

Fully on chain Long/Short

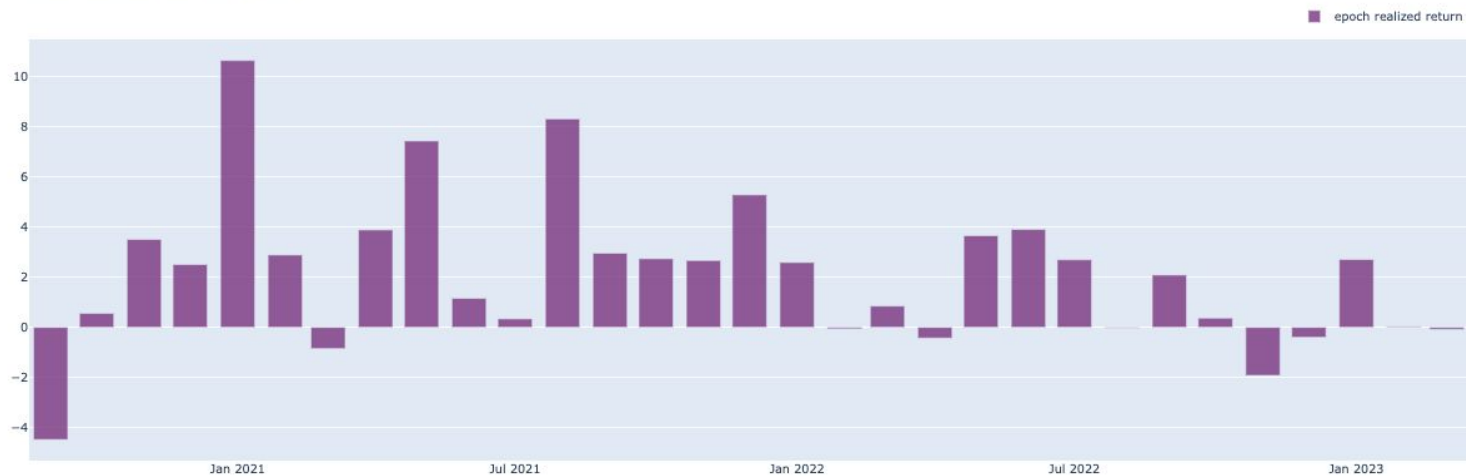
Weekly rebalancing strategy

90% stable coin farming at least

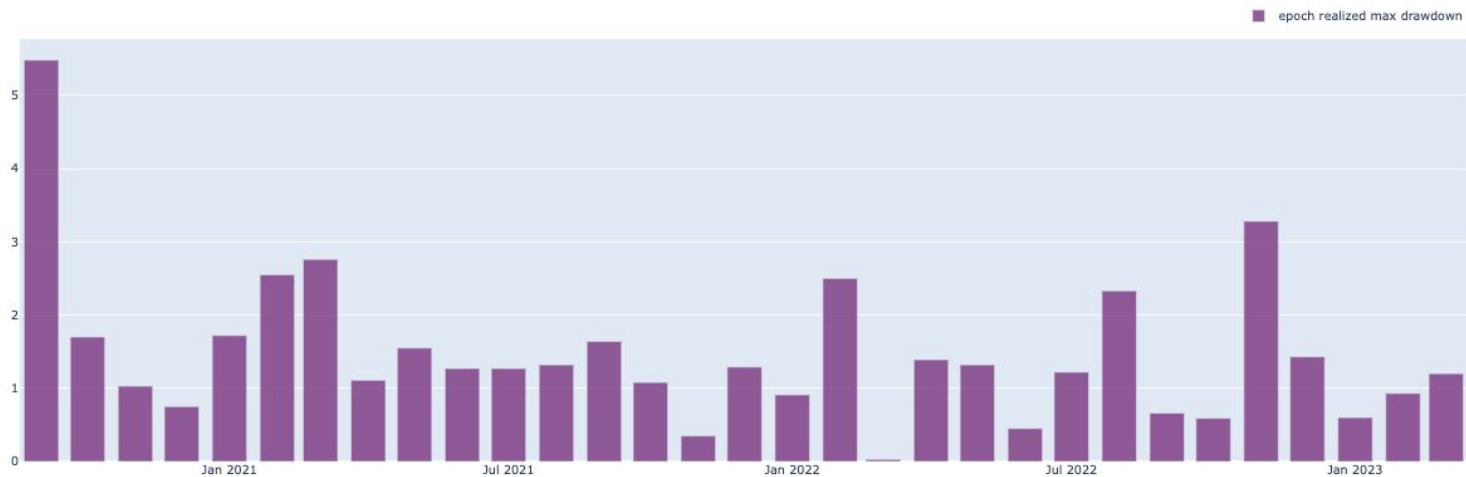
Strategy performance (exposition moderating factor 0.1 rebalancing weekly)



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

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

