

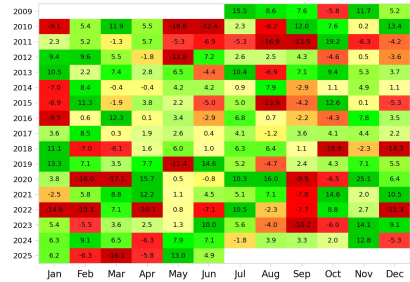
Strategy Description

Long-weighted SPY HSO Participation Trending Euphoria

Key Statistics

Runtime Days	5823	Drawdown	46.5%
Turnover	3%	Probabilistic SR	1%
CAGR	16.3%	Sharpe Ratio	0.5
Capacity (USD)	21M	Sortino Ratio	0.5
Trades per Day	0.4	Information Ratio	0.3
Drawdown Recovery	1179		

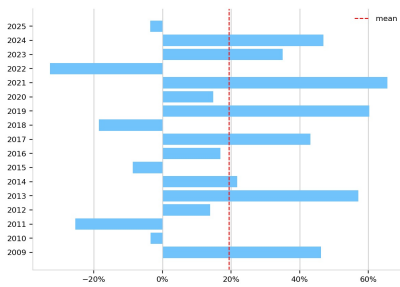
Monthly Returns



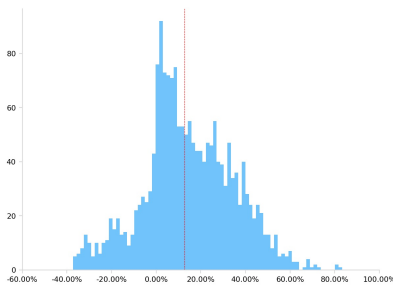
Cumulative Returns



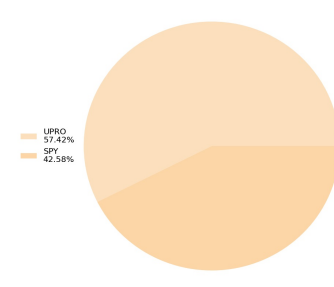
Annual Returns



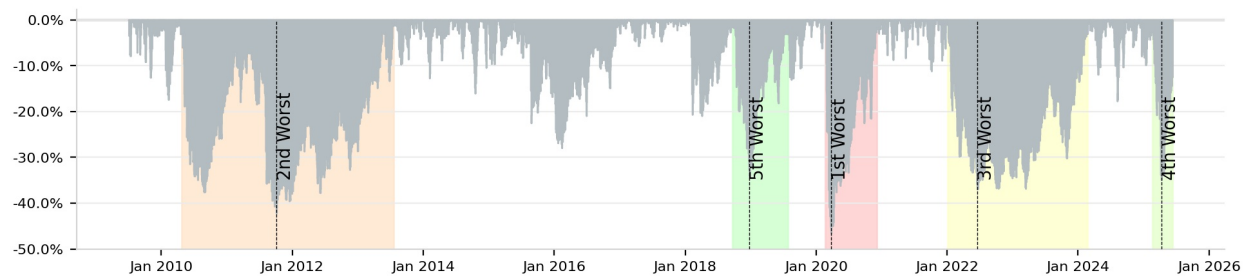
Returns Per Trade



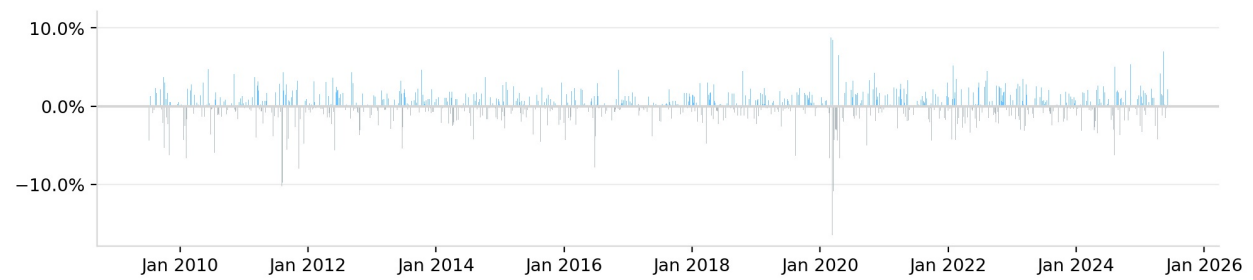
Asset Allocation



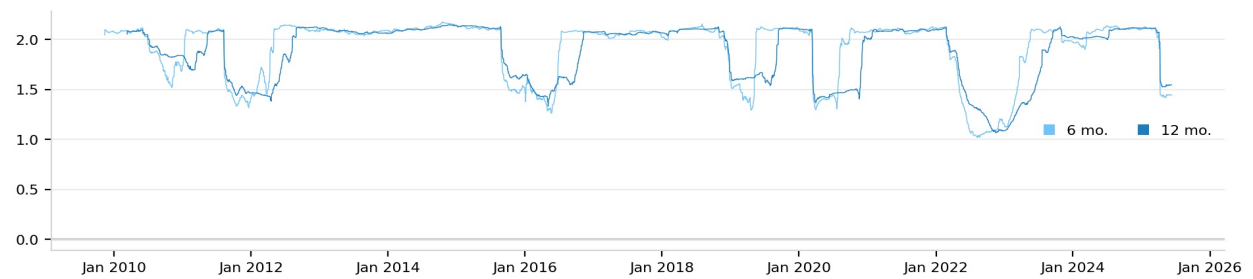
Drawdown



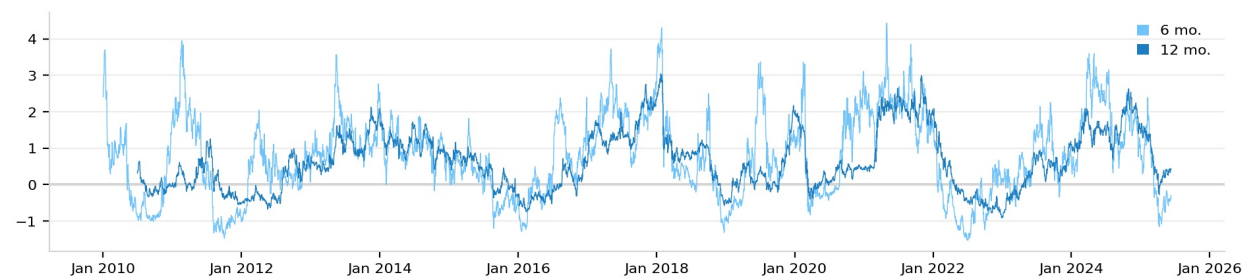
Daily Returns



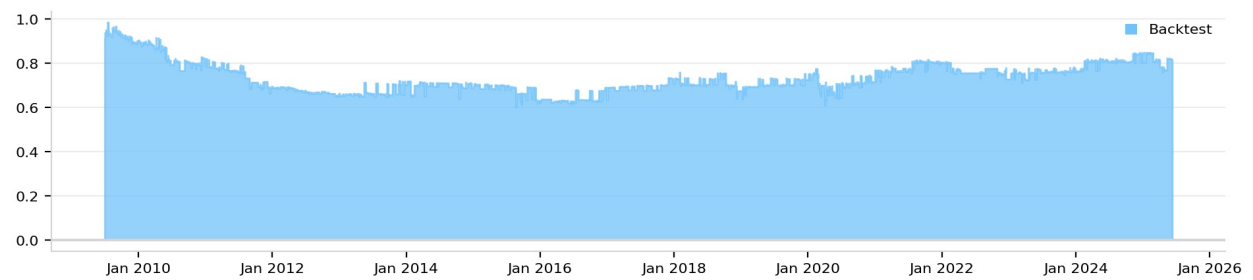
Rolling Portfolio Beta



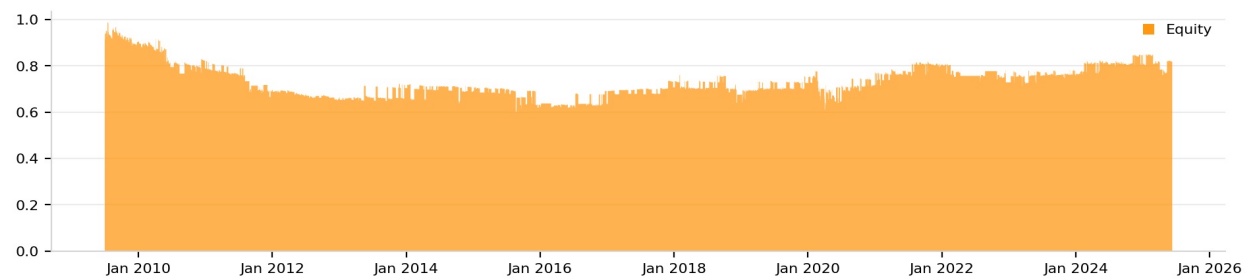
Rolling Sharpe Ratio



Leverage



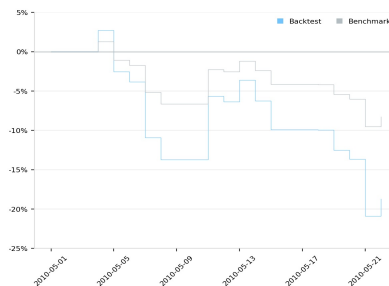
Long-Short Exposure



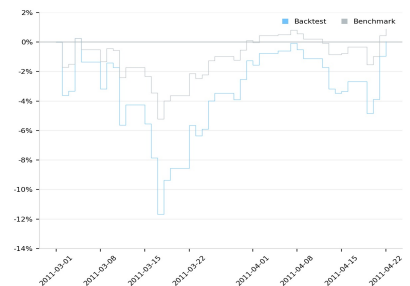
Global Financial Crisis 2007



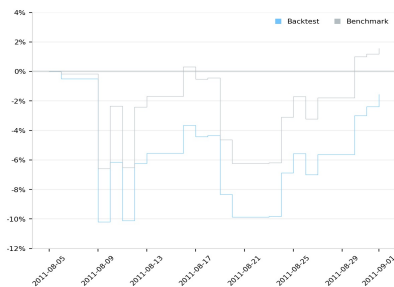
Flash Crash 2010



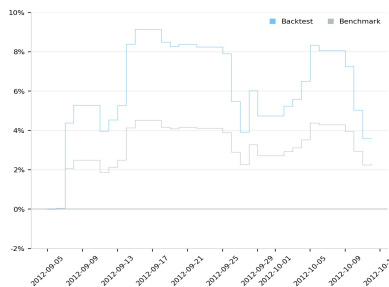
Fukushima Meltdown 2011



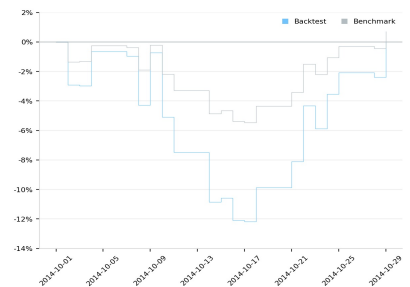
U.S. Credit Downgrade 2011



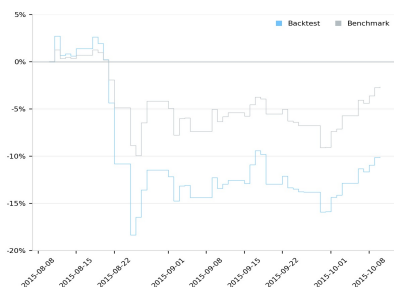
ECB IR Event 2012



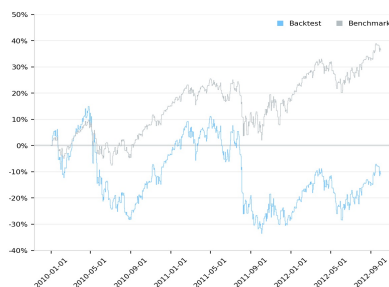
European Debt Crisis 2014



Market Sell-Off 2015



Recovery 2010-2012



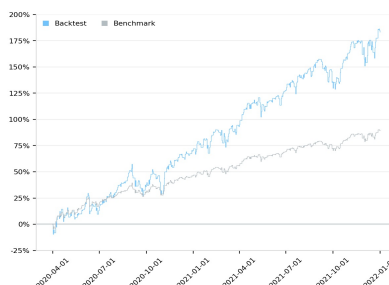
New Normal 2014-2019



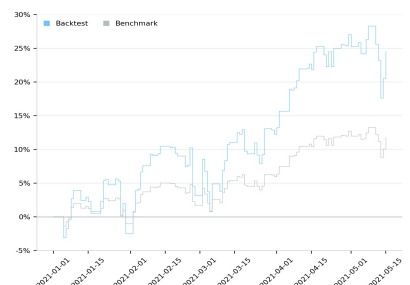
COVID-19 Pandemic 2020



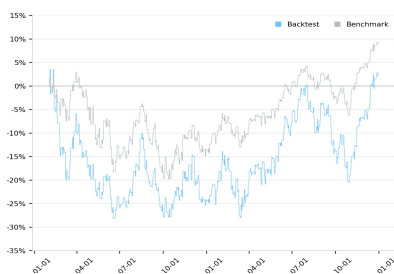
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

