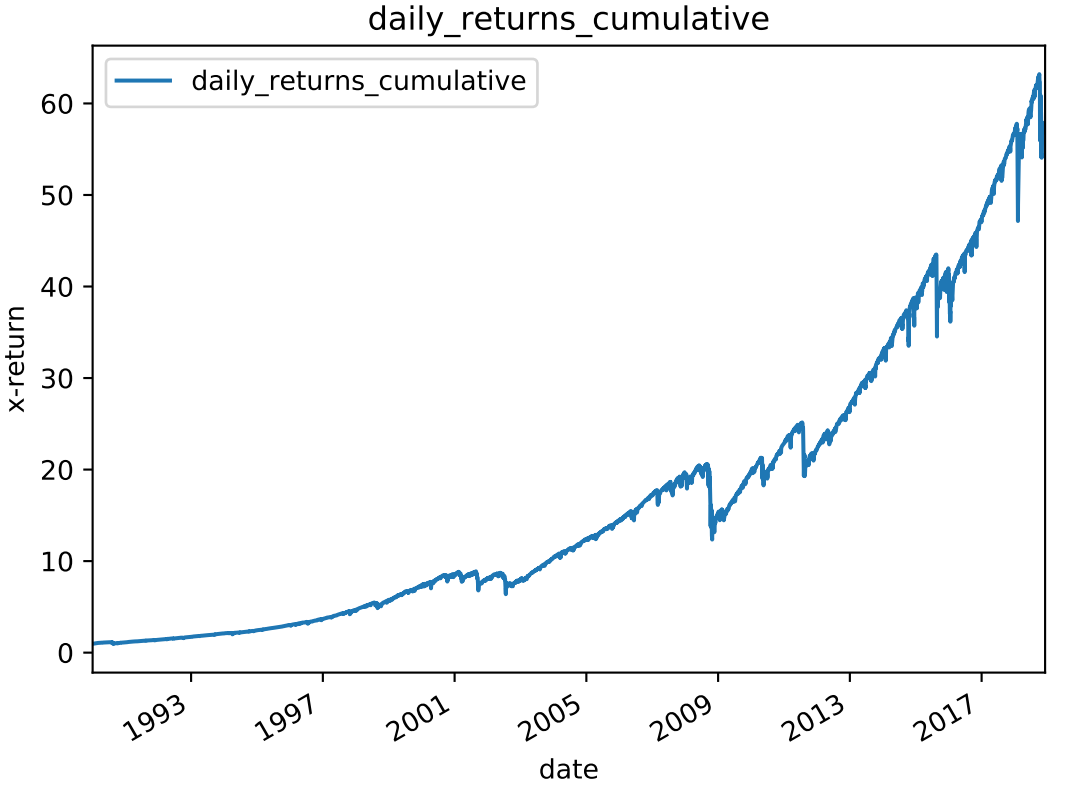
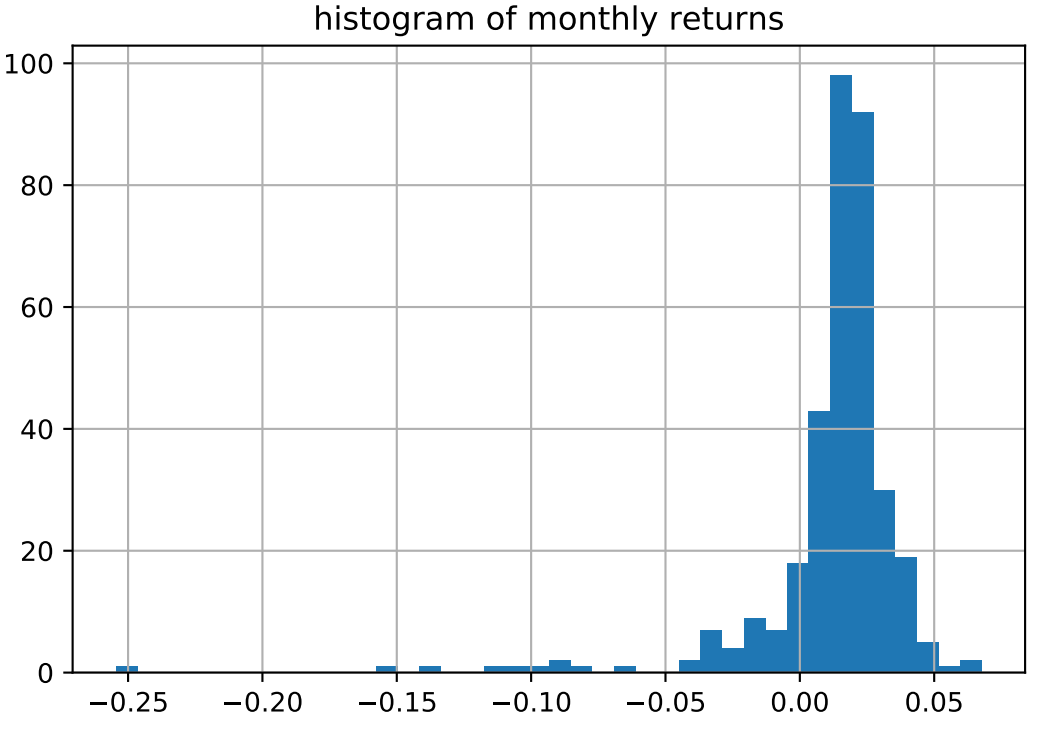
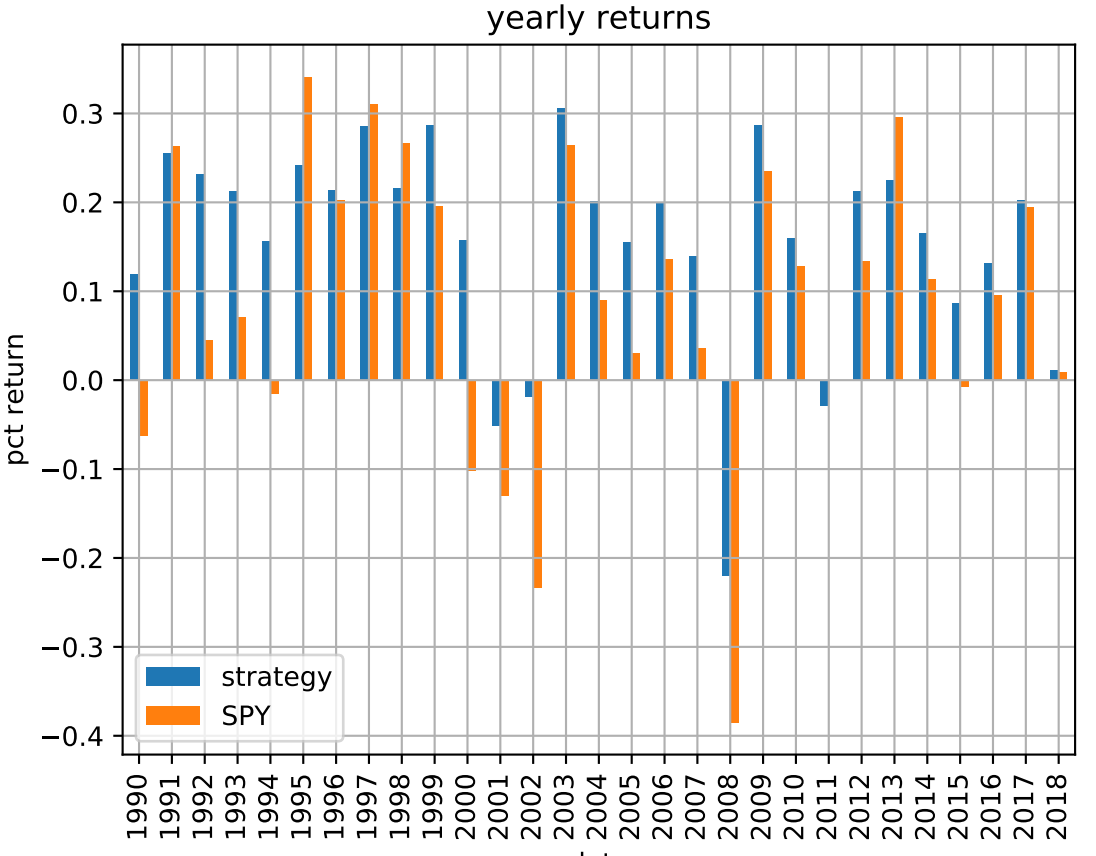
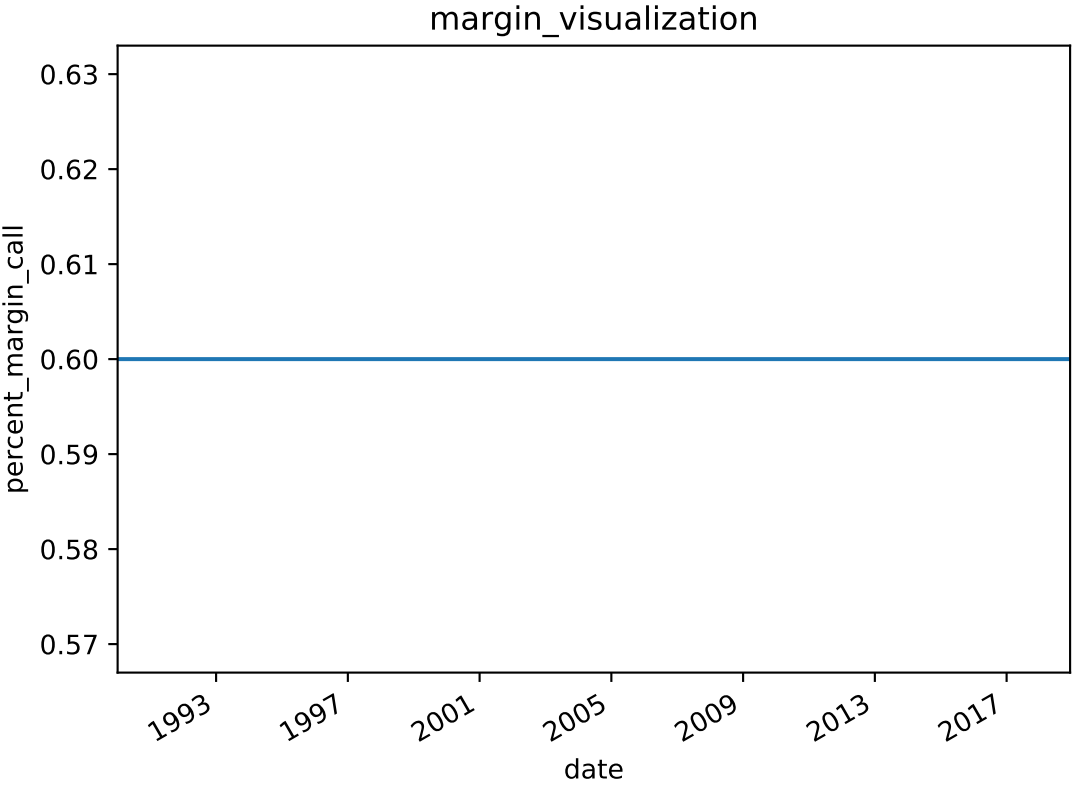
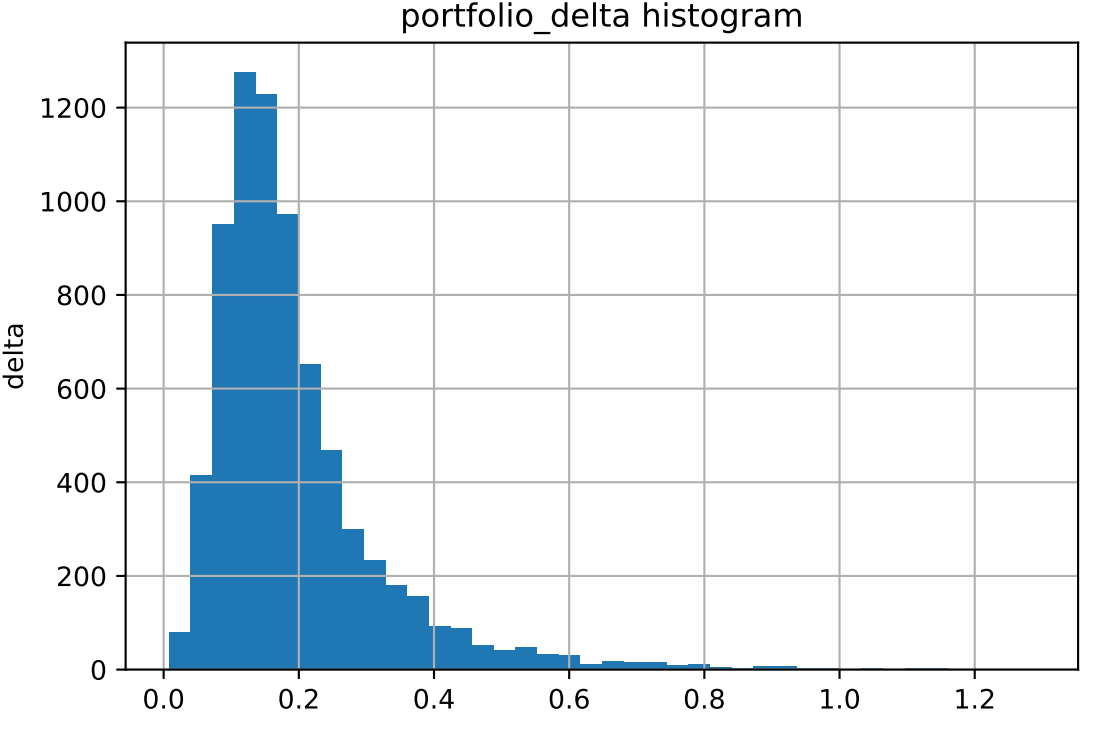

daily_returns_cumulative
daily_returns_cumulative
60
50
40
30
20
10
0
x-return
1993
1997
2001
2005
2009
2013
2017
date


histogram of monthly returns
100
80
60
40
20
0
−0.25
−0.20
−0.15
−0.10
−0.05
0.00
0.05


yearly returns
pct return
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
−0.4
strategy
SPY
1990
1991
1992
1993
1994
1995
1996
1997
1998
1999
2000
2001
2002
2003
2004
2005
2006
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018


margin_visualization
0.63
0.62
0.61
0.60
0.59
0.58
0.57
percent_margin_call
1993
1997
2001
2005
2009
2013
2017
date


portfolio_delta histogram
delta
0
200
400
600
800
1000
1200
0.0
0.2
0.4
0.6
0.8
1.0
1.2