

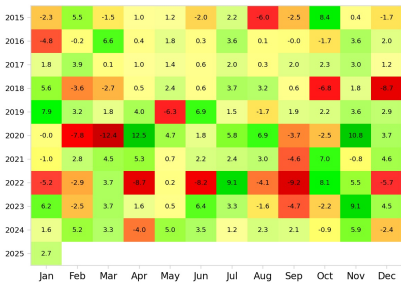
Strategy Description

SPY Benchmark

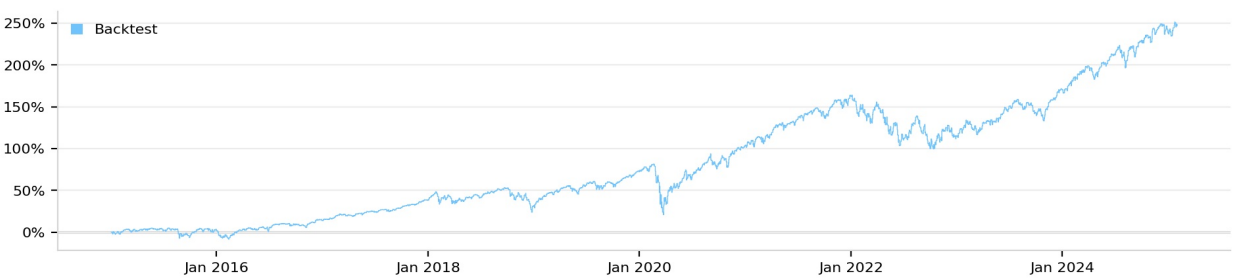
Key Statistics

Runtime Days	3683	Drawdown	33.4%
Turnover	0%	Probabilistic SR	10%
CAGR	13.1%	Sharpe Ratio	0.5
Capacity (USD)	1.5B	Sortino Ratio	0.5
Trades per Day	0.0	Information Ratio	0.7

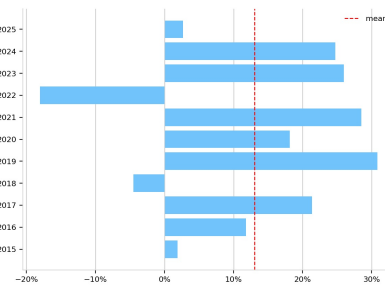
Monthly Returns



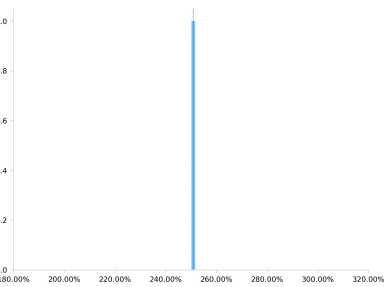
Cumulative Returns



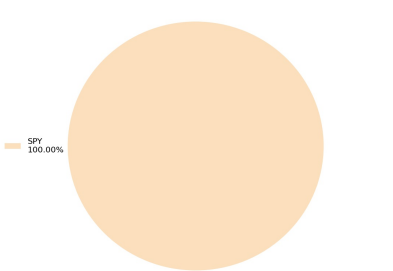
Annual Returns



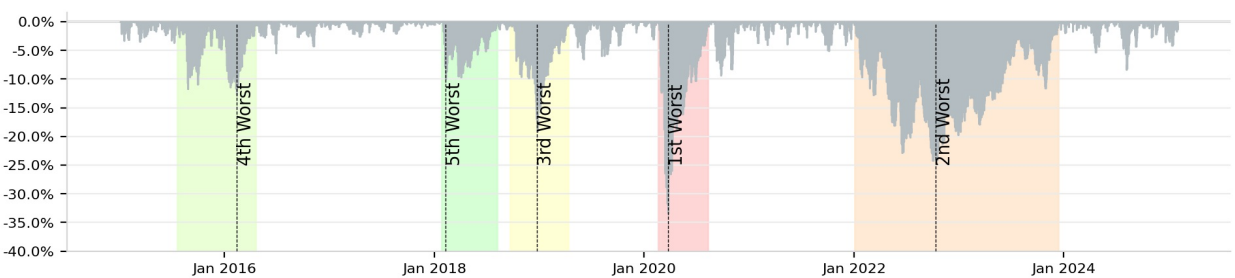
Returns Per Trade



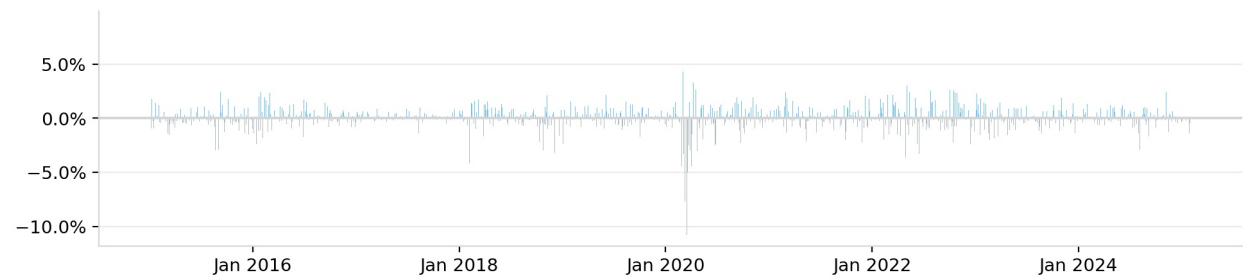
Asset Allocation



Drawdown



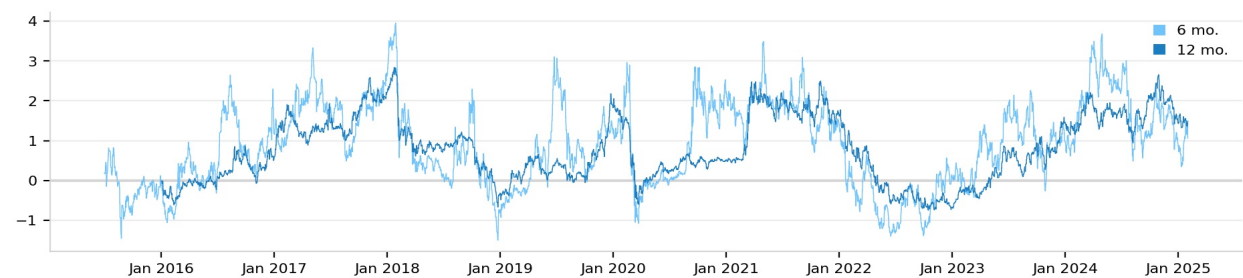
Daily Returns



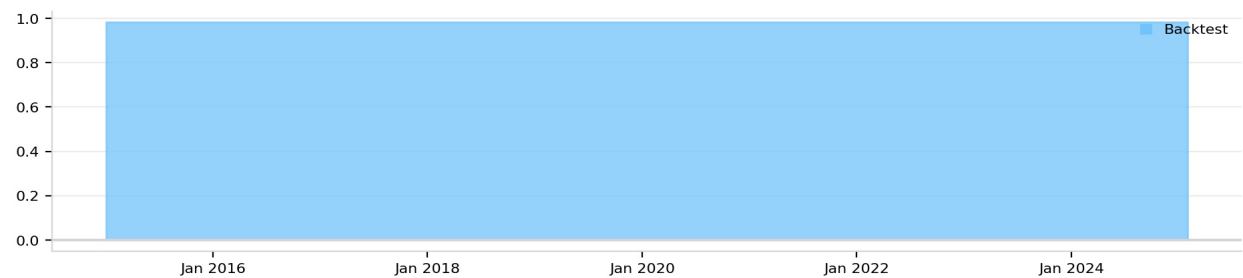
Rolling Portfolio Beta

Insufficient Data

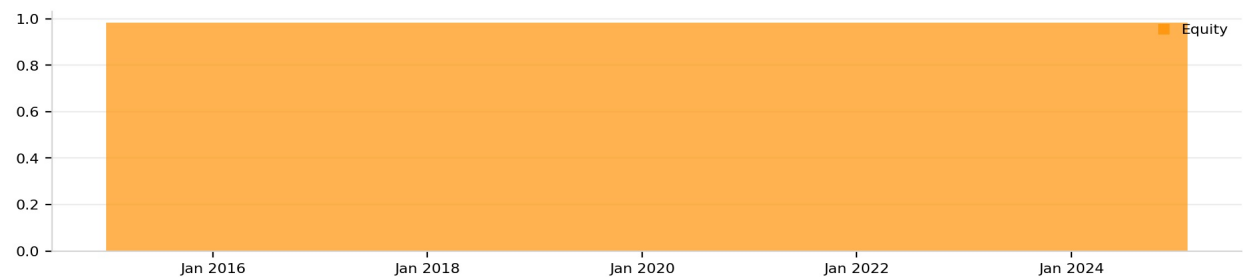
Rolling Sharpe Ratio



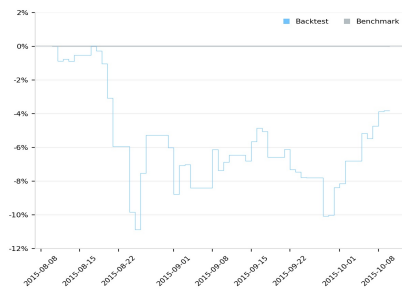
Leverage



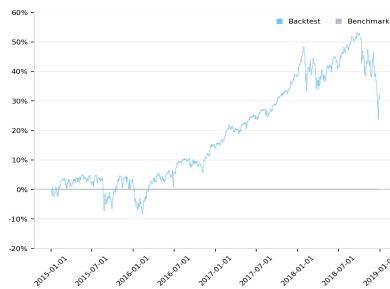
Long-Short Exposure



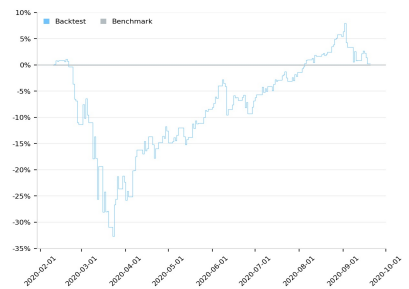
Market Sell-Off 2015



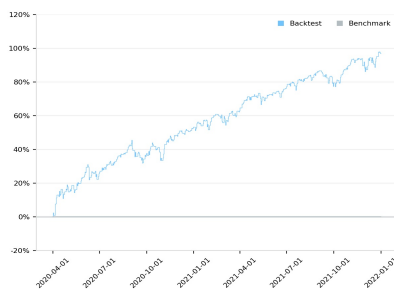
New Normal 2014-2019



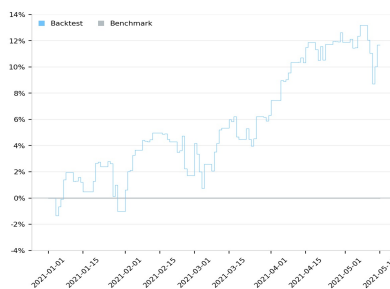
COVID-19 Pandemic 2020



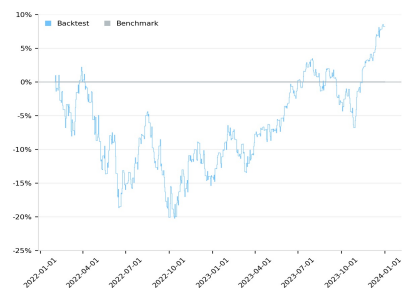
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

