

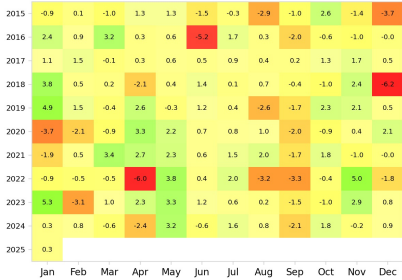
Strategy Description

Hold the weekend

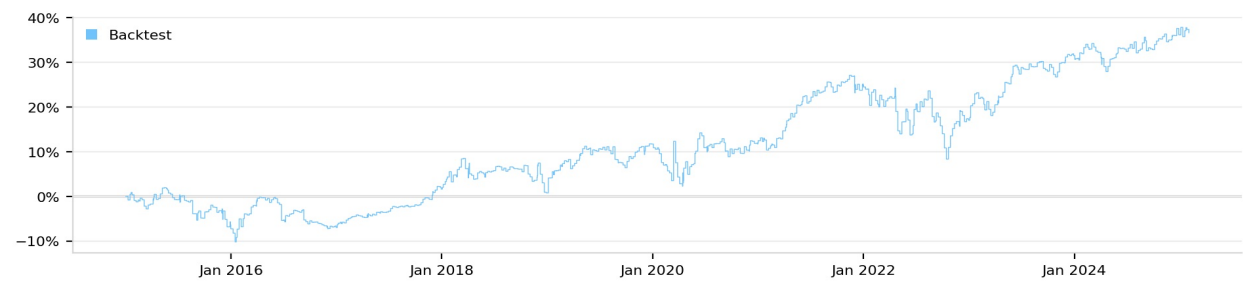
Key Statistics

|                |      |                   |       |
|----------------|------|-------------------|-------|
| Runtime Days   | 3683 | Drawdown          | 14.8% |
| Turnover       | 27%  | Probabilistic SR  | 1%    |
| CAGR           | 3.1% | Sharpe Ratio      | 0.0   |
| Capacity (USD) | 1.5B | Sortino Ratio     | 0.0   |
| Trades per Day | 0.3  | Information Ratio | 0.3   |

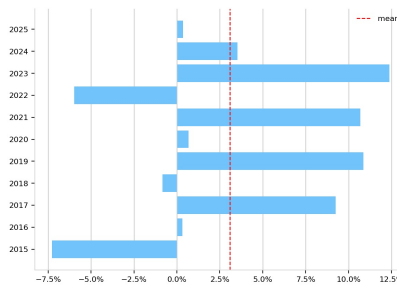
Monthly Returns



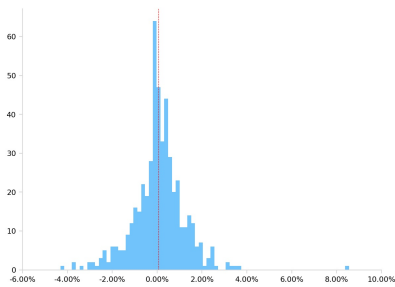
Cumulative Returns



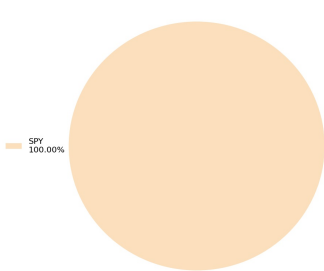
Annual Returns



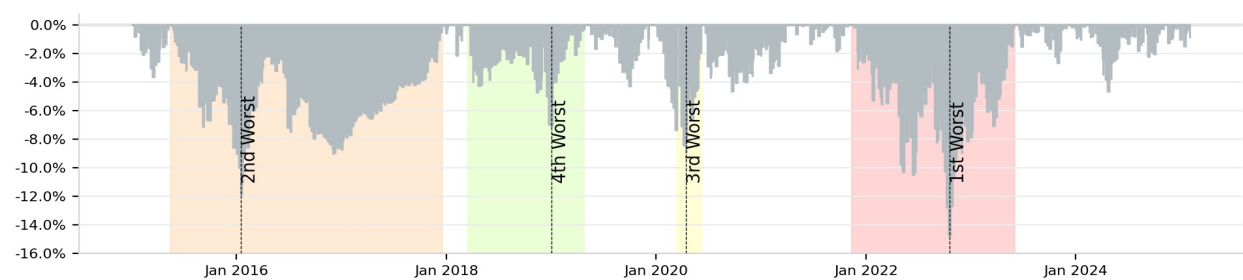
Returns Per Trade



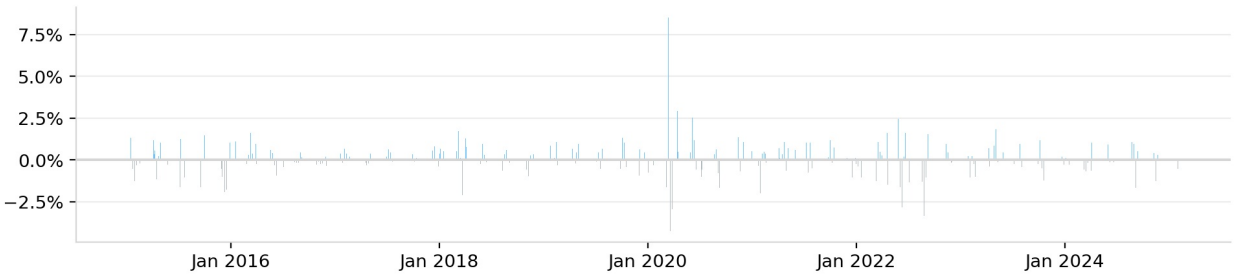
Asset Allocation



Drawdown



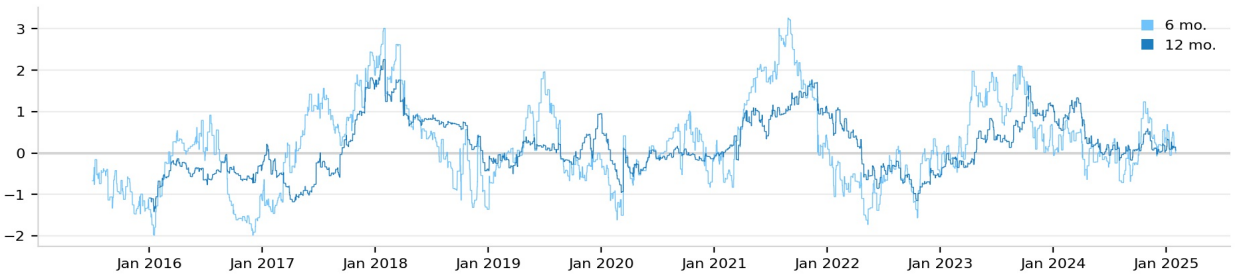
Daily Returns



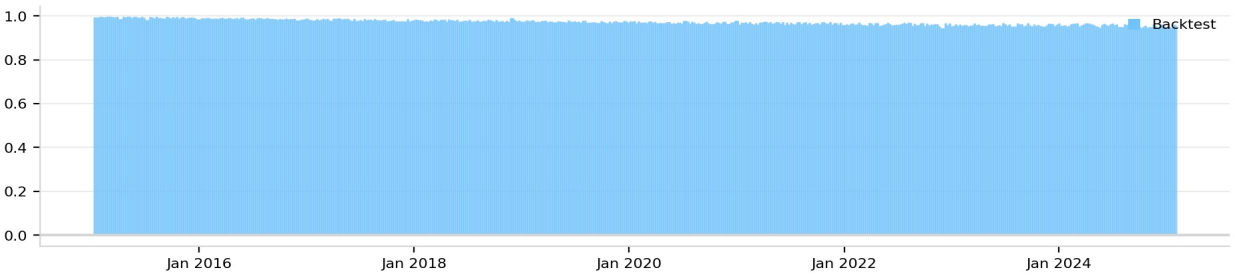
Rolling Portfolio Beta

Insufficient Data

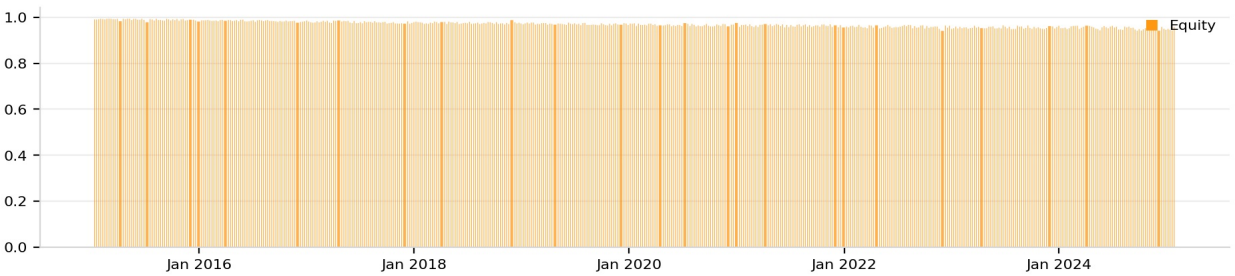
Rolling Sharpe Ratio



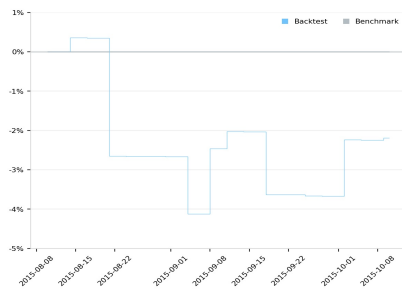
Leverage



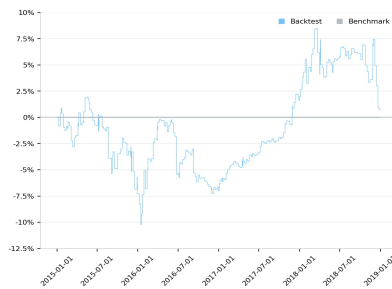
Long-Short Exposure



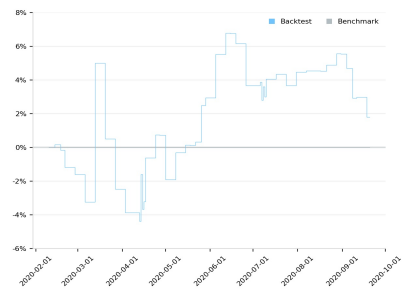
Market Sell-Off 2015



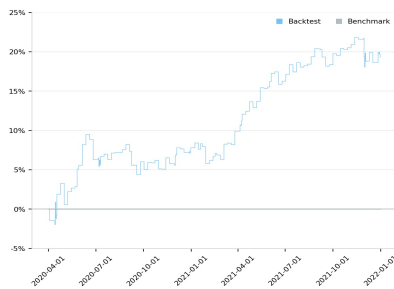
New Normal 2014-2019



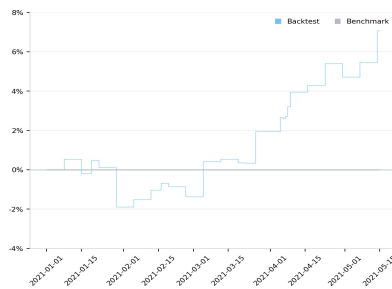
COVID-19 Pandemic 2020



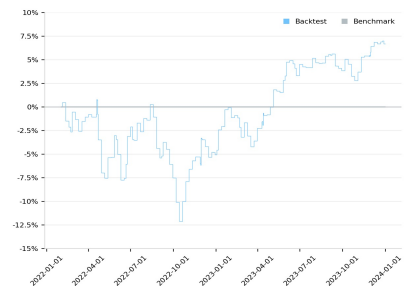
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

