

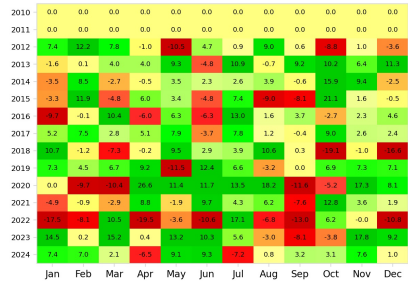
## Strategy Description

Buy 20% of portfolio cash with LEAP SPY call

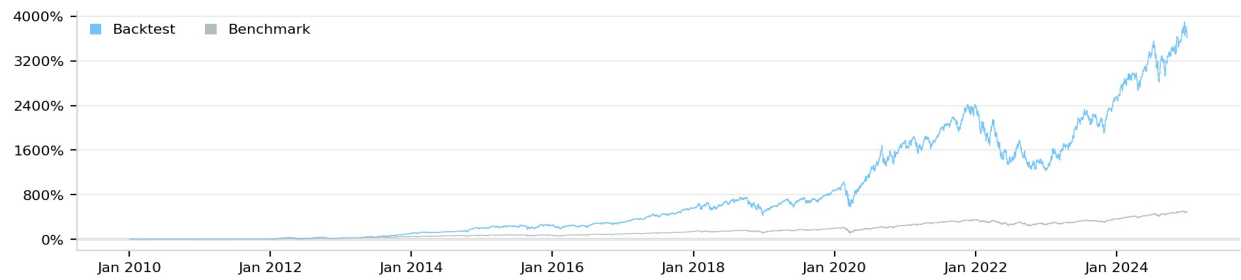
### Key Statistics

Runtime Days	5479	Drawdown	47.3%
Turnover	0%	Probabilistic SR	19%
CAGR	27.2%	Sharpe Ratio	0.8
Capacity (USD)	-	Sortino Ratio	0.8
Trades per Day	0.0	Information Ratio	0.9

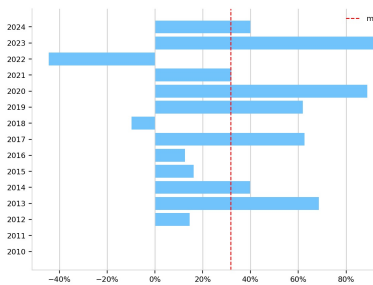
### Monthly Returns



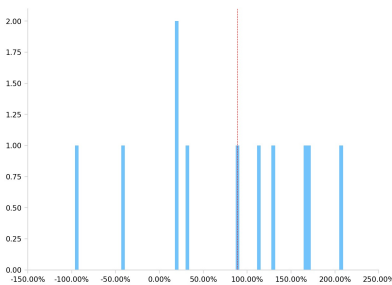
### Cumulative Returns



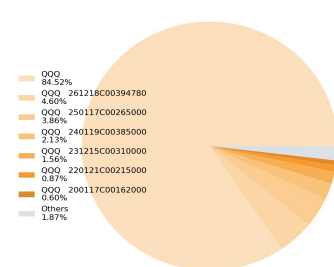
### Annual Returns



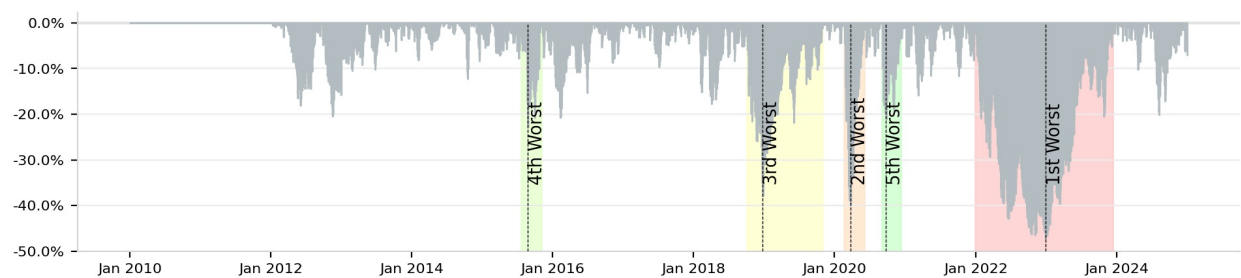
### Returns Per Trade



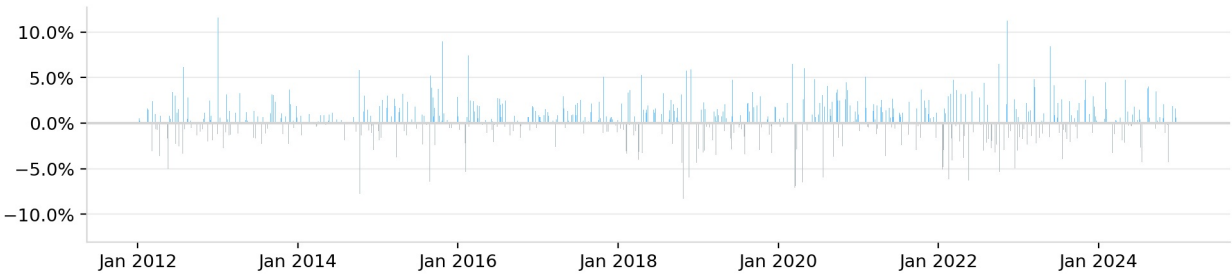
### Asset Allocation



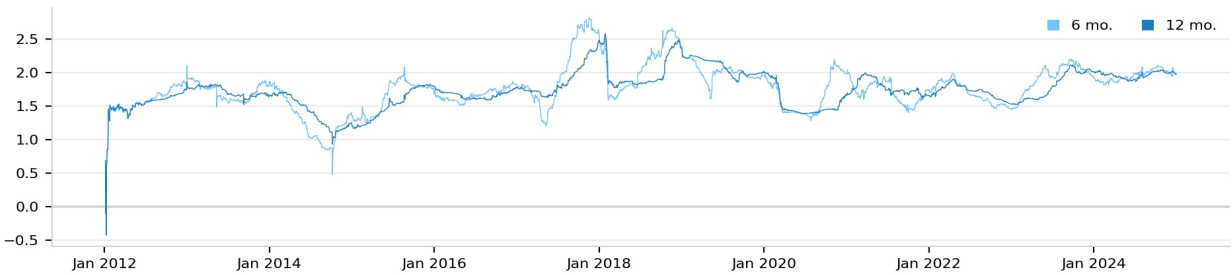
### Drawdown



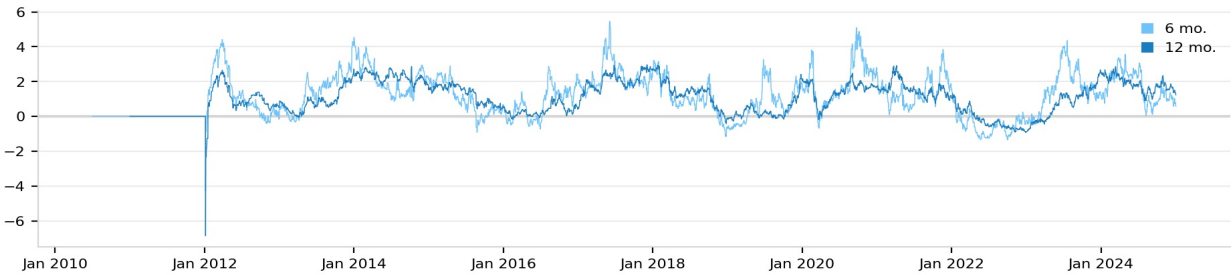
Daily Returns



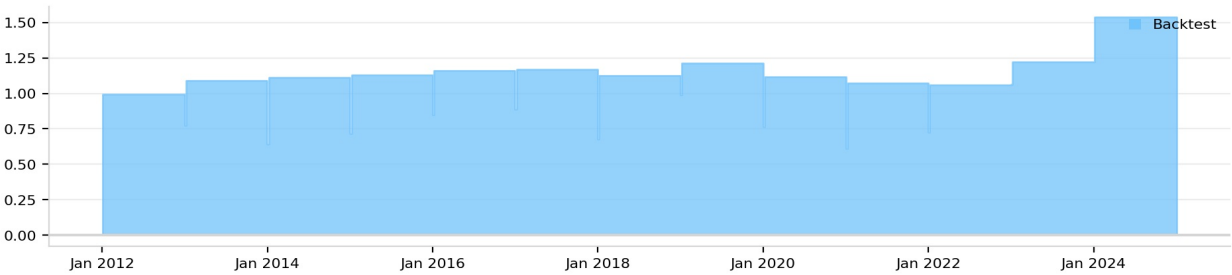
Rolling Portfolio Beta



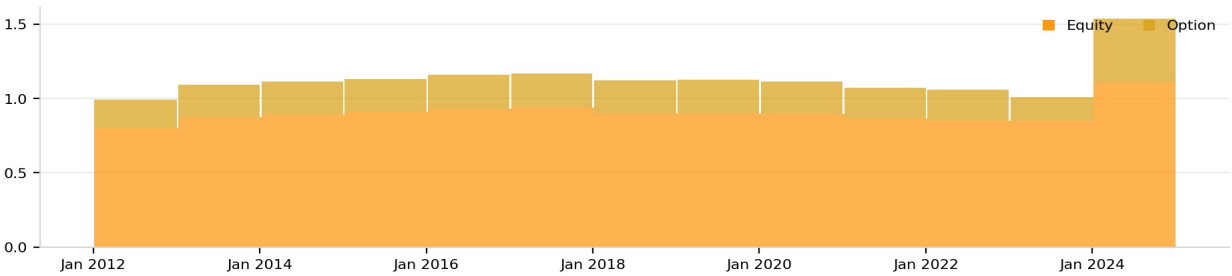
Rolling Sharpe Ratio



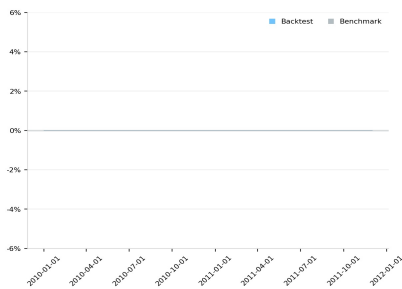
Leverage



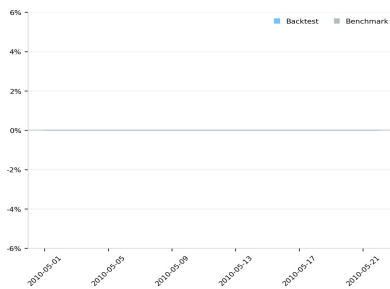
Long-Short Exposure



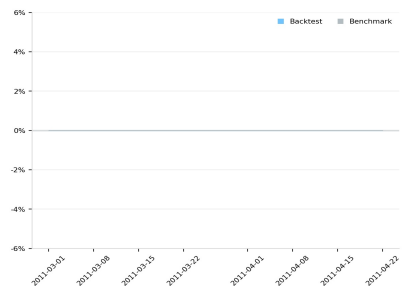
Global Financial Crisis 2007



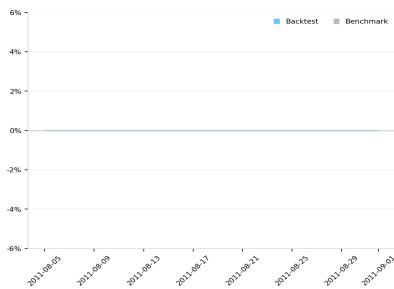
Flash Crash 2010



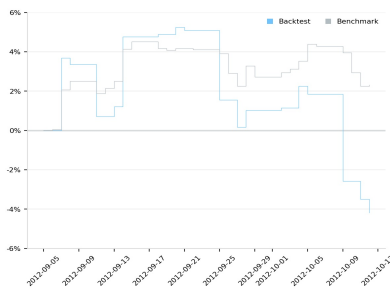
Fukushima Meltdown 2011



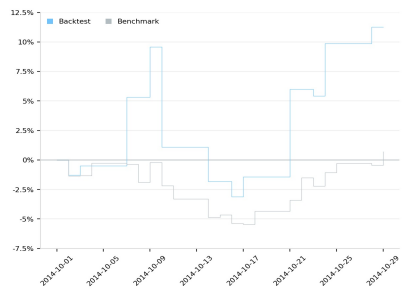
U.S. Credit Downgrade 2011



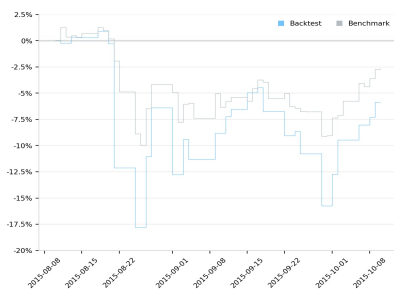
ECB IR Event 2012



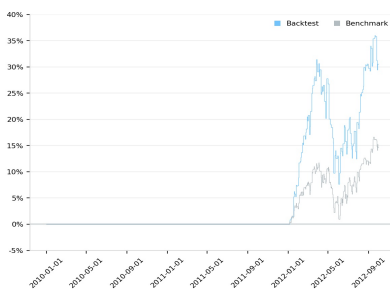
European Debt Crisis 2014



Market Sell-Off 2015



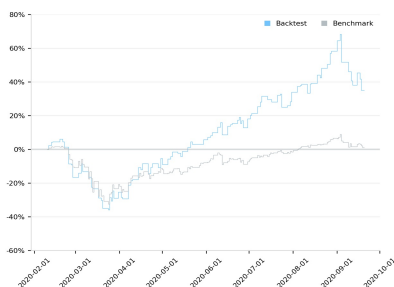
Recovery 2010-2012



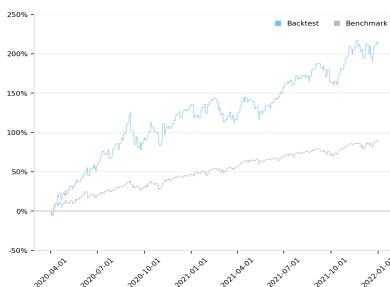
New Normal 2014-2019



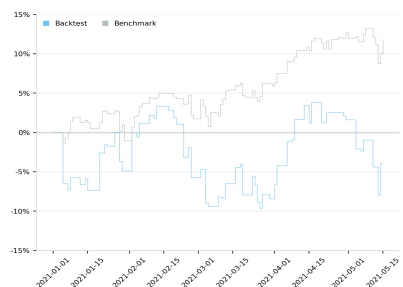
COVID-19 Pandemic 2020



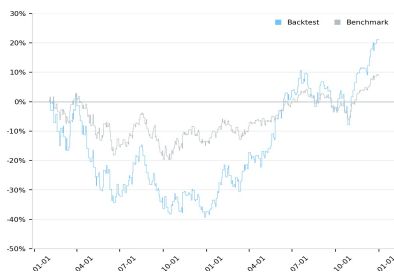
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

