

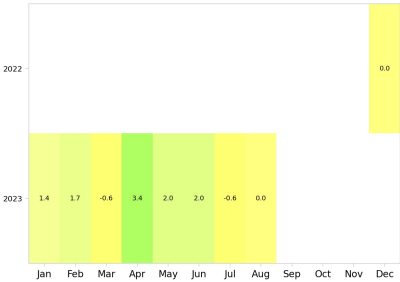
Strategy Description

Yellen EURUSD

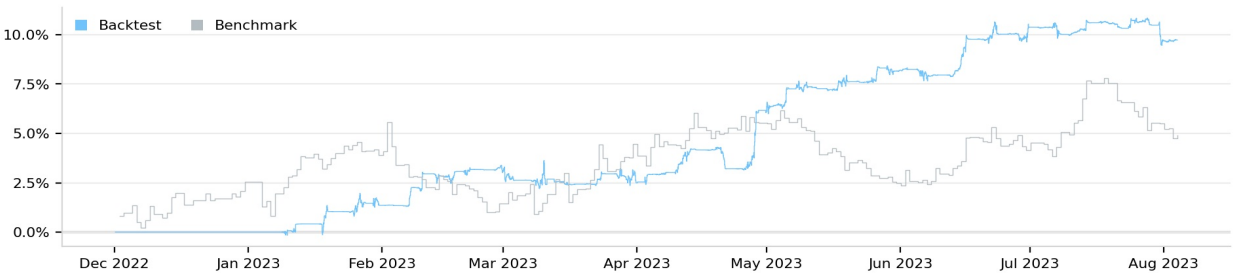
Key Statistics

Runtime Days	245	Drawdown	1.3%
Turnover	23%	Probabilistic SR	97%
CAGR	14.8%	Sharpe Ratio	2.6
Markets	Forex	Information Ratio	0.8
Trades per Day	4.3	Strategy Capacity (USD)	100M

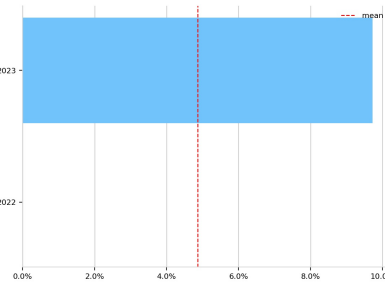
Monthly Returns



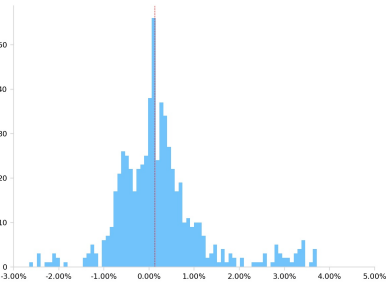
Cumulative Returns



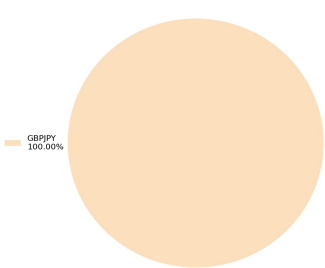
Annual Returns



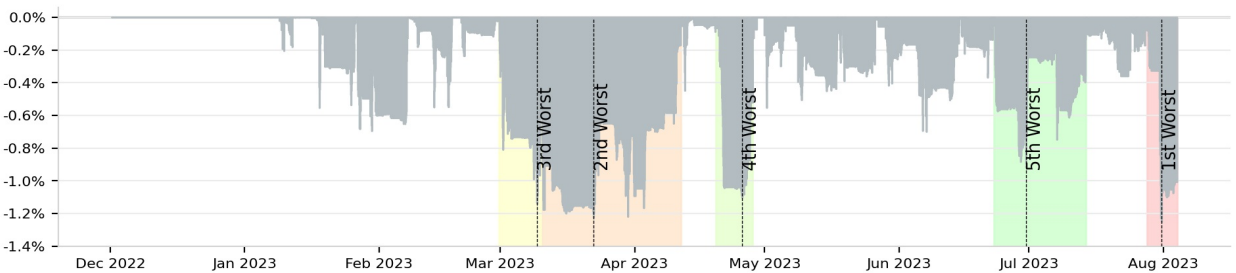
Returns Per Trade



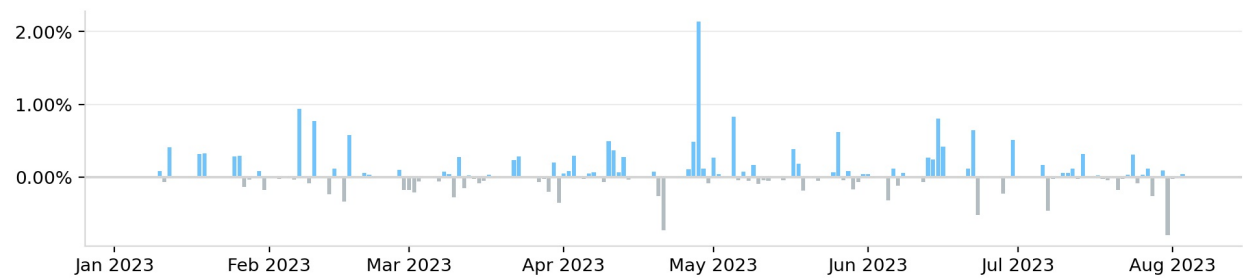
Asset Allocation



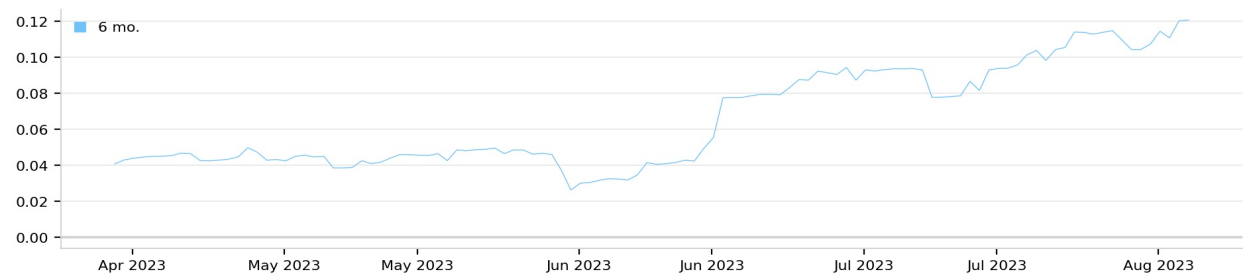
Drawdown



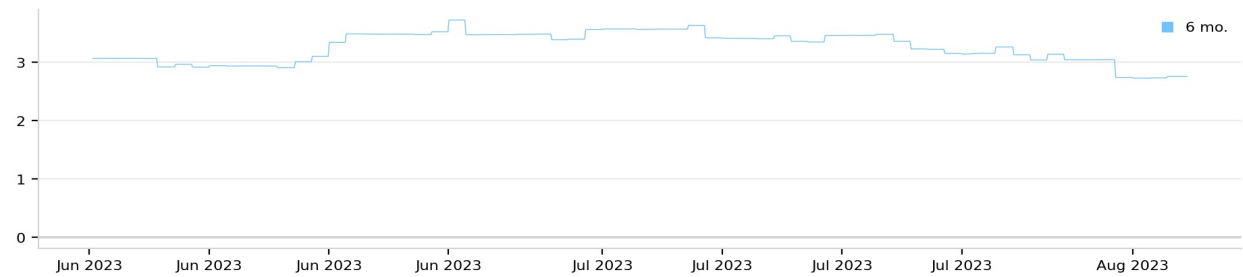
Daily Returns



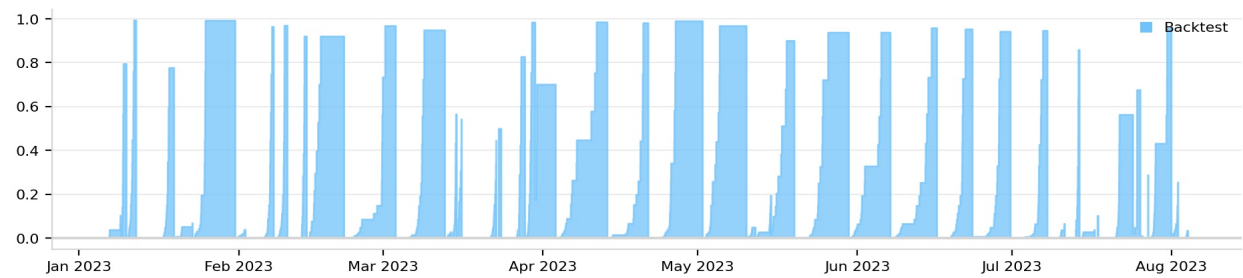
Rolling Portfolio Beta



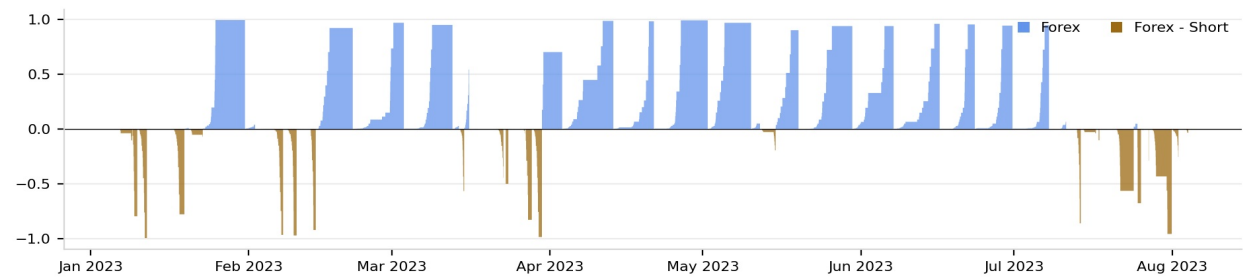
Rolling Sharpe Ratio



Leverage



Long-Short Exposure



Parameters

UserId	244099	ProjectId	15312225
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