

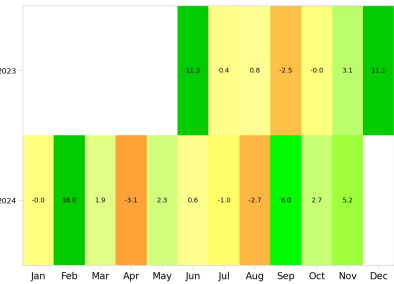
Strategy Description

Successful backtest of an algo based on AltIndex AI scores

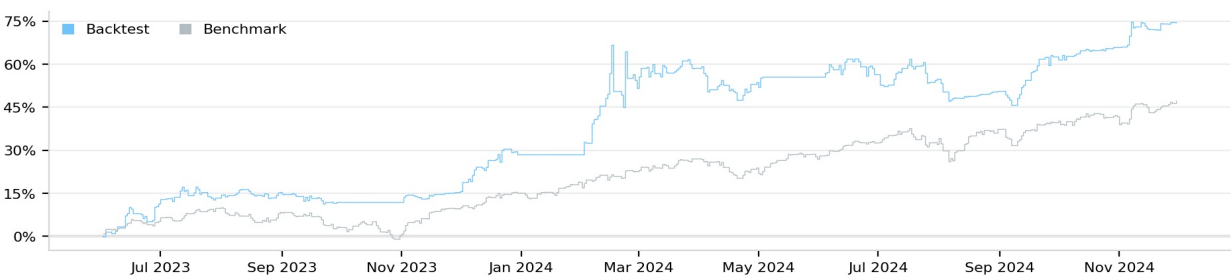
Key Statistics

Runtime Days	548	Drawdown	13.0%
Turnover	5%	Probabilistic SR	77%
CAGR	44.9%	Sharpe Ratio	1.4
Capacity (USD)	-	Sortino Ratio	1.4
Trades per Day	0.2	Information Ratio	0.7
Drawdown Recovery	263		

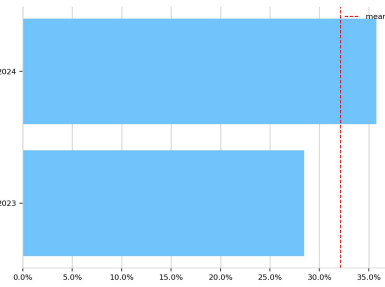
Monthly Returns



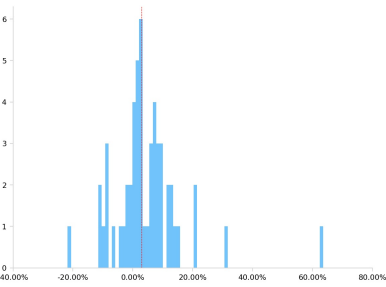
Cumulative Returns



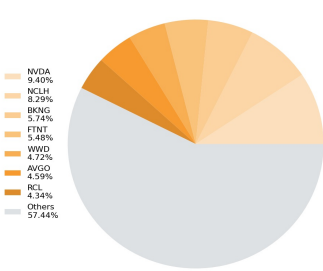
Annual Returns



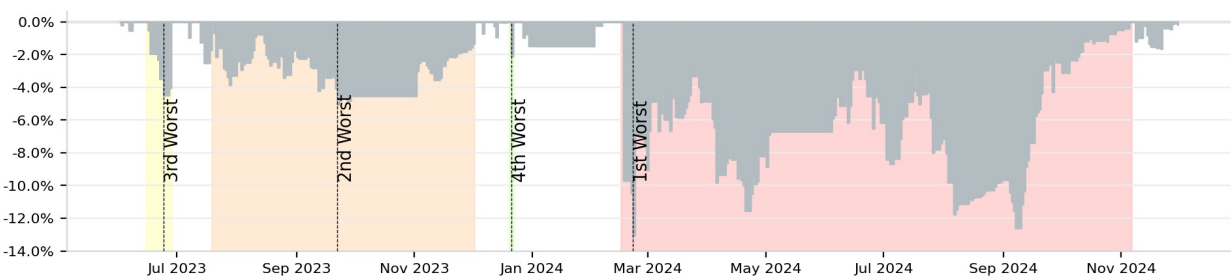
Returns Per Trade



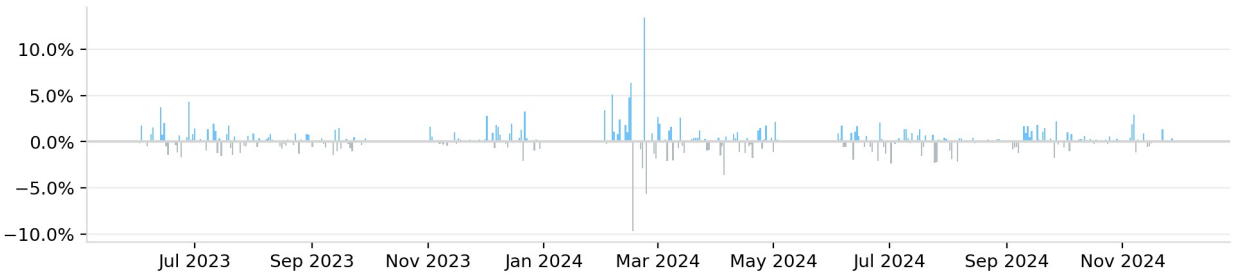
Asset Allocation



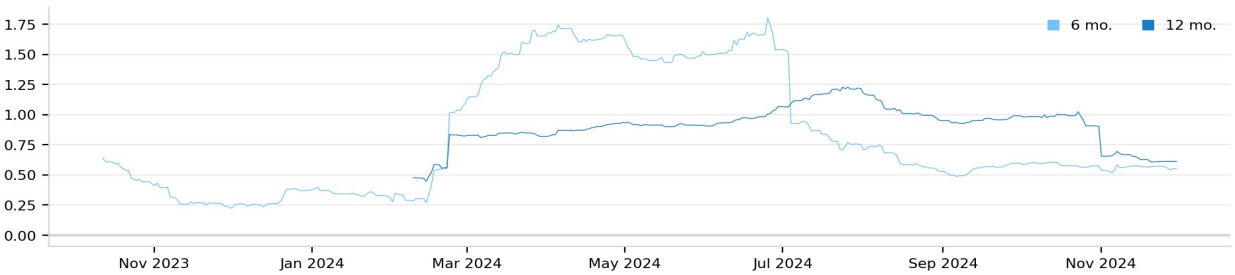
Drawdown



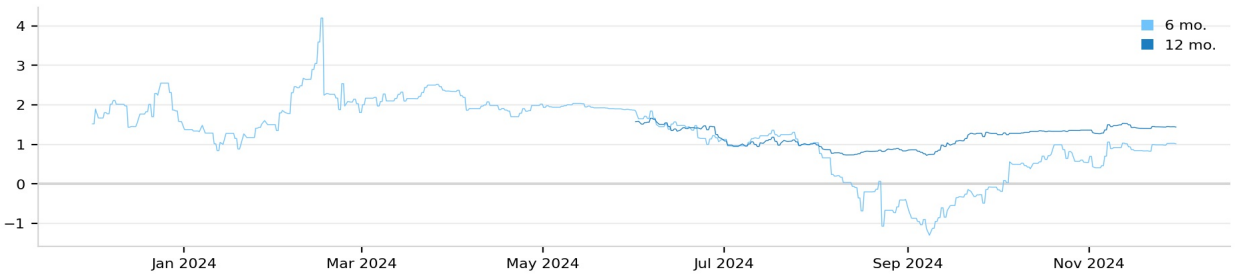
Daily Returns



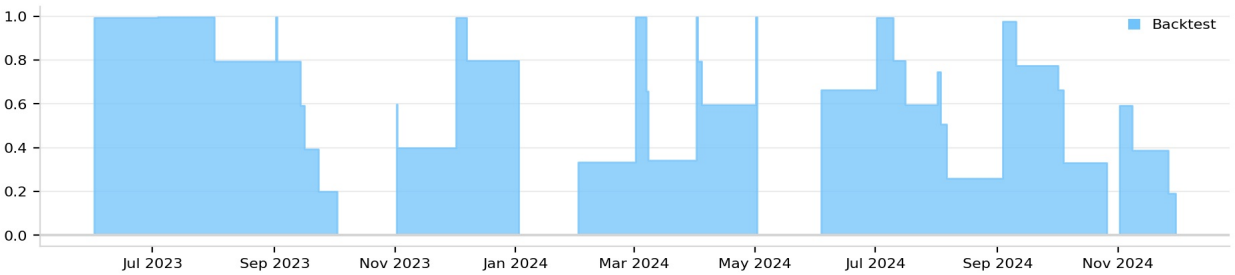
Rolling Portfolio Beta



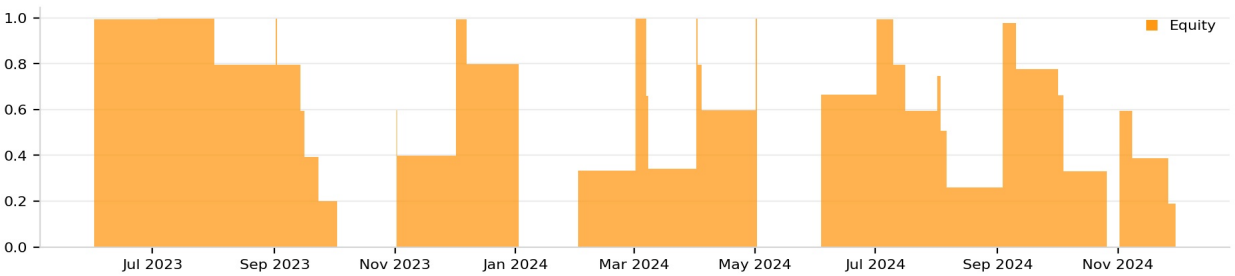
Rolling Sharpe Ratio



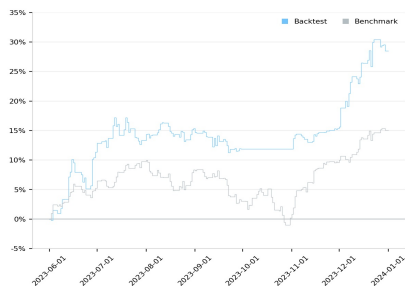
Leverage



Long-Short Exposure



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

