

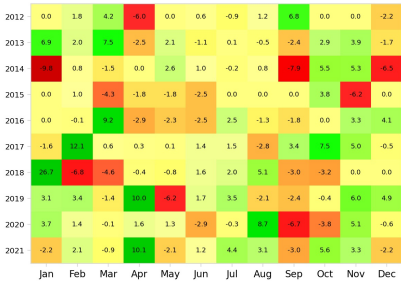
Strategy Description

Breakout Call Buy Strategy

Key Statistics

Runtime Days	3652	Drawdown	29.9%
Turnover	0%	Probabilistic SR	3%
CAGR	7.8%	Sharpe Ratio	0.5
Markets	Option	Information Ratio	-0.5
Trades per Day	0.0	Strategy Capacity (USD)	2.6M

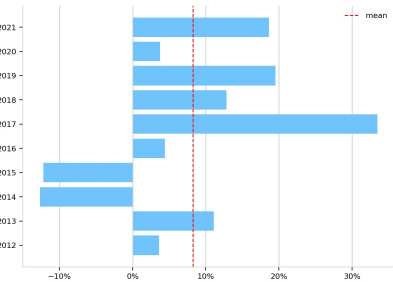
Monthly Returns



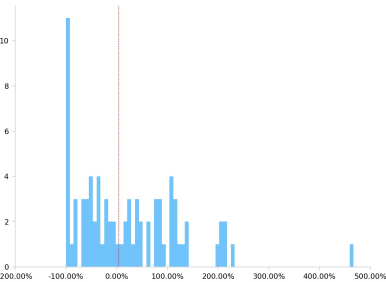
Cumulative Returns



Annual Returns



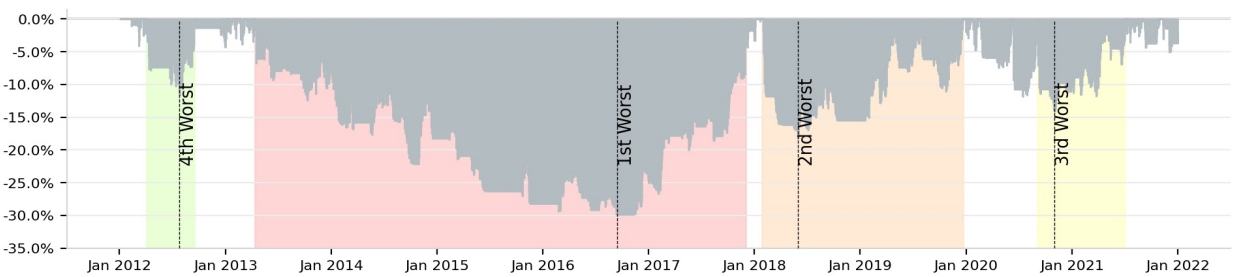
Returns Per Trade



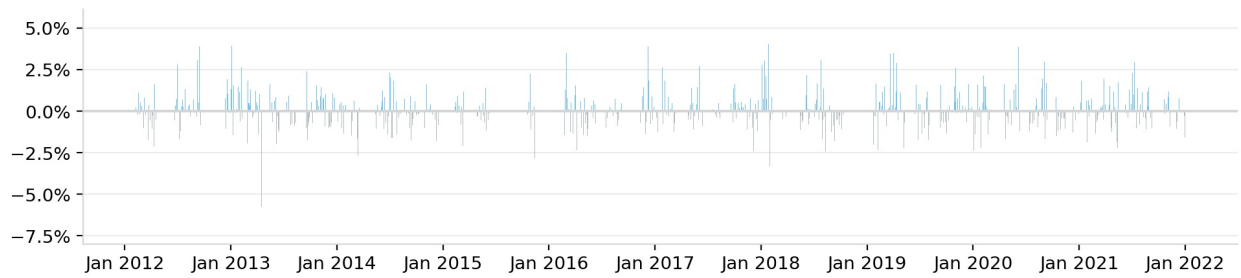
Asset Allocation

Insufficient Data

Drawdown



Daily Returns



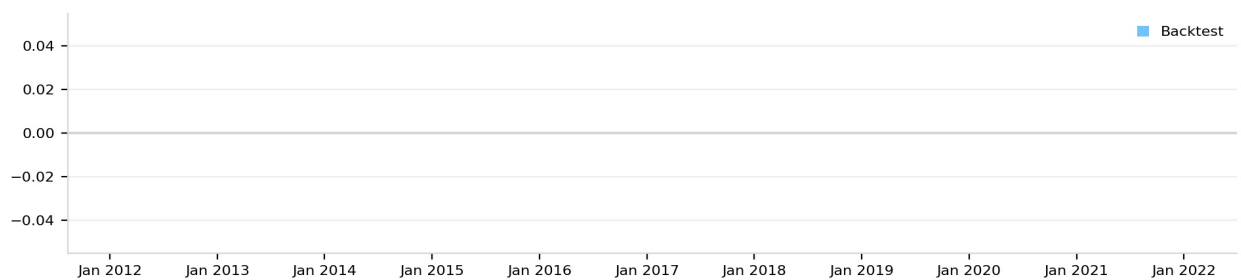
Rolling Portfolio Beta



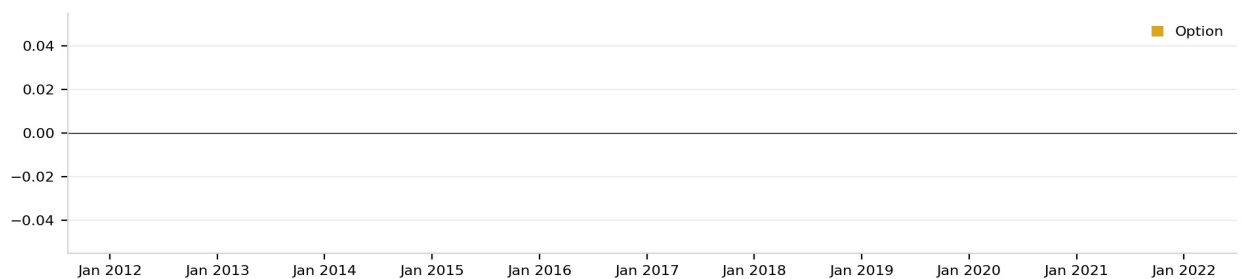
Rolling Sharpe Ratio



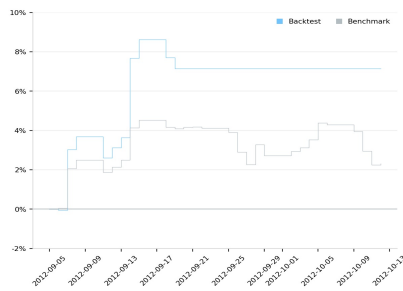
Leverage



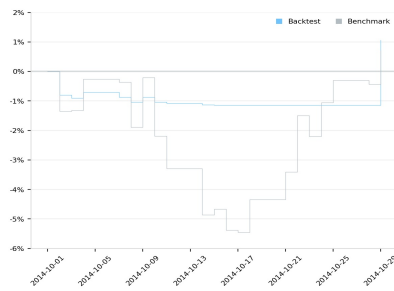
Long-Short Exposure



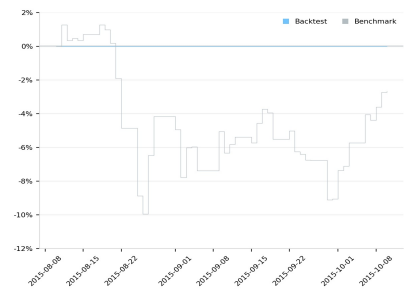
ECB IR Event 2012



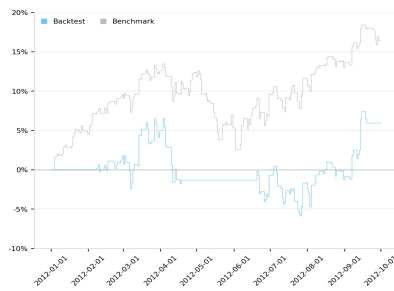
European Debt Crisis 2014



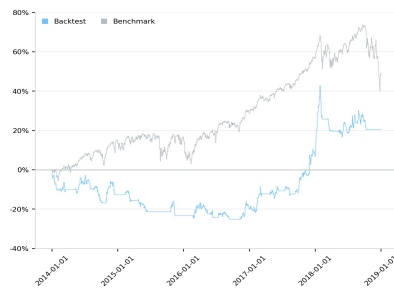
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



COVID-19 Pandemic 2020

