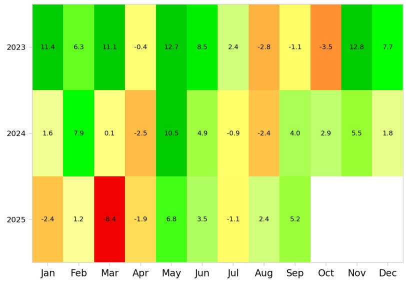
Strategy Description

Find the balance between the number of stocks in the portfolio and the tracking error which is the difference between returns of the portfolio and the index.

Key Statistics

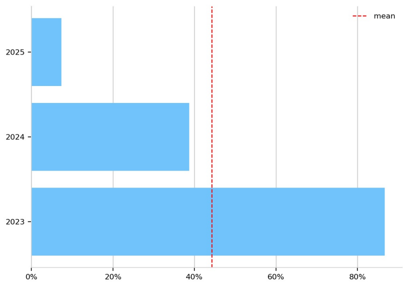
Runtime Days	997	Drawdown	26.5%
Turnover	86%	Probabilistic SR	79%
CAGR	45.2%	Sharpe Ratio	1.3
Capacity (USD)	20M	Sortino Ratio	1.5
Trades per Day	2.8	Information Ratio	1.3
Drawdown Recovery	213		

Monthly Returns

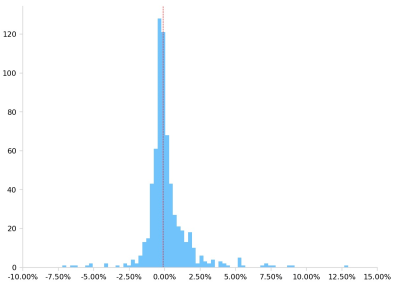


Cumulative Returns

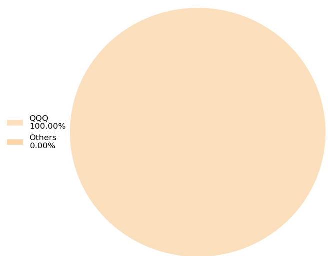
Annual Returns



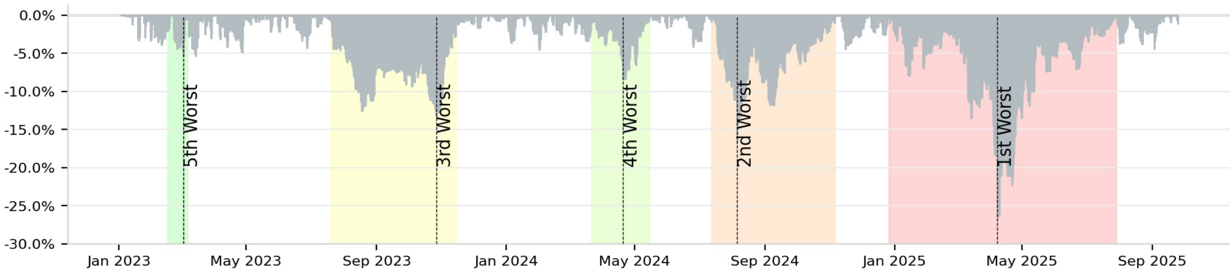
Returns Per Trade



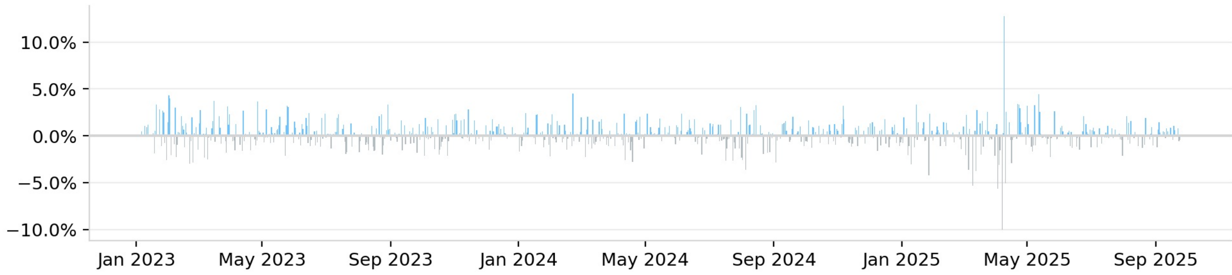
Asset Allocation



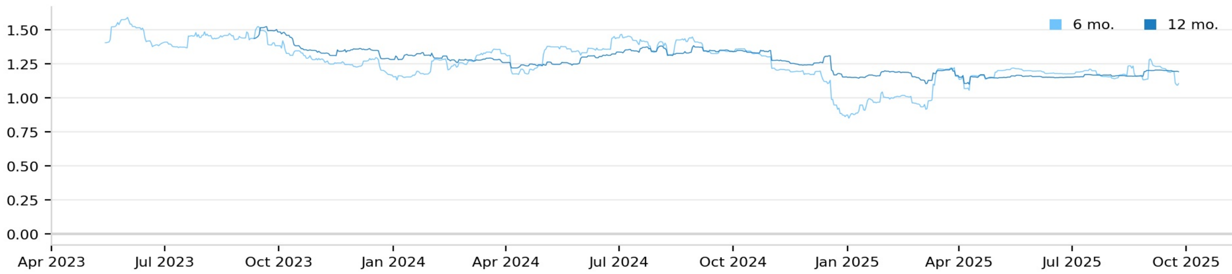
Drawdown



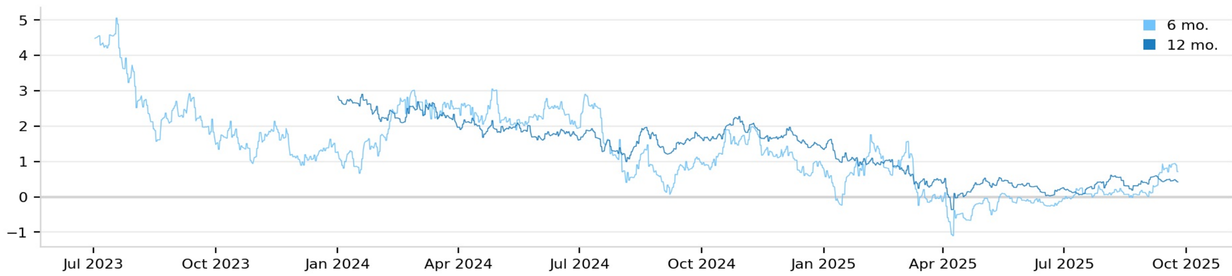
Daily Returns



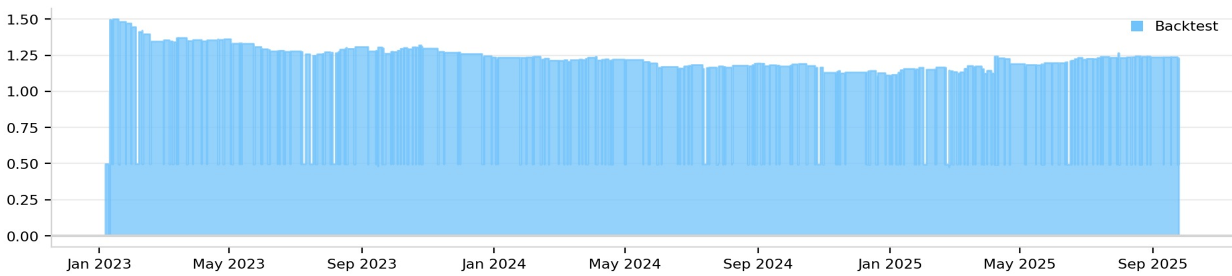
Rolling Portfolio Beta



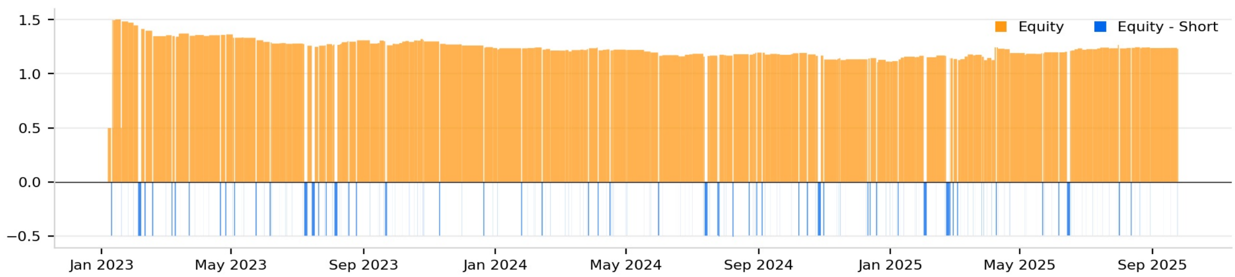
Rolling Sharpe Ratio



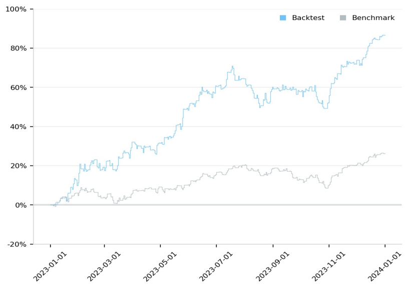
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present