

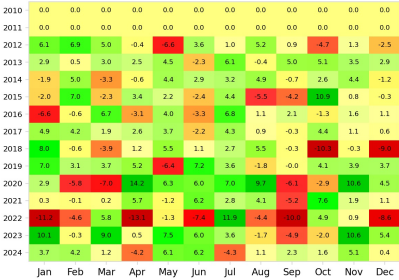
Strategy Description

Buy 20% of portfolio cash with LEAP SPY call

Key Statistics

Runtime Days	5479	Drawdown	34.0%
Turnover	0%	Probabilistic SR	13%
CAGR	16.0%	Sharpe Ratio	0.7
Capacity (USD)	100M	Sortino Ratio	0.7
Trades per Day	1.0	Information Ratio	0.5
Drawdown Recovery	751		

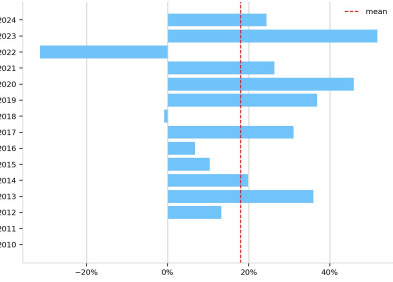
Monthly Returns



Cumulative Returns



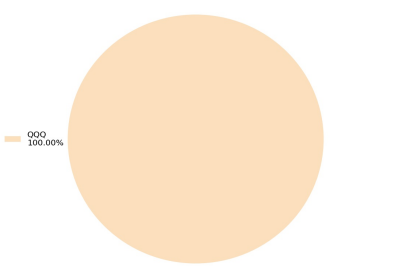
Annual Returns



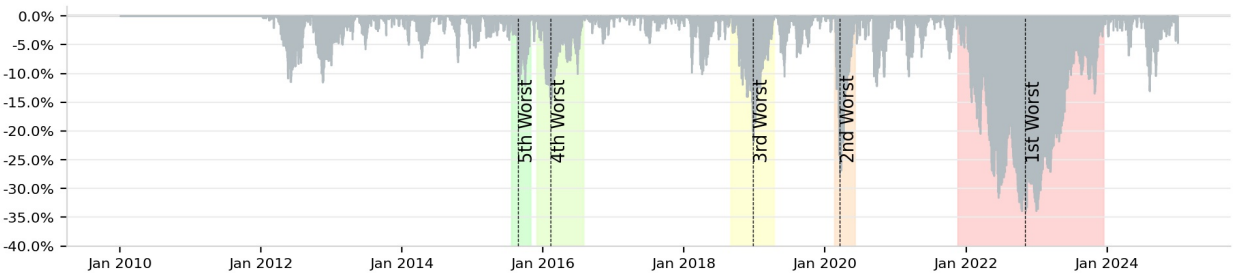
Returns Per Trade

Insufficient Data

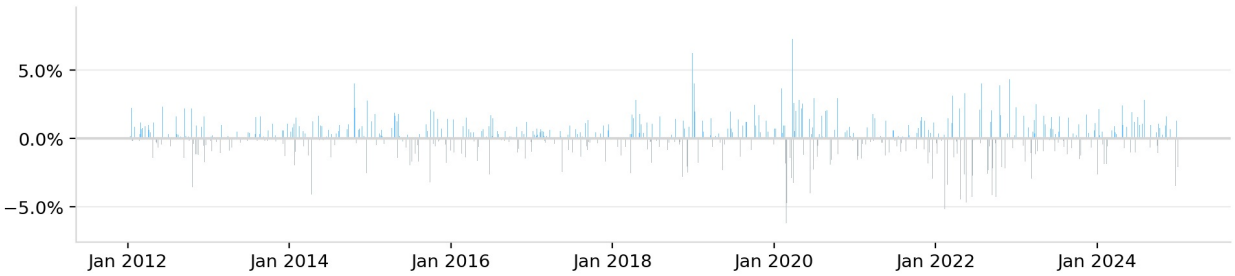
Asset Allocation



Drawdown



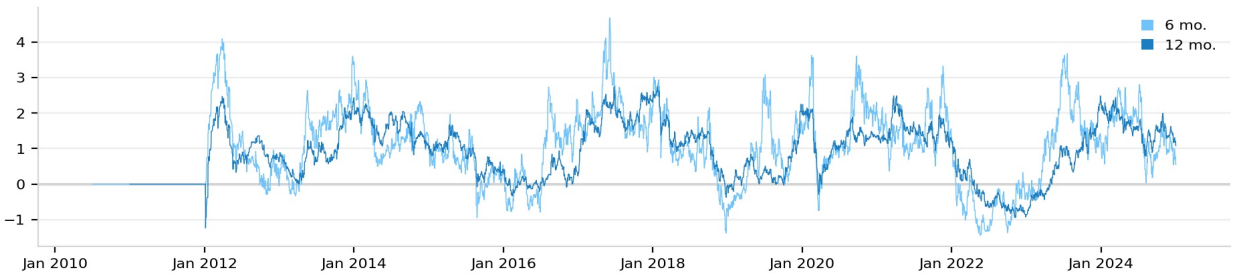
Daily Returns



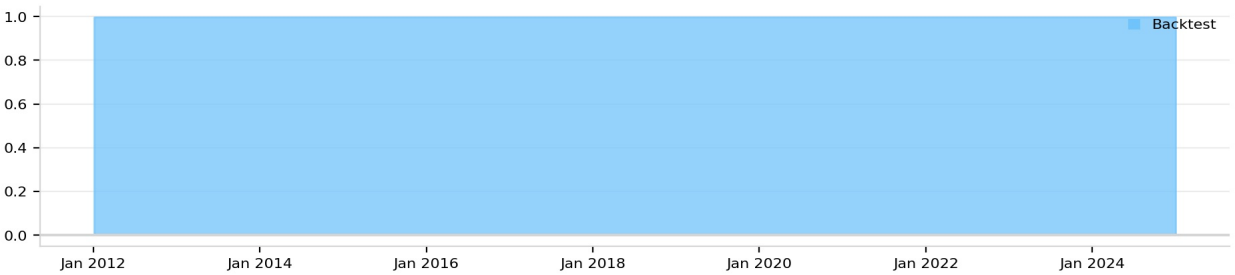
Rolling Portfolio Beta



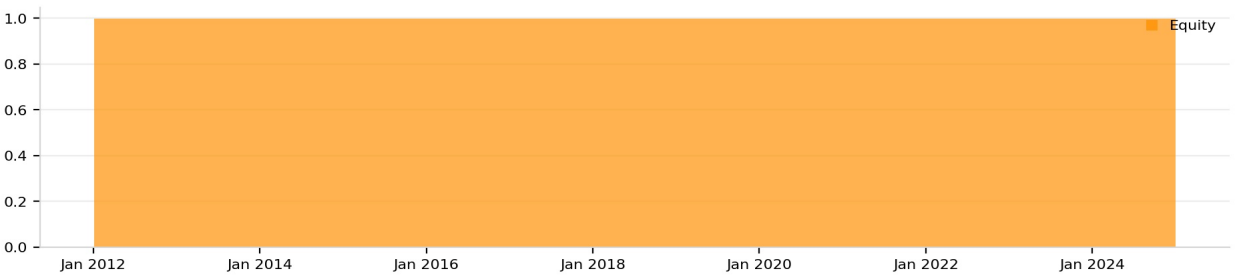
Rolling Sharpe Ratio



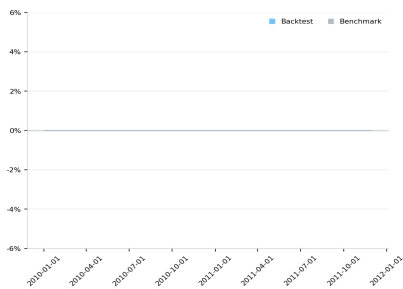
Leverage



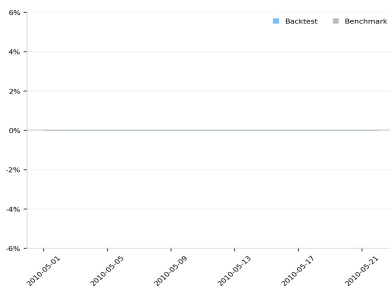
Long-Short Exposure



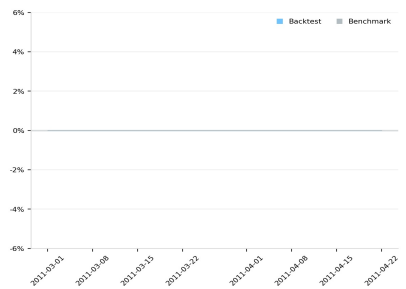
Global Financial Crisis 2007



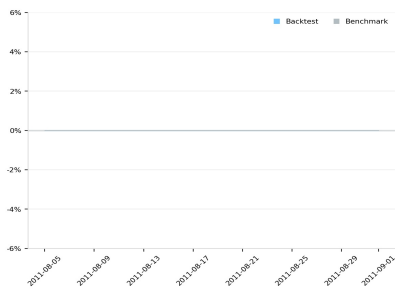
Flash Crash 2010



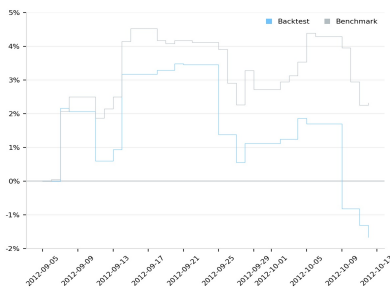
Fukushima Meltdown 2011



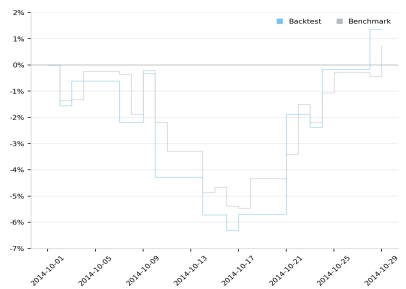
U.S. Credit Downgrade 2011



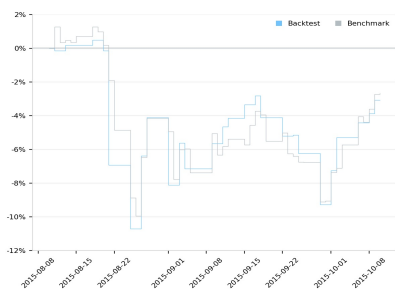
ECB IR Event 2012



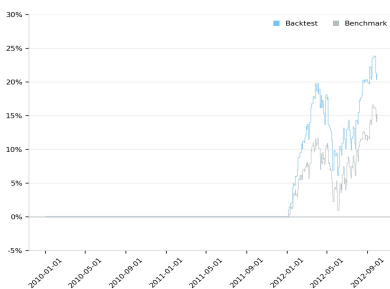
European Debt Crisis 2014



Market Sell-Off 2015



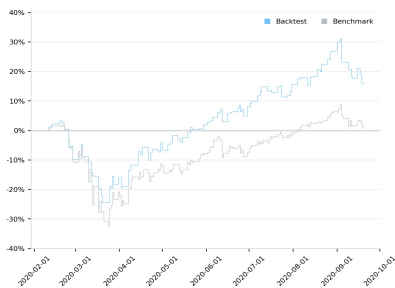
Recovery 2010-2012



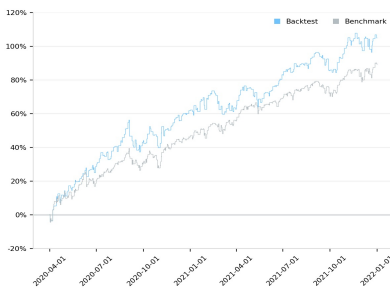
New Normal 2014-2019



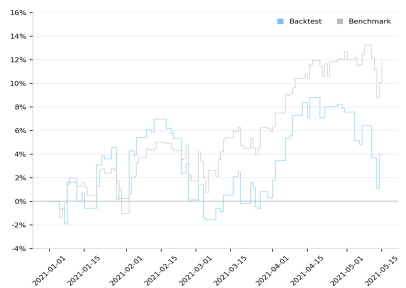
COVID-19 Pandemic 2020



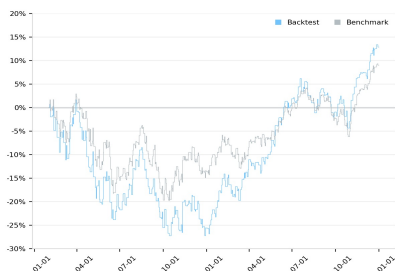
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

