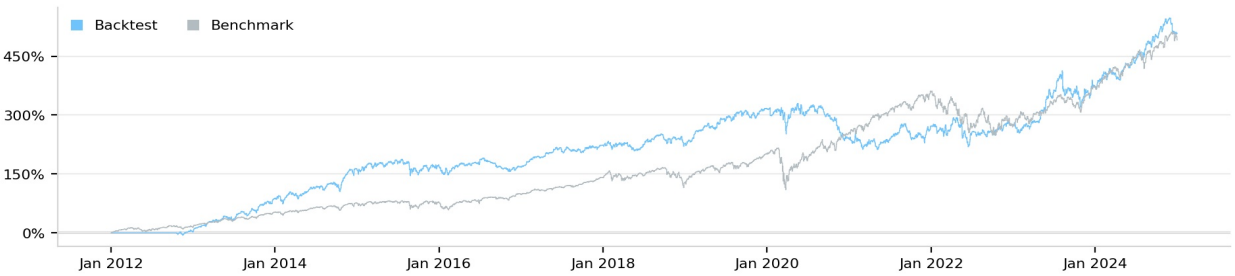
Key Statistics

Runtime Days	4748	Drawdown	27.4%
Turnover	0%	Probabilistic SR	17%
CAGR	14.9%	Sharpe Ratio	0.7
Capacity (USD)	83M	Sortino Ratio	0.7
Trades per Day	0.1	Information Ratio	0.0

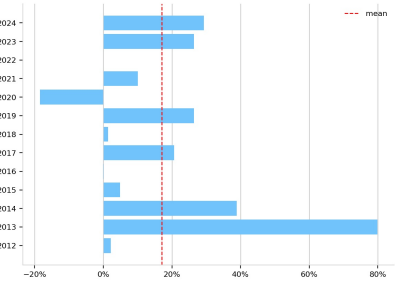
Monthly Returns



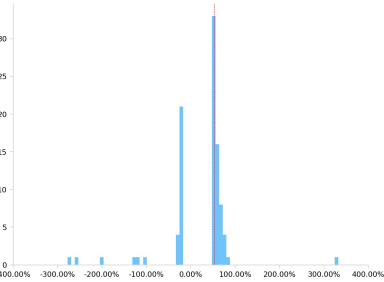
Cumulative Returns



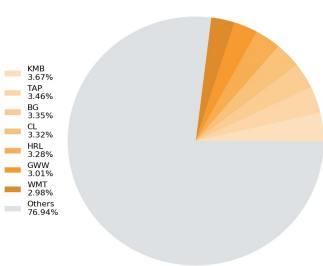
Annual Returns



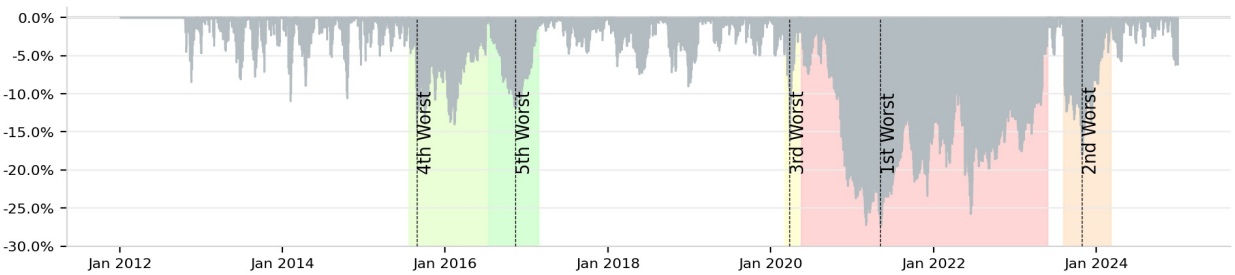
Returns Per Trade



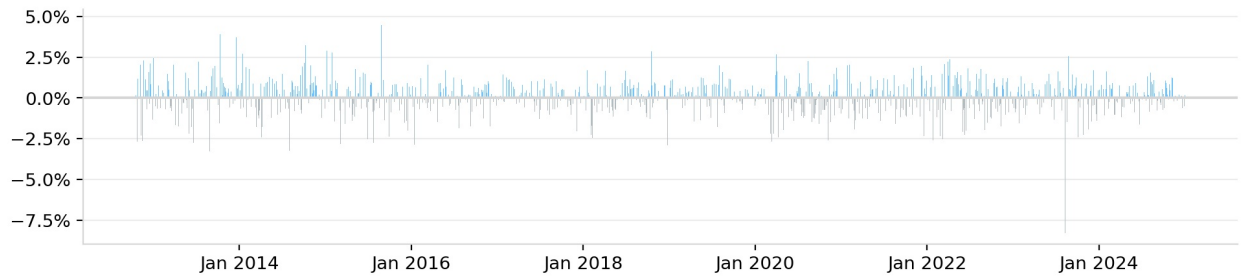
Asset Allocation



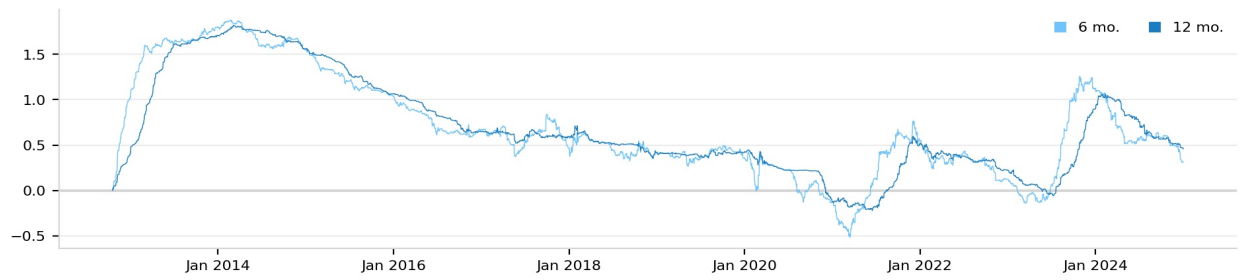
Drawdown



Daily Returns



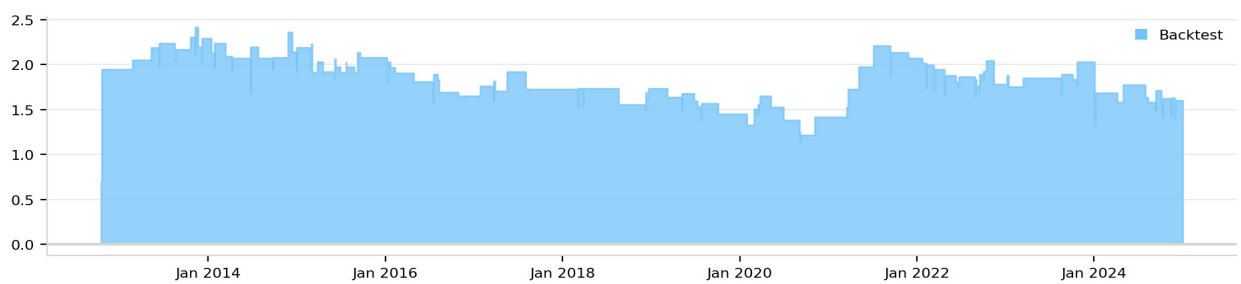
Rolling Portfolio Beta



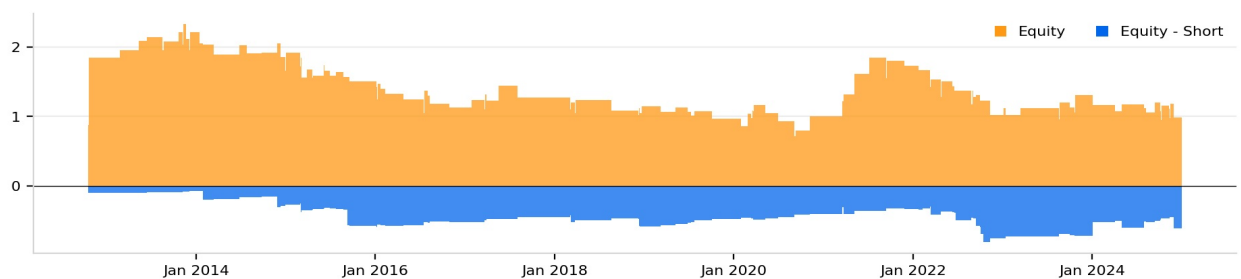
Rolling Sharpe Ratio



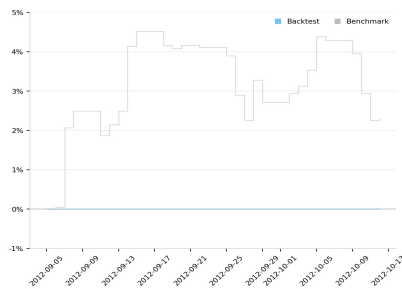
Leverage



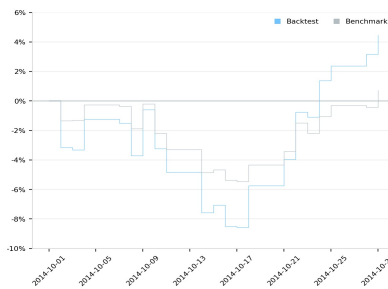
Long-Short Exposure



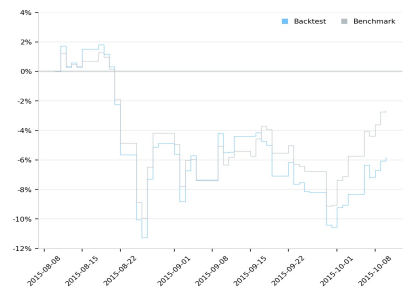
ECB IR Event 2012



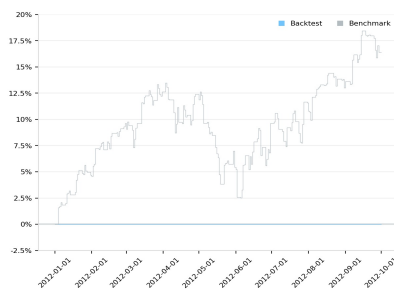
European Debt Crisis 2014



Market Sell-Off 2015



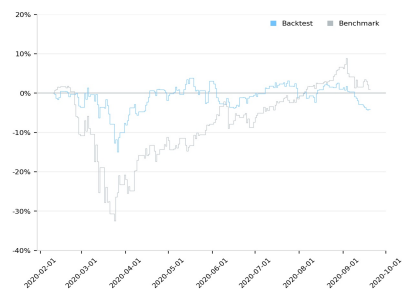
Recovery 2010-2012



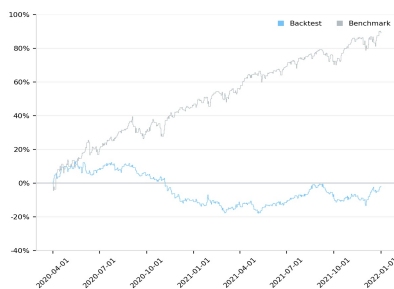
New Normal 2014-2019



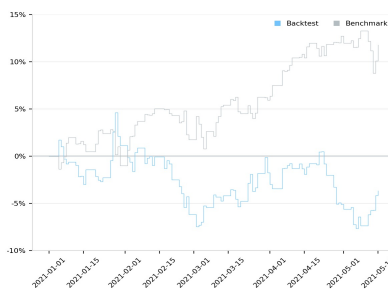
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

