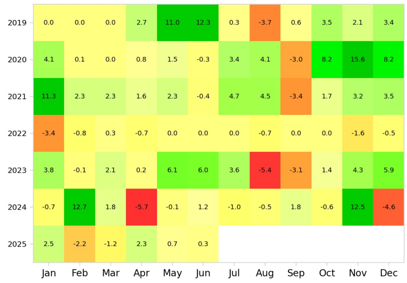
Strategy Description

Export

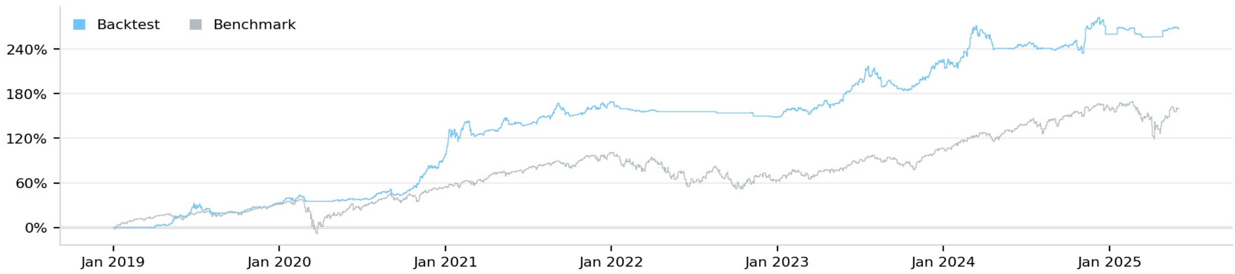
Key Statistics

Runtime Days	2344	Drawdown	10.7%
Turnover	1%	Probabilistic SR	91%
CAGR	22.5%	Sharpe Ratio	1.3
Capacity (USD)	60M	Sortino Ratio	1.4
Trades per Day	0.1	Information Ratio	0.2
Drawdown Recovery	469		

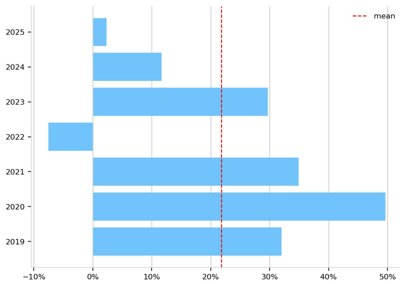
Monthly Returns



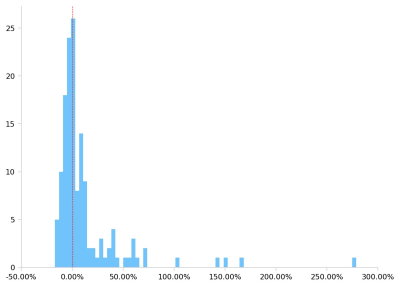
Cumulative Returns



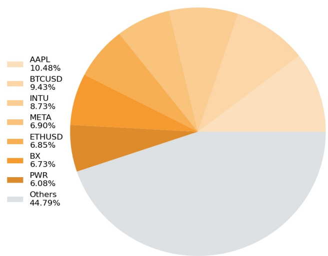
Annual Returns



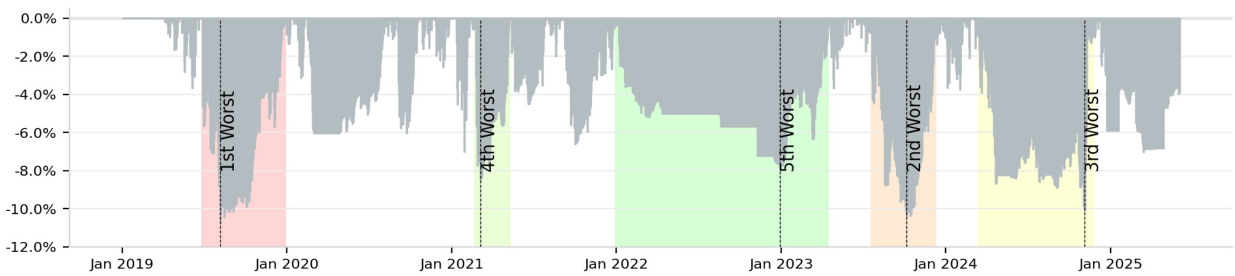
Returns Per Trade



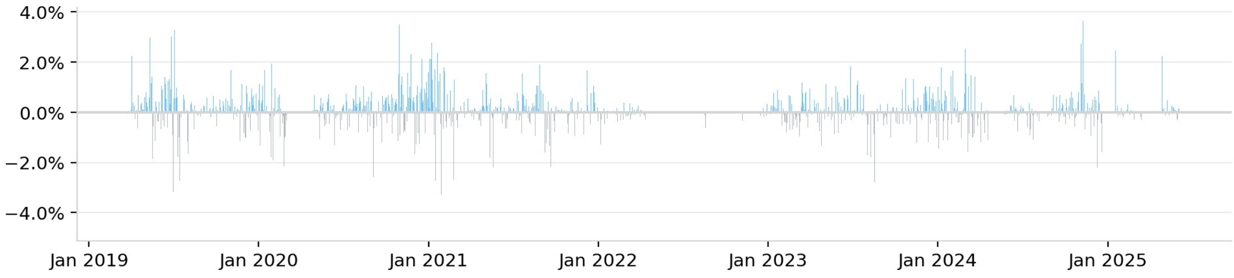
Asset Allocation



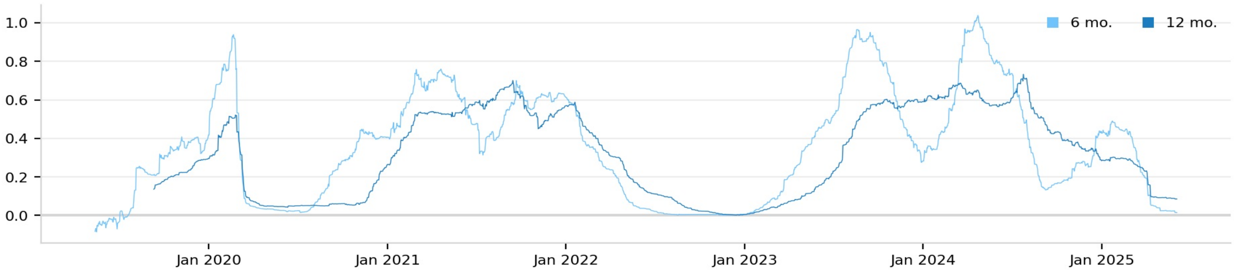
Drawdown



Daily Returns

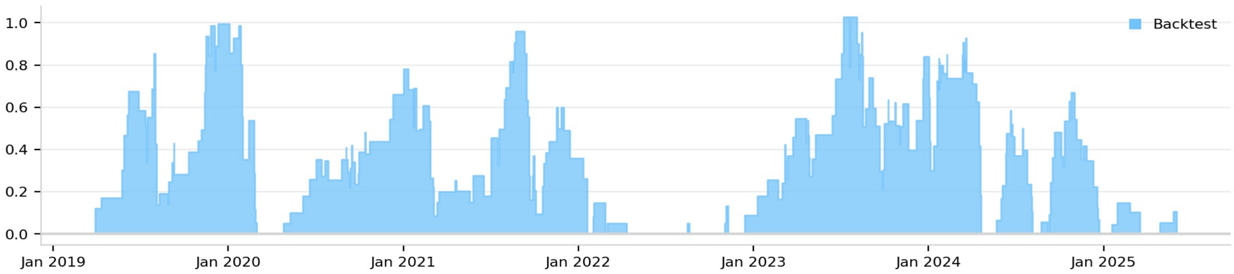


Rolling Portfolio Beta

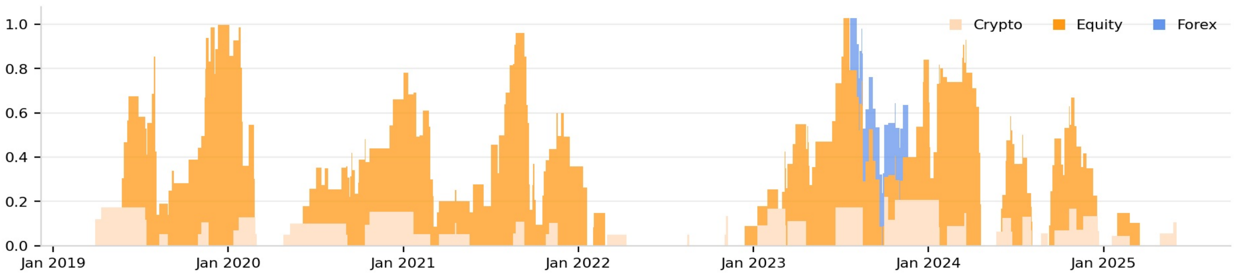


Rolling Sharpe Ratio

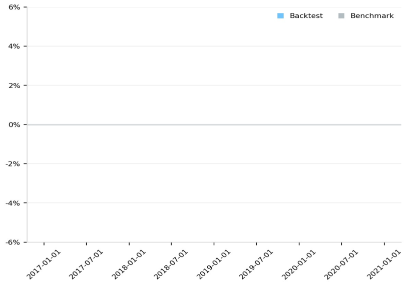
Leverage



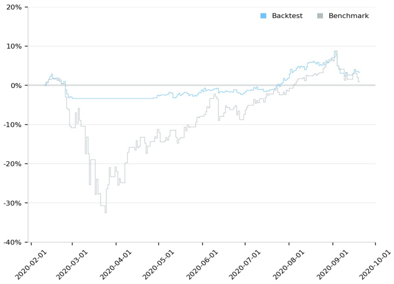
Long-Short Exposure



New Normal 2014-2019

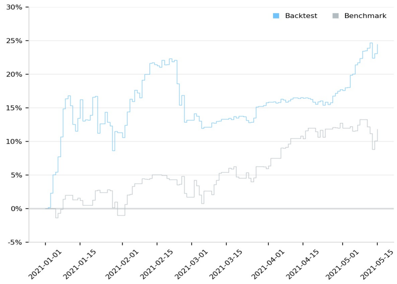


COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021

Meme Season 2021



Russia Invades Ukraine 2022-2023

AI Boom 2022-Present