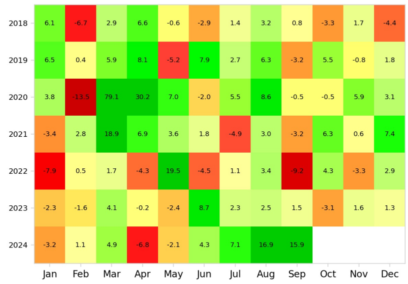
Strategy Description

Strategy that uses a VIX-based daily hedging signal (VIXSI) to short the asset when the market is overconfident.

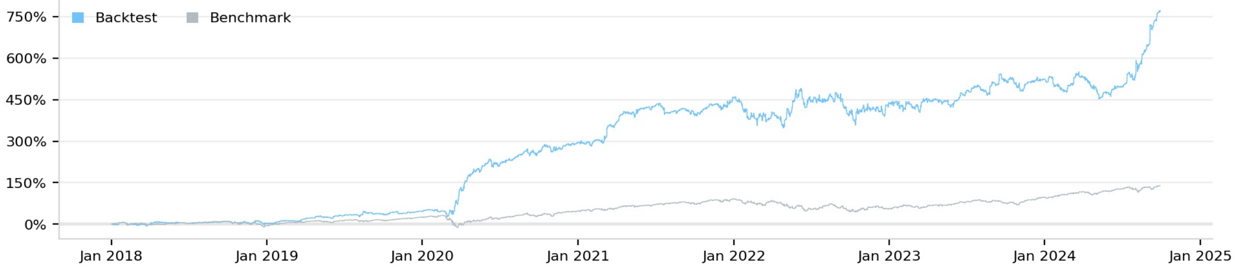
Key Statistics

Runtime Days	2461	Drawdown	22.4%
Turnover	33%	Probabilistic SR	79%
CAGR	37.8%	Sharpe Ratio	1.3
Capacity (USD)	120M	Sortino Ratio	1.5
Trades per Day	0.3	Information Ratio	0.9

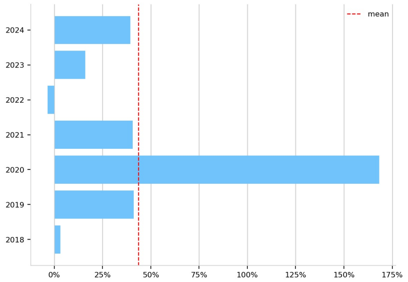
Monthly Returns



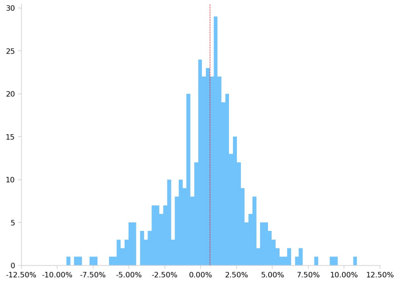
Cumulative Returns



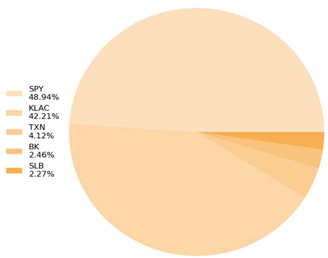
Annual Returns



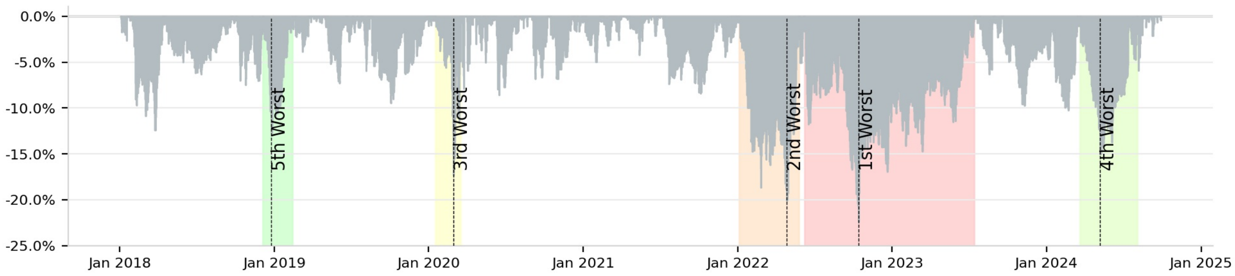
Returns Per Trade



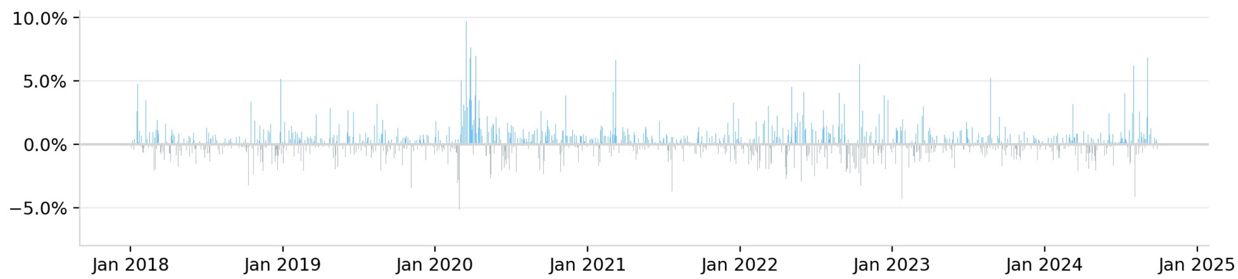
Asset Allocation



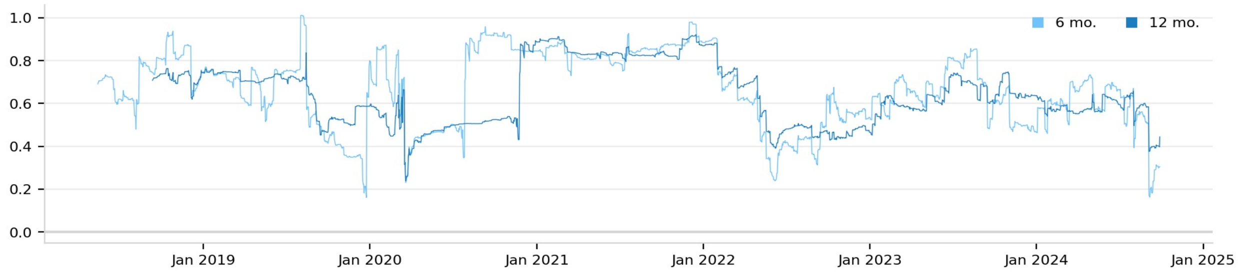
Drawdown



Daily Returns

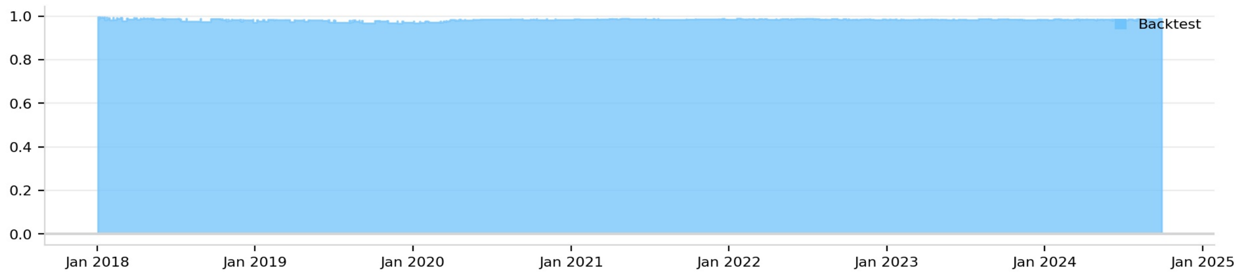


Rolling Portfolio Beta

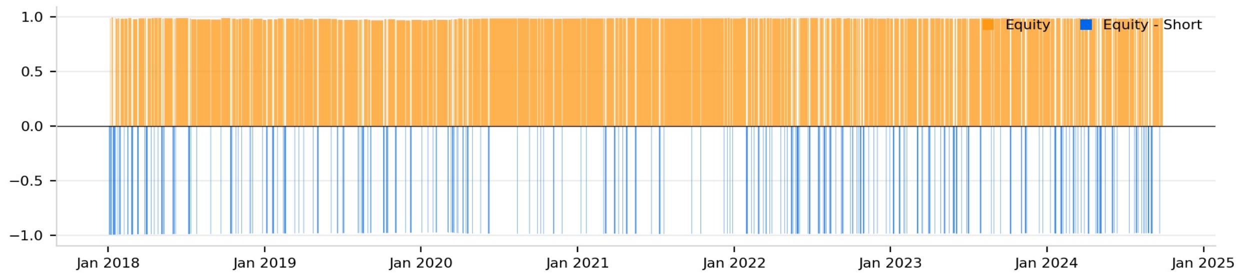


Rolling Sharpe Ratio

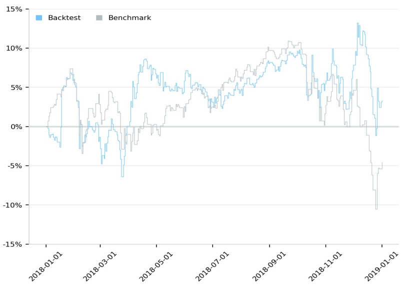
Leverage



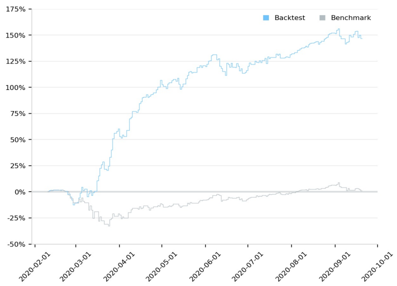
Long-Short Exposure



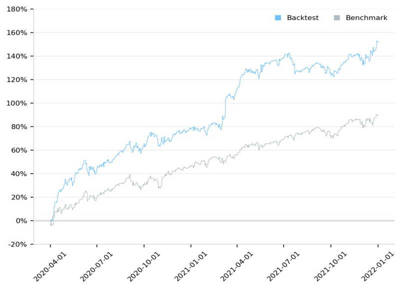
New Normal 2014-2019



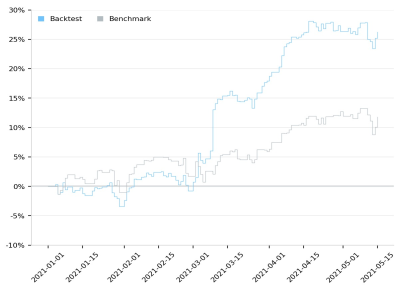
COVID-19 Pandemic 2020



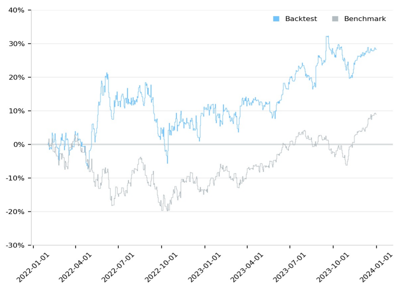
Post-COVID Run-up 2020-2021



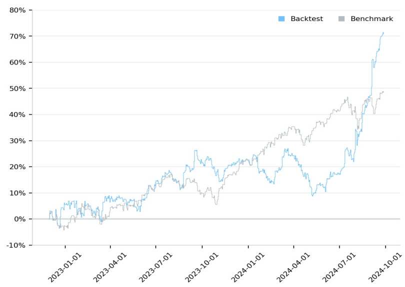
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

_v_asset	SPY	_v_start_date	2018-01-01
_v_end_date	2024-12-16	_v_leverage	1
_str_window	252	_str_mindwdn	-1
_str_maxdwdn	100	_cash_init	15000
_cash_month_incr	0	_api_url	
_api_key		_port_activo	0