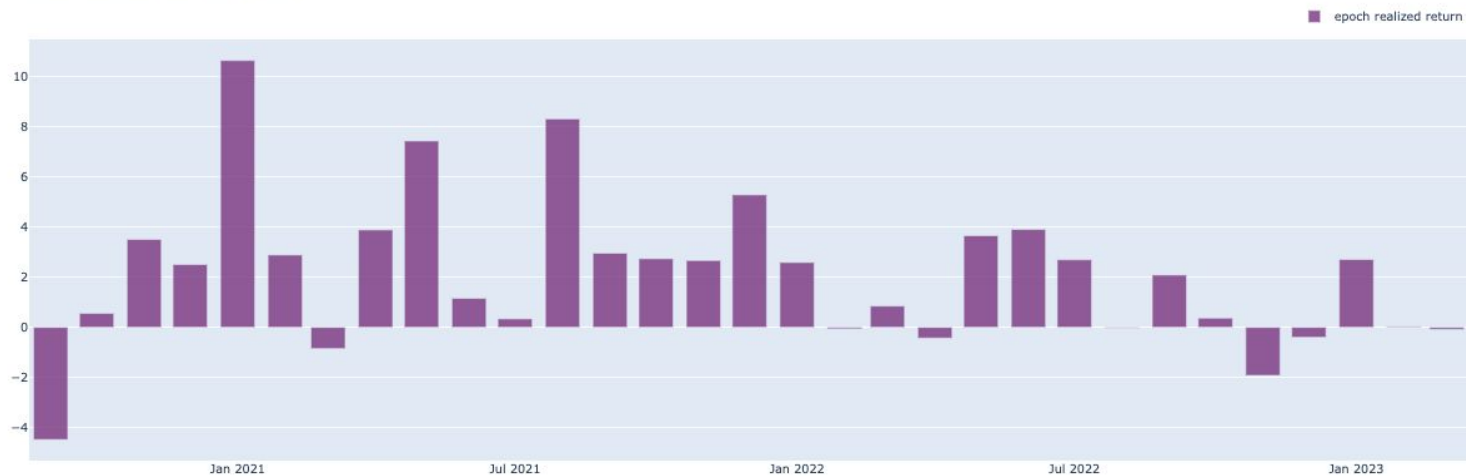# Fully on chain Long/Short
Weekly rebalancing strategy
90% stable coin farming at least
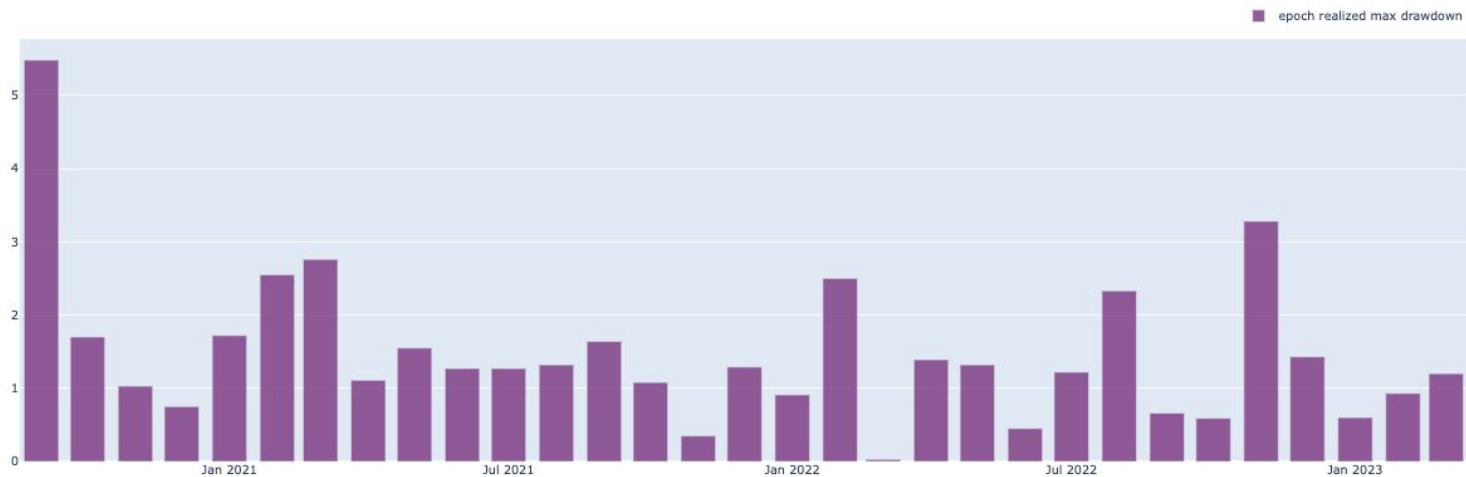
Strategy performance (exposition moderating factor 0.1 rebalancing weekly

— Absolute Return DeFi Strategy

epoch realized return in percent

epoch realized max drawdown in percent

Drawdown chart

Legend: Bitcoin — Absolute Return DeFi Strategy — AVAX

whole_period_kpi_df

	COMBO_STRAT
annual_return	0.92676
annual_volatility	0.37044
sharpe	2.50358
calmar	3.85189
mdd	0.24060

long/short exposition (exposition moderating factor 0.1 rebalancing weekly)