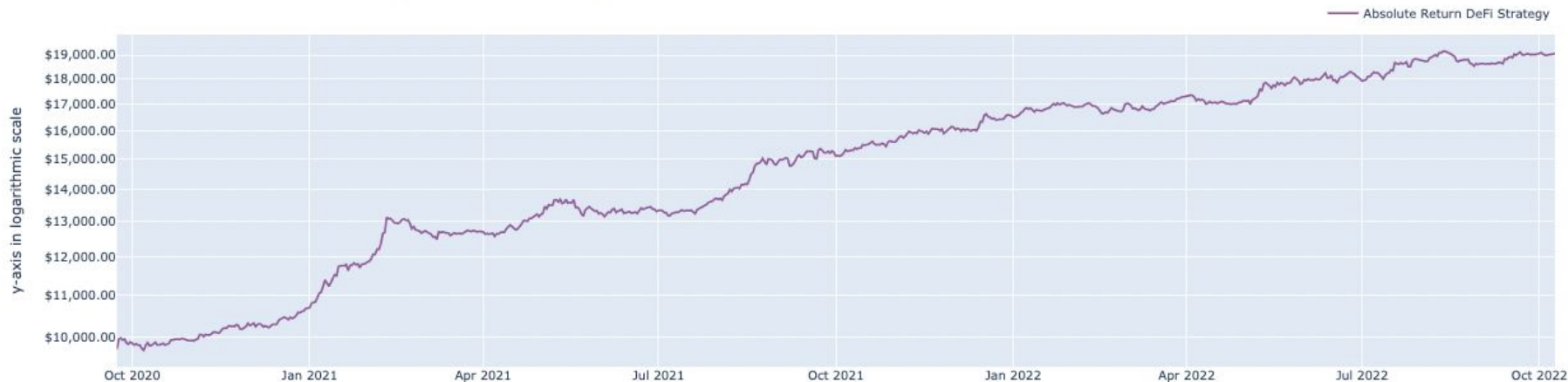
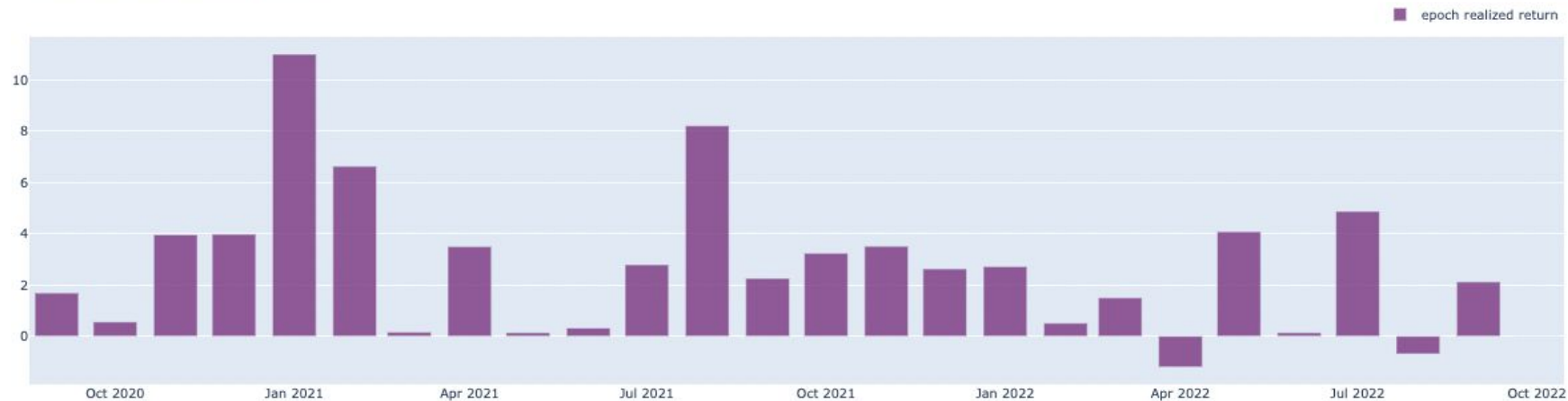


# Fully on chain Long/Short Weekly rebalancing strategy 90% stable coin farming at least

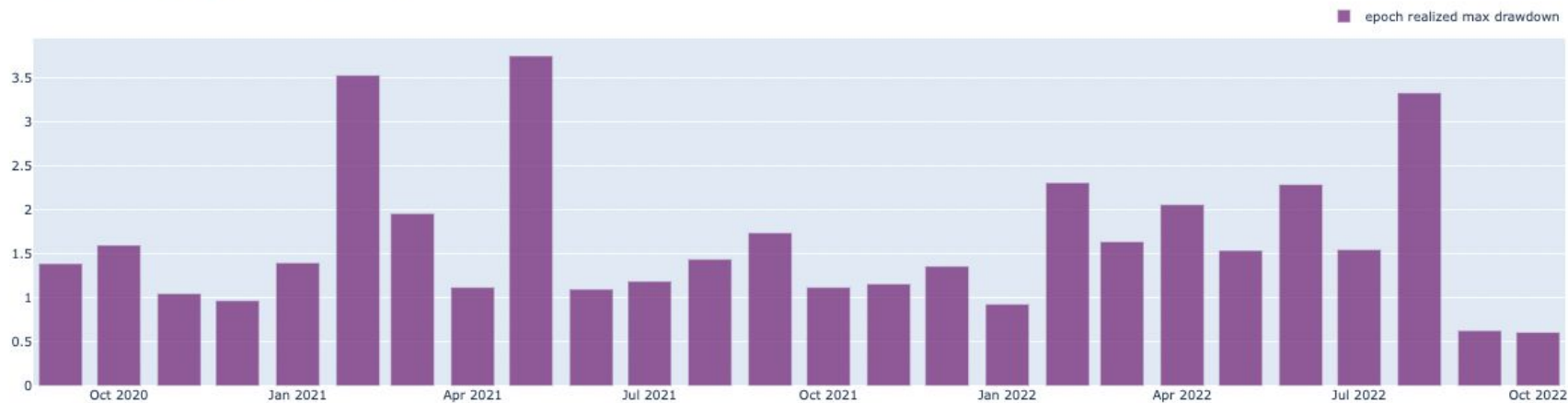
performance (exposition moderating factor 0.1 rebalancing weekly)



epoch realized return in percent



epoch realized max drawdown in percent



Drawdown chart



| whole_period_kpi_df |         |
|---------------------|---------|
| COMBO_STRAT         |         |
| annual_return       | 0.92676 |
| annual_volatility   | 0.37044 |
| sharpe              | 2.50358 |
| calmar              | 3.85189 |
| mdd                 | 0.24060 |