Strategy Description

Buy 20% of portfolio cash with LEAP SPY call
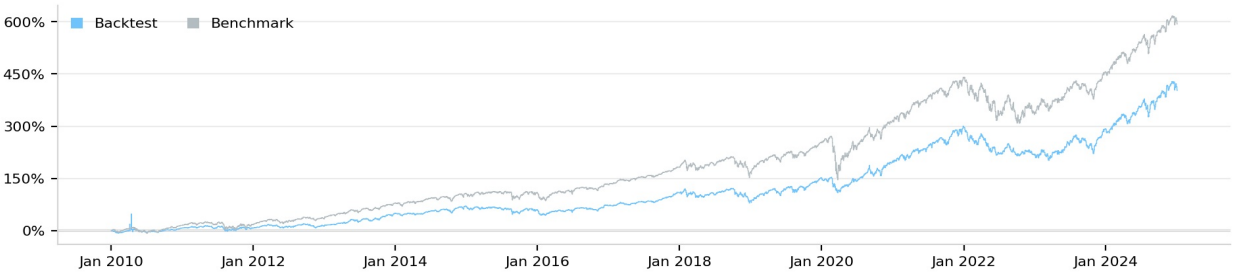
Key Statistics

Runtime Days	5479	Drawdown	36.6%
Turnover	0%	Probabilistic SR	1%
CAGR	11.4%	Sharpe Ratio	0.4
Capacity (USD)	-	Sortino Ratio	0.5
Trades per Day	0.0	Information Ratio	-0.1

Monthly Returns

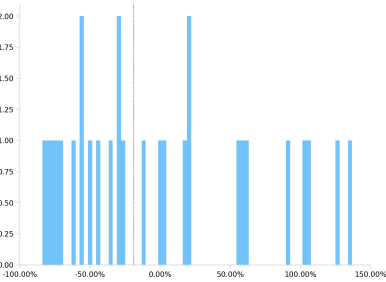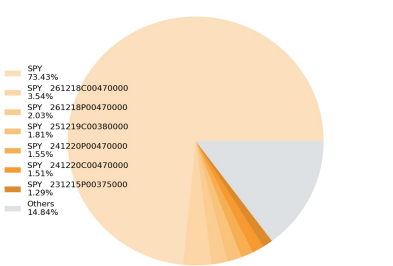|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2010	-6.5	1.3	5.3	4.6	-4.2	-3.8	2.6	-2.2	6.1	0.8	0.2	5.6
2011	-0.1	2.6	0.3	2.9	-2.4	-2.5	-2.0	-3.9	-1.7	8.1	-1.9	-1.2
2012	1.8	5.7	0.6	0.2	-4.7	2.2	0.5	3.5	0.7	-3.2	-0.8	0.2
2013	2.0	1.6	3.6	1.6	5.7	-2.4	5.4	-3.8	3.9	7.0	4.4	3.0
2014	-3.8	2.9	-0.6	-0.4	2.0	2.6	1.3	4.3	-1.5	2.2	3.5	1.0
2015	-4.4	3.6	-1.8	2.1	0.5	-2.9	1.7	-5.2	-3.9	7.2	0.9	-1.5
2016	-5.8	1.1	4.6	0.3	1.3	-0.9	3.9	-0.3	-0.5	-2.5	4.5	3.3
2017	0.4	3.7	-1.8	0.2	1.7	-0.3	2.5	3.1	3.6	1.7		
2018	3.3	-3.5	-3.7	-0.3	3.3	0.5	3.6	3.4	1.1	-9.1	1.8	-9.6
2019	5.1	4.2	2.2	5.6	-7.0	8.8	3.3	-1.3	1.5	2.8	4.9	3.9
2020	-4.2	-8.1	-4.7	7.9	2.8	2.4	5.7	8.2	-5.9	-2.8	11.7	4.3
2021	0.5	1.3	1.4	6.1	-0.1	2.5	3.2	4.1	-3.6	8.7	-0.1	5.4
2022	-8.1	-2.7	5.1	-7.7	-0.8	-5.2	4.9	-1.8	-4.1	3.9	0.2	-4.1
2023	1.3	-3.3	3.9	1.8	0.2	8.2	4.5	-2.5	-6.4	-3.8	11.4	6.4
2024	1.6	5.9	4.6	-5.4	4.7	4.7	-1.0	2.8	2.5	1.6	7.9	-3.7

Cumulative Returns

Annual Returns
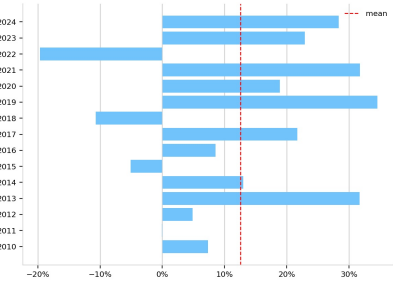
Returns Per Trade

Asset Allocation

SPY
73.43%
SPY 261218C00470000
3.54%
SPY 261218P00470000
2.03%
SPY 251219C00380000
1.81%
SPY 241220P00470000
1.55%
SPY 241220C00470000
1.51%
SPY 231215P00375000
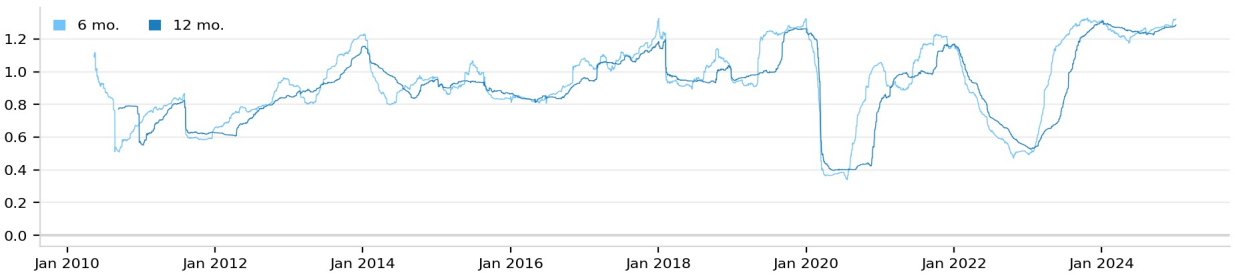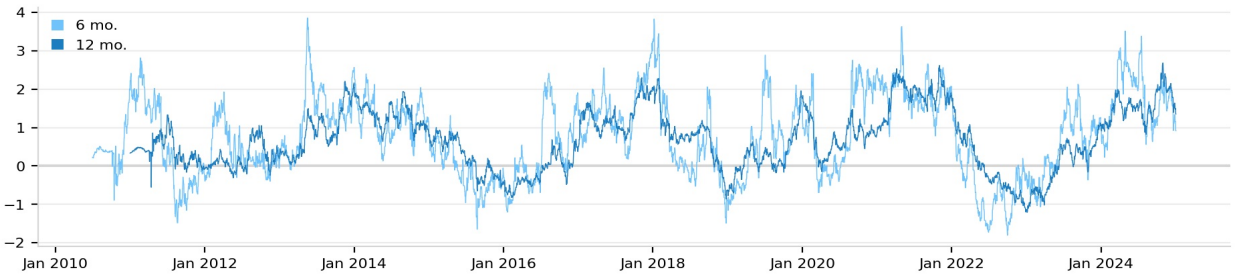1.29%
Others
14.84%

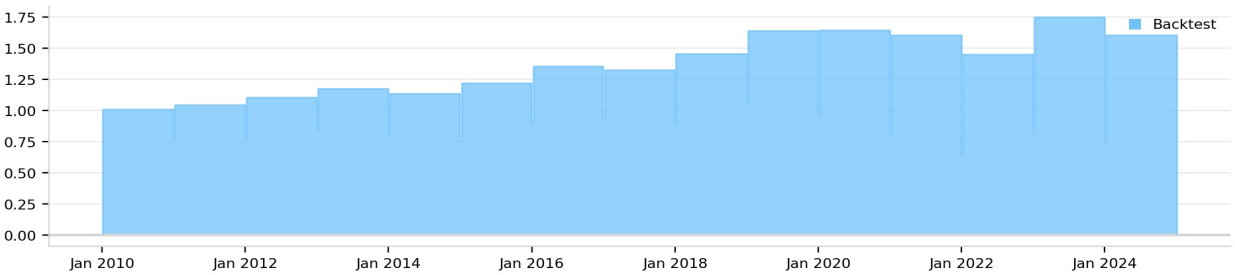## Drawdown
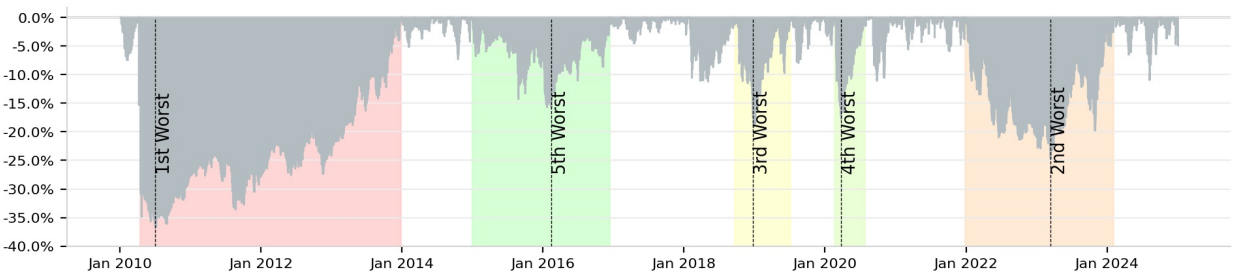
Daily Returns
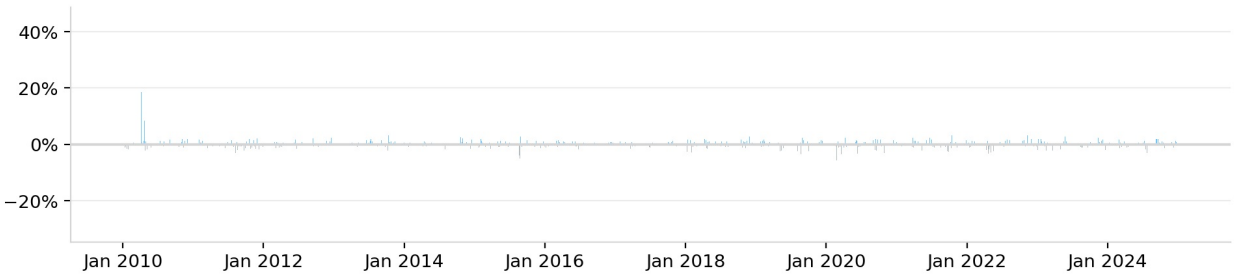
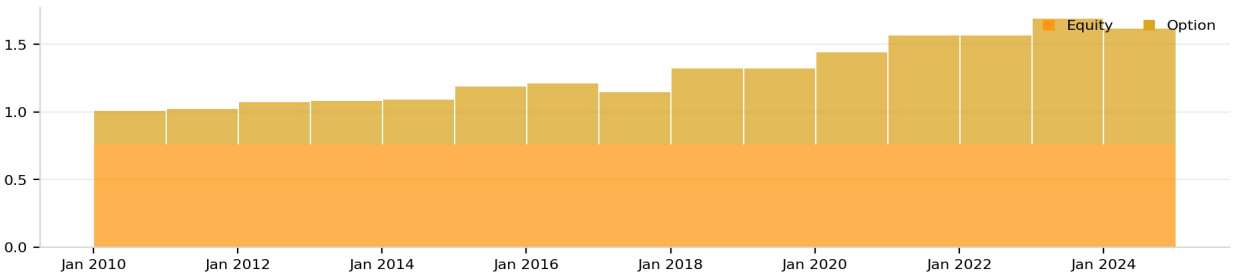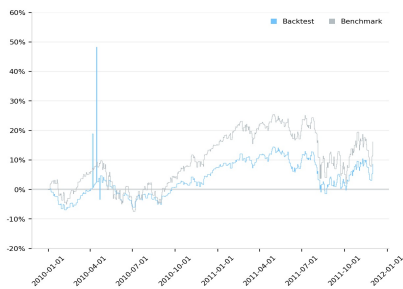## Rolling Portfolio Beta

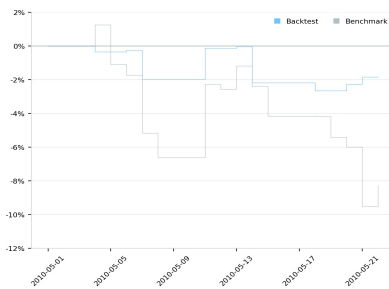## Rolling Sharpe Ratio

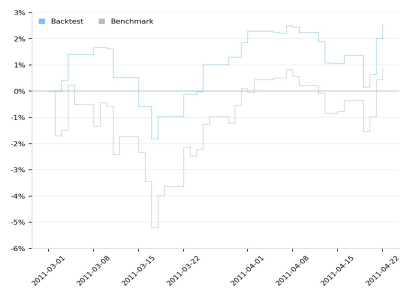## Leverage

Long-Short Exposure
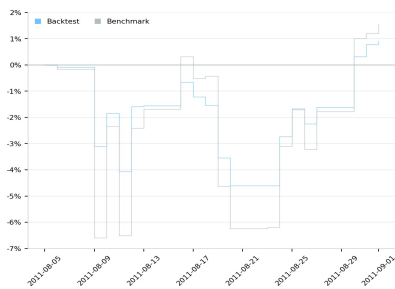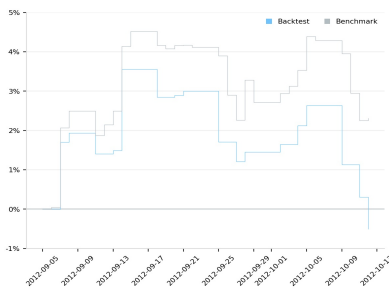
Global Financial Crisis 2007

Flash Crash 2010
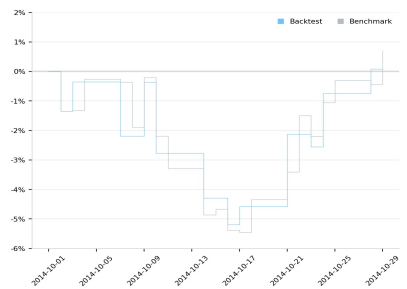

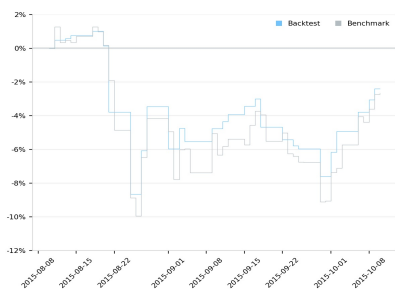## Fukushima Meltdown 2011

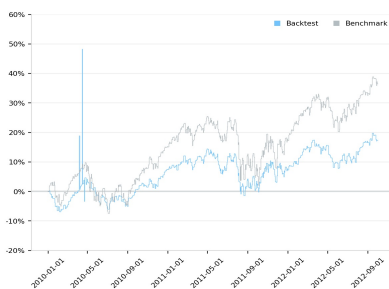## U.S. Credit Downgrade 2011

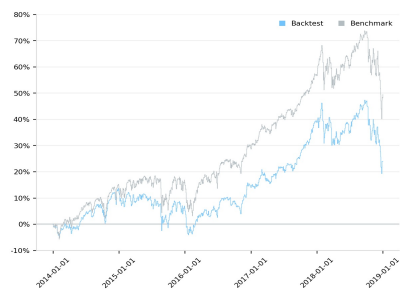## ECB IR Event 2012
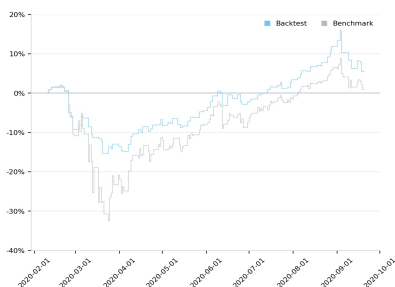

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020

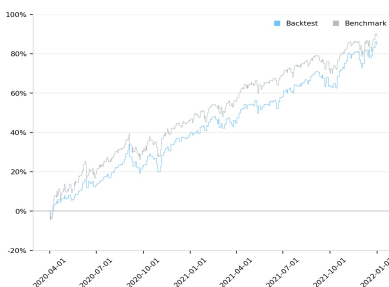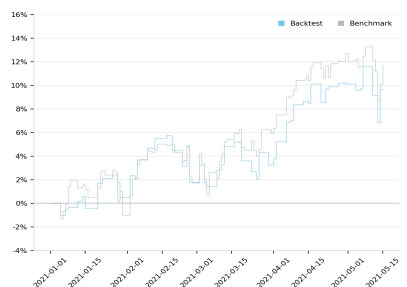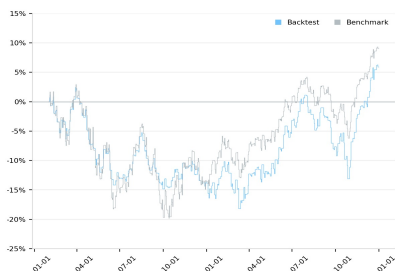## Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present