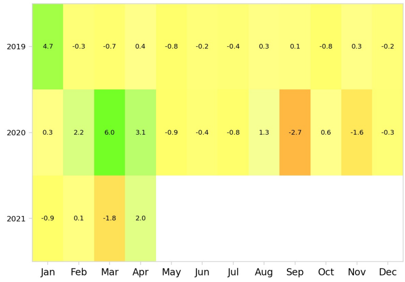
Strategy Description

Purchases closest expiry ATM calls (non-weekly) on SPY, then hedges delta exposure with an opposite position in the underlying, calculated using Crank-NicolsonFD.

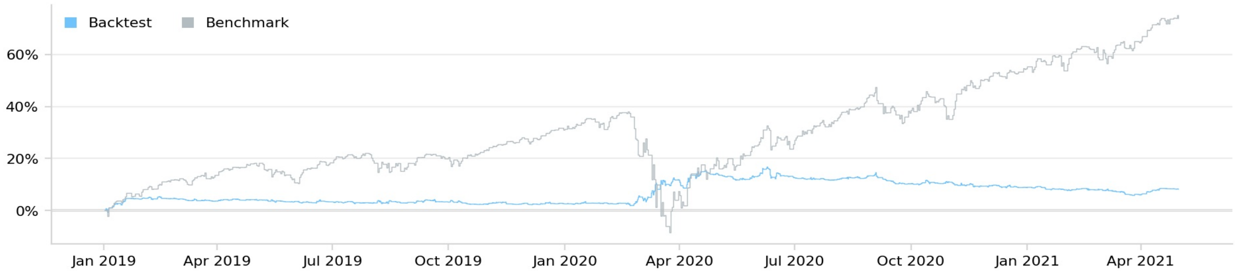
Key Statistics

Days Live	-	Drawdown	9.4%
Turnover	5%	Probabilistic SR	14%
CAGR	3.4%	Sharpe Ratio	0.4
Markets	Option,Equity	Information Ratio	-0.8
Trades per Day	0.7	Strategy Capacity (USD)	28K

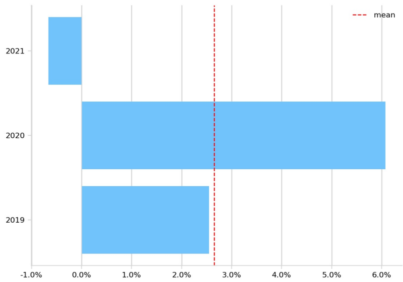
Monthly Returns



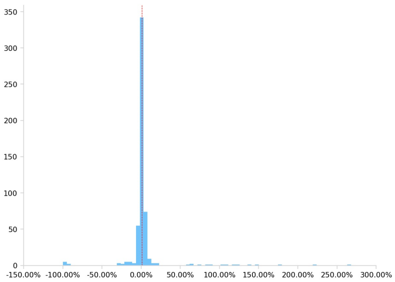
Cumulative Returns



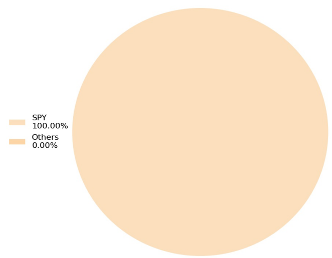
Annual Returns



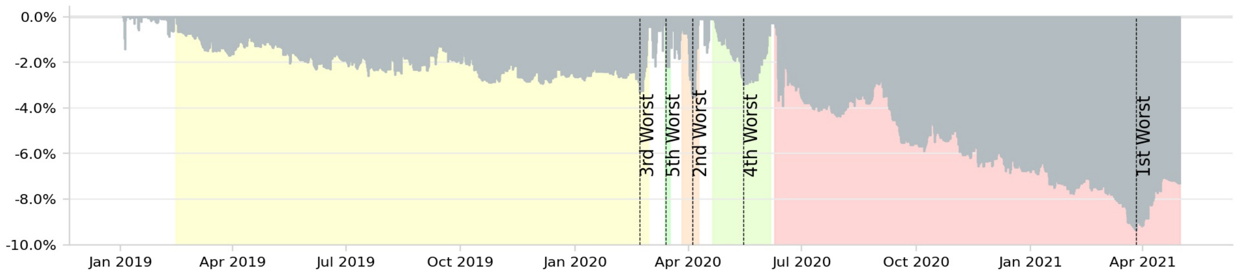
Returns Per Trade



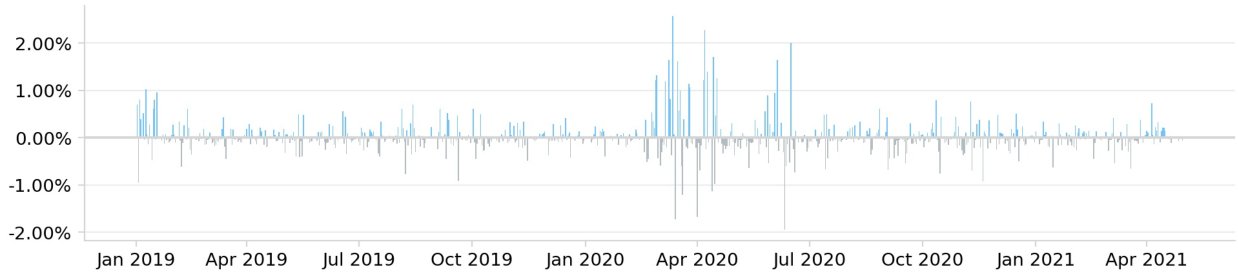
Asset Allocation



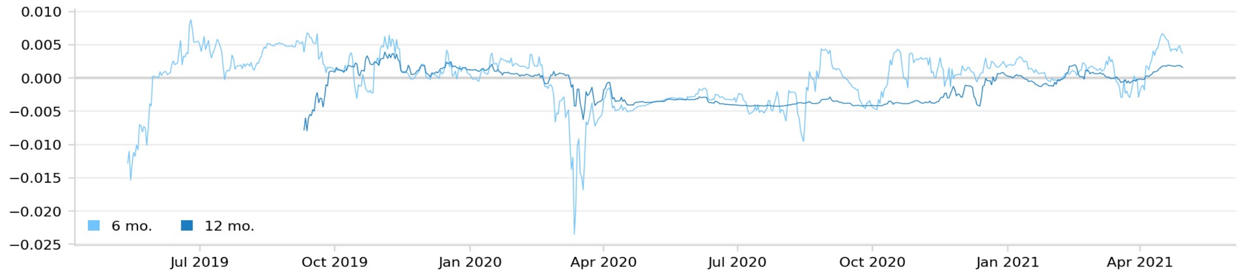
Drawdown



Daily Returns

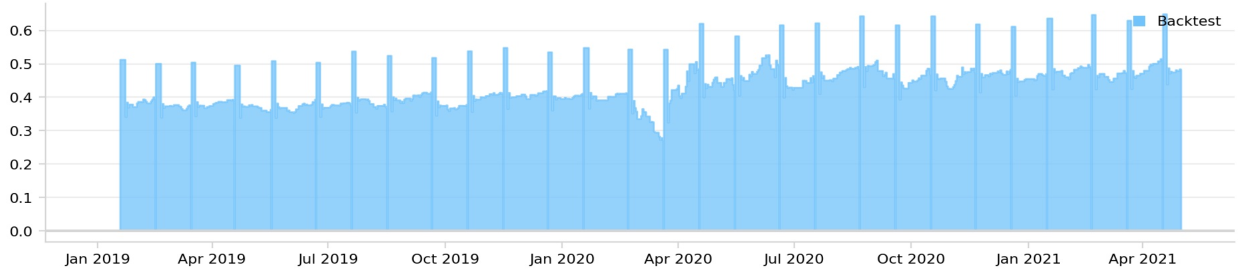


Rolling Portfolio Beta (6 Months)

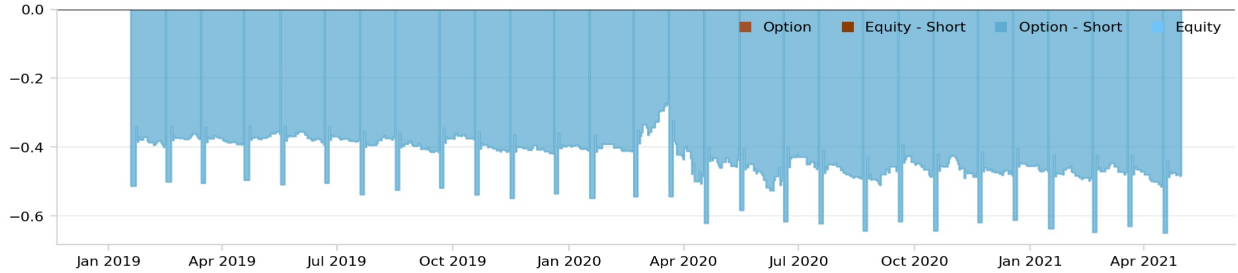


Rolling Sharpe Ratio (6 Months)

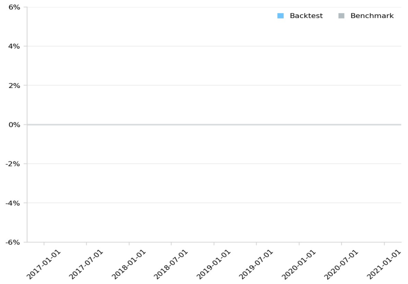
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020