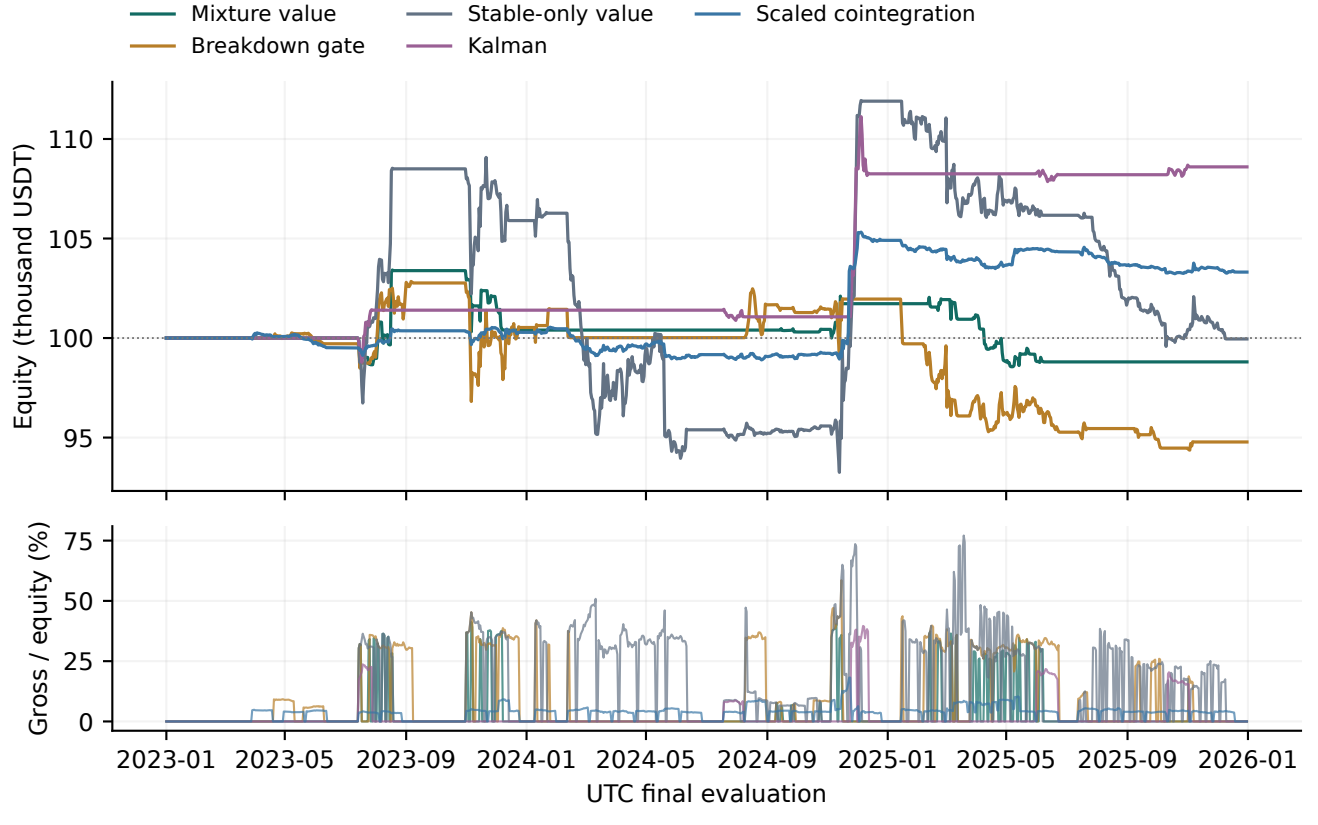
Mixture value
Stable-only value
Scaled cointegration
Breakdown gate
Kalman
Equity (thousand USDT)
110
105
100
95
Gross / equity (%)
75
50
25
0
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
2025-09
2026-01
UTC final evaluation