

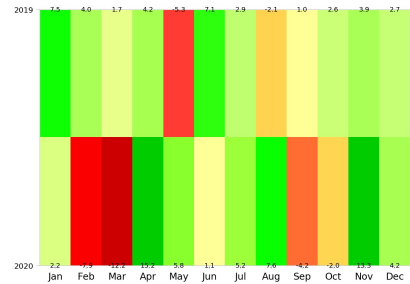
## | Strategy Description

Long-term Investment "SPY Rebalance" strategy

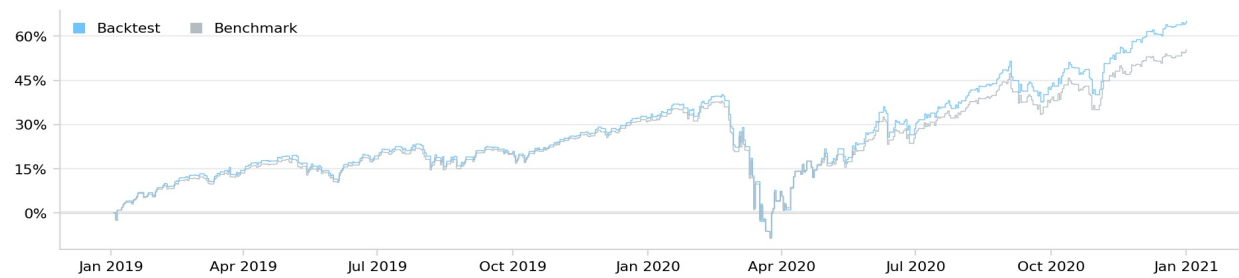
### Key Statistics

Days Live	-	Drawdown	34.7 %
Turnover	0 %	Probabilistic SR	49 %
CAGR	28.5 %	Sharpe Ratio	1.1
Markets	Equity	Information Ratio	0.1
Trades per Day	0.2	Strategy Capacity (USD)	1.9M

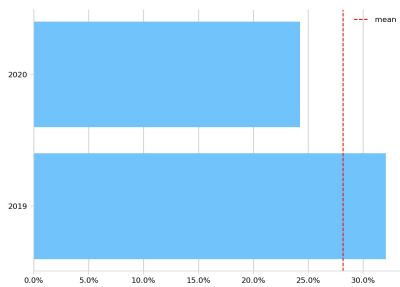
### Monthly Returns



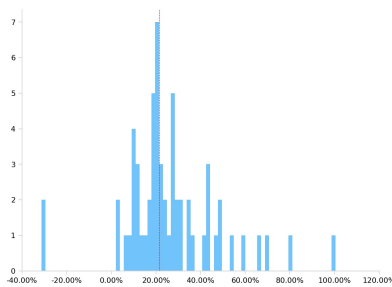
### Cumulative Returns



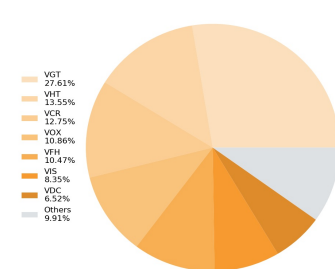
### Annual Returns



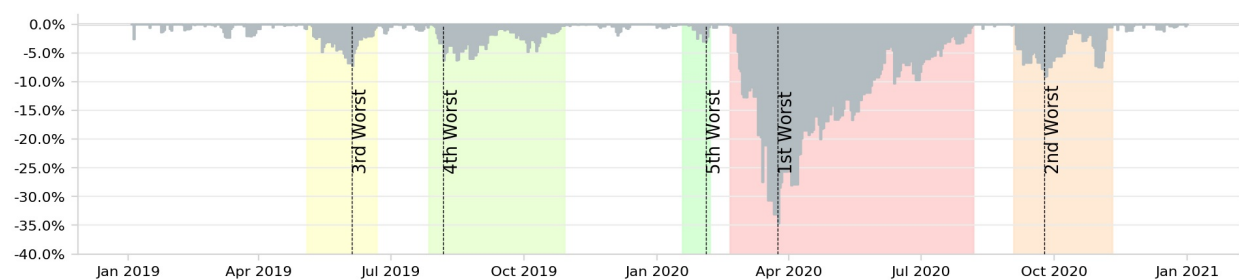
### Returns Per Trade



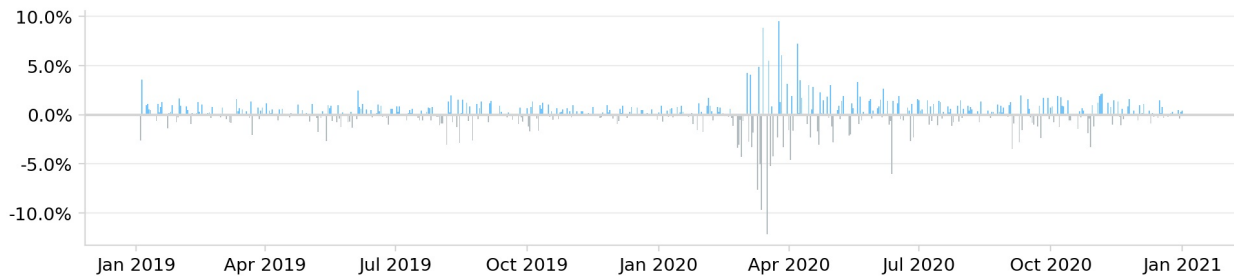
### Asset Allocation



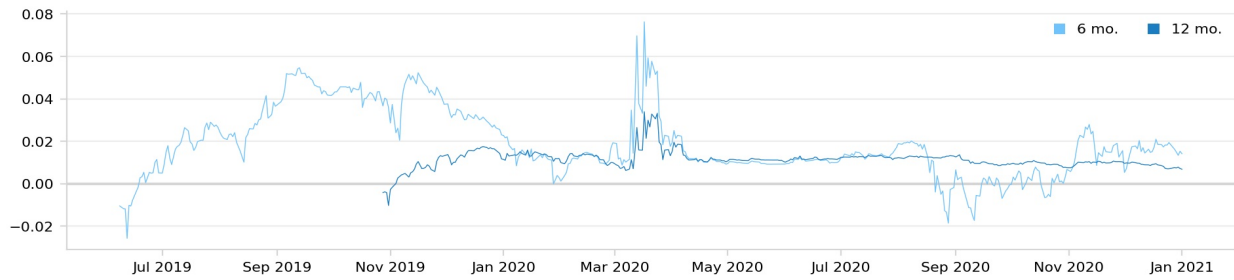
### Drawdown



### Daily Returns



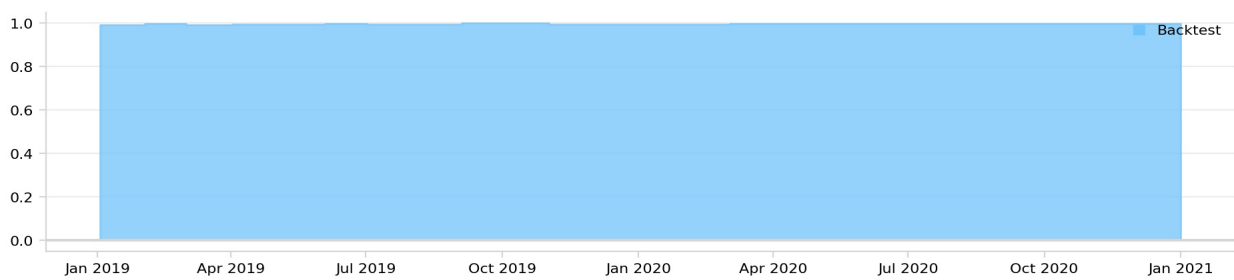
### Rolling Portfolio Beta (6 Months)



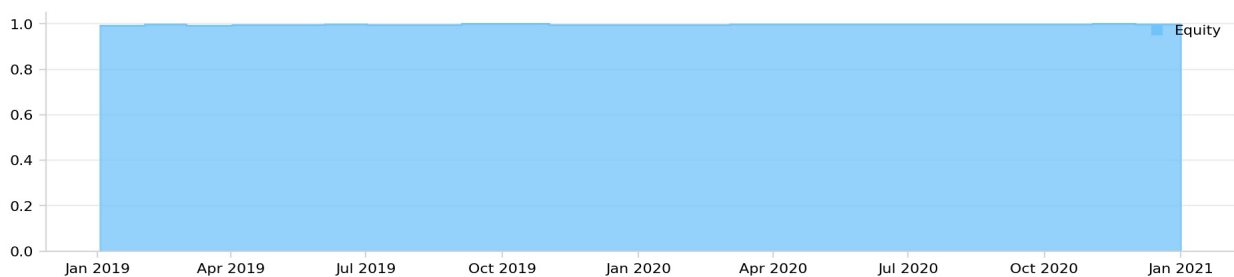
### Rolling Sharpe Ratio (6 Months)



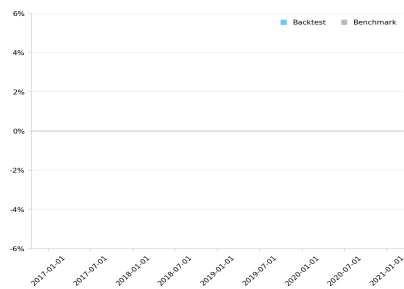
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

