

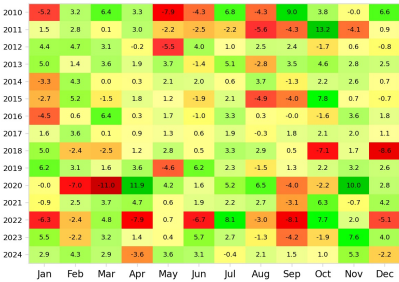
Strategy Description

Buy 20% of portfolio cash with LEAP SPY call

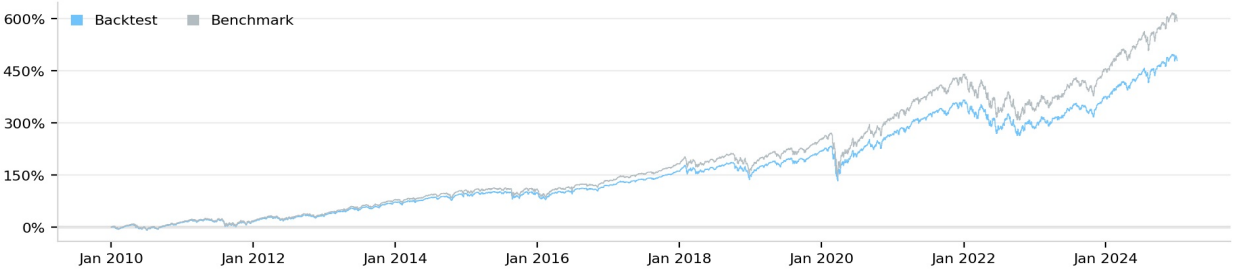
Key Statistics

Runtime Days	5479	Drawdown	30.2%
Turnover	0%	Probabilistic SR	8%
CAGR	12.4%	Sharpe Ratio	0.6
Capacity (USD)	630M	Sortino Ratio	0.6
Trades per Day	1.0	Information Ratio	-0.8
Drawdown Recovery	709		

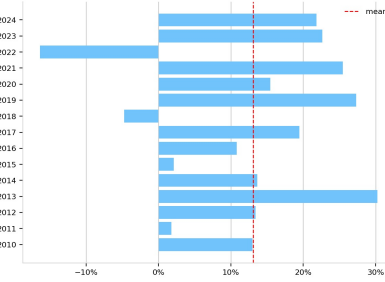
Monthly Returns



Cumulative Returns



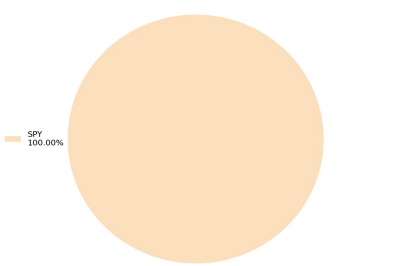
Annual Returns



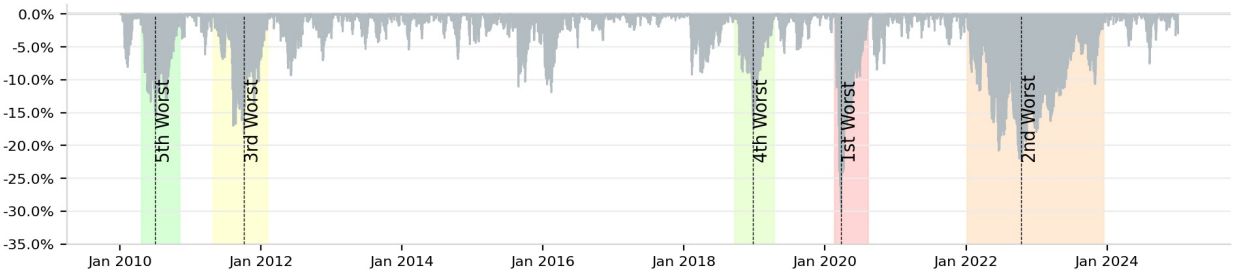
Returns Per Trade

Insufficient Data

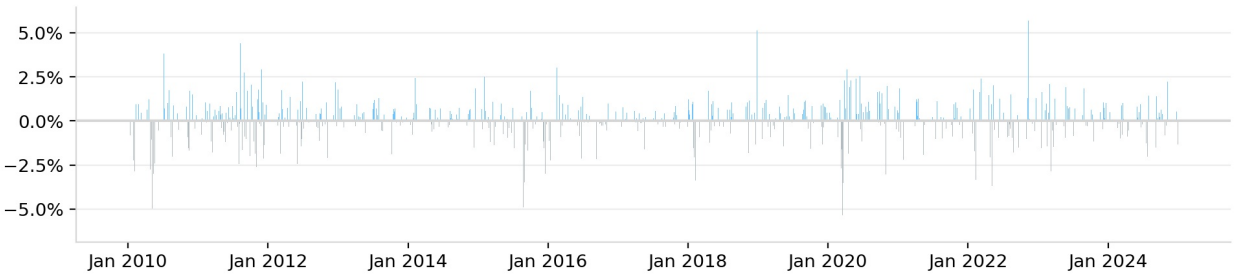
Asset Allocation



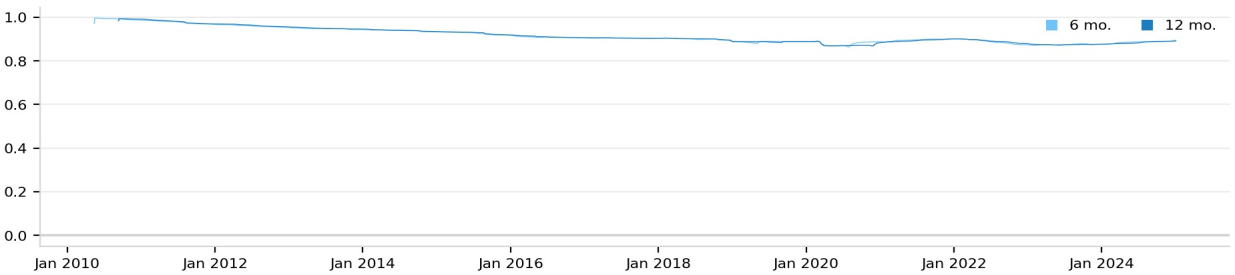
Drawdown



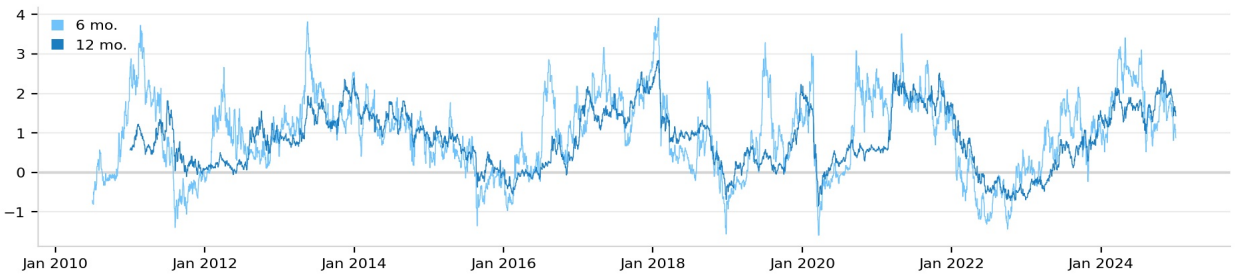
Daily Returns



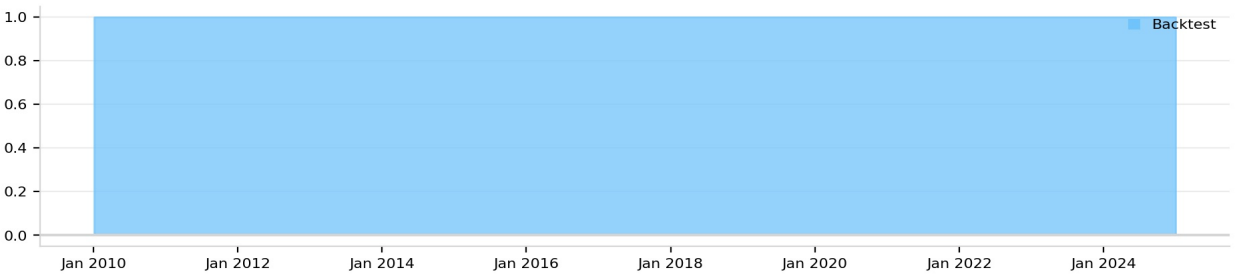
Rolling Portfolio Beta



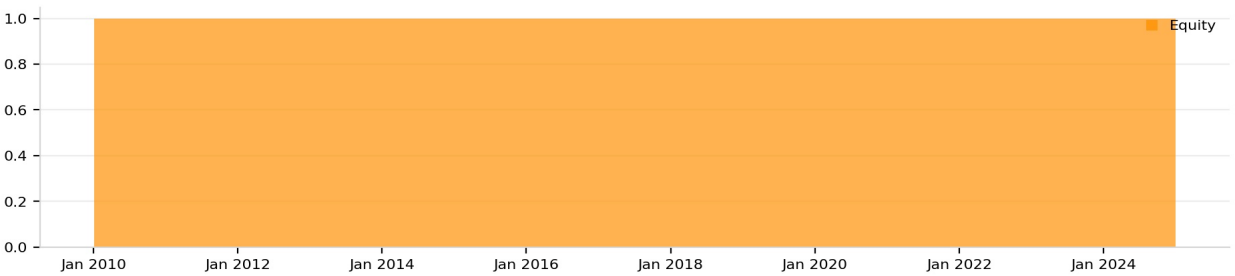
Rolling Sharpe Ratio



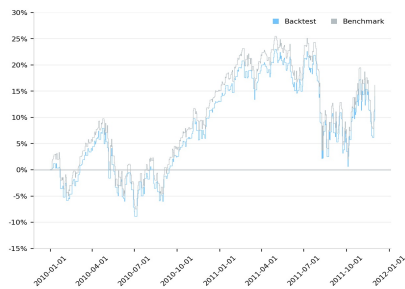
Leverage



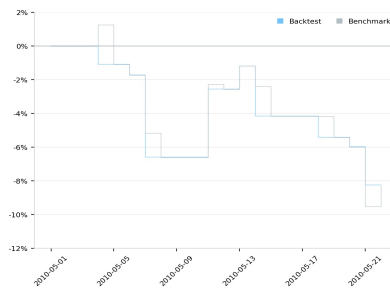
Long-Short Exposure



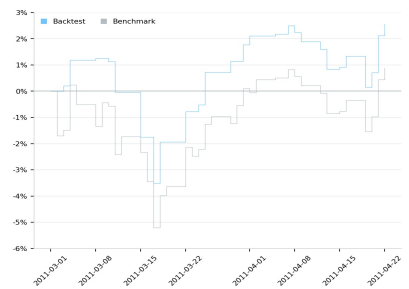
Global Financial Crisis 2007



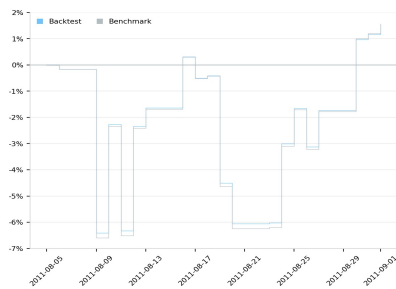
Flash Crash 2010



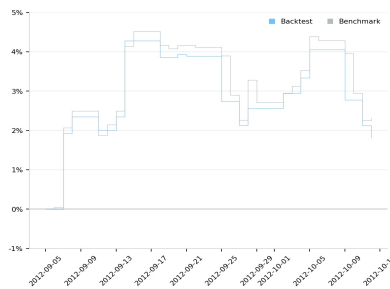
Fukushima Meltdown 2011



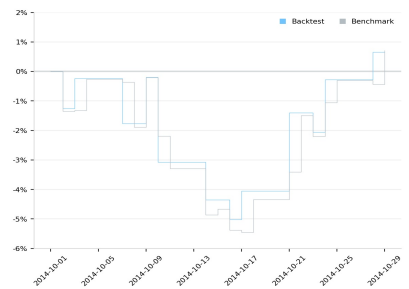
U.S. Credit Downgrade 2011



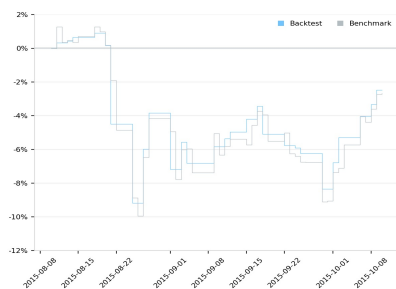
ECB IR Event 2012



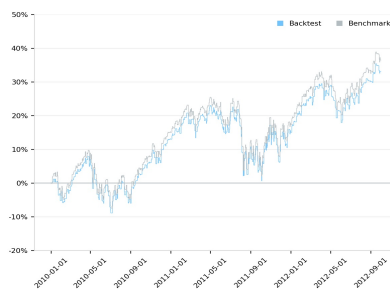
European Debt Crisis 2014



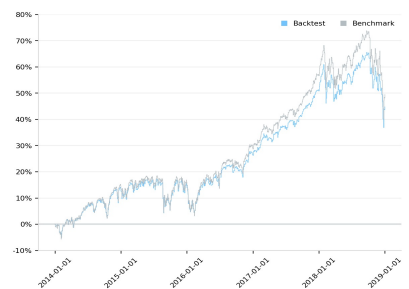
Market Sell-Off 2015



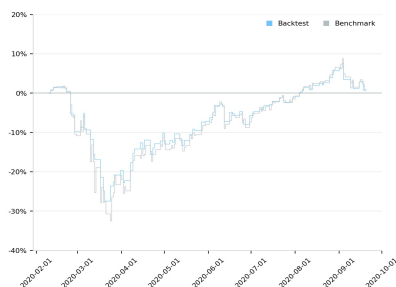
Recovery 2010-2012



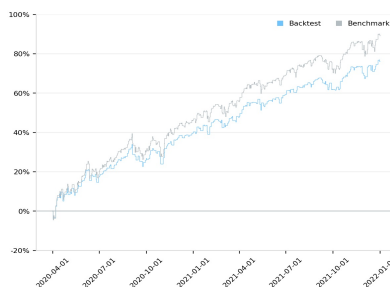
New Normal 2014-2019



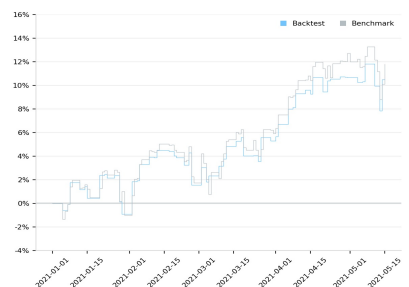
COVID-19 Pandemic 2020



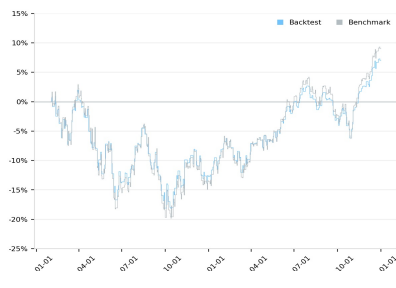
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

