

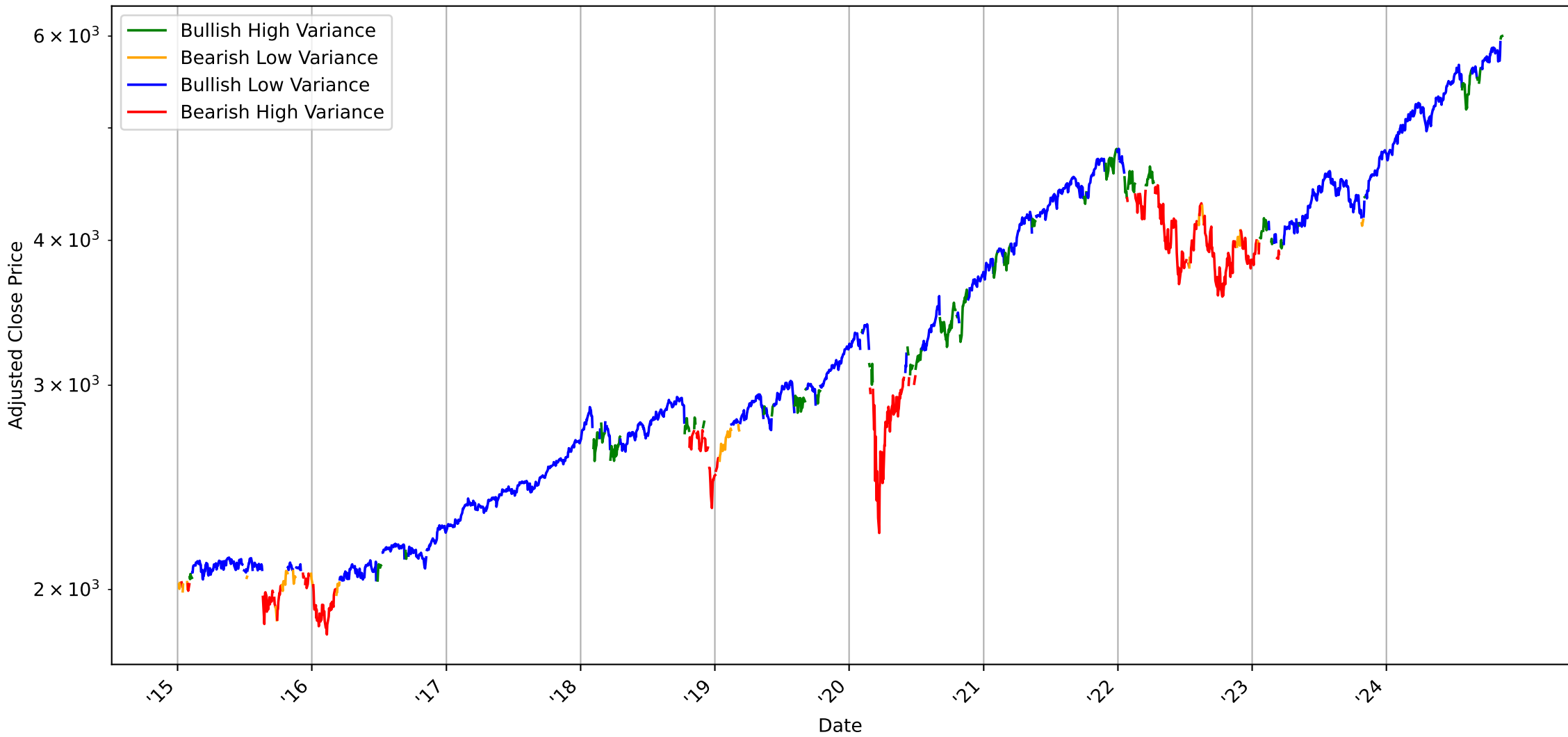
GSPC

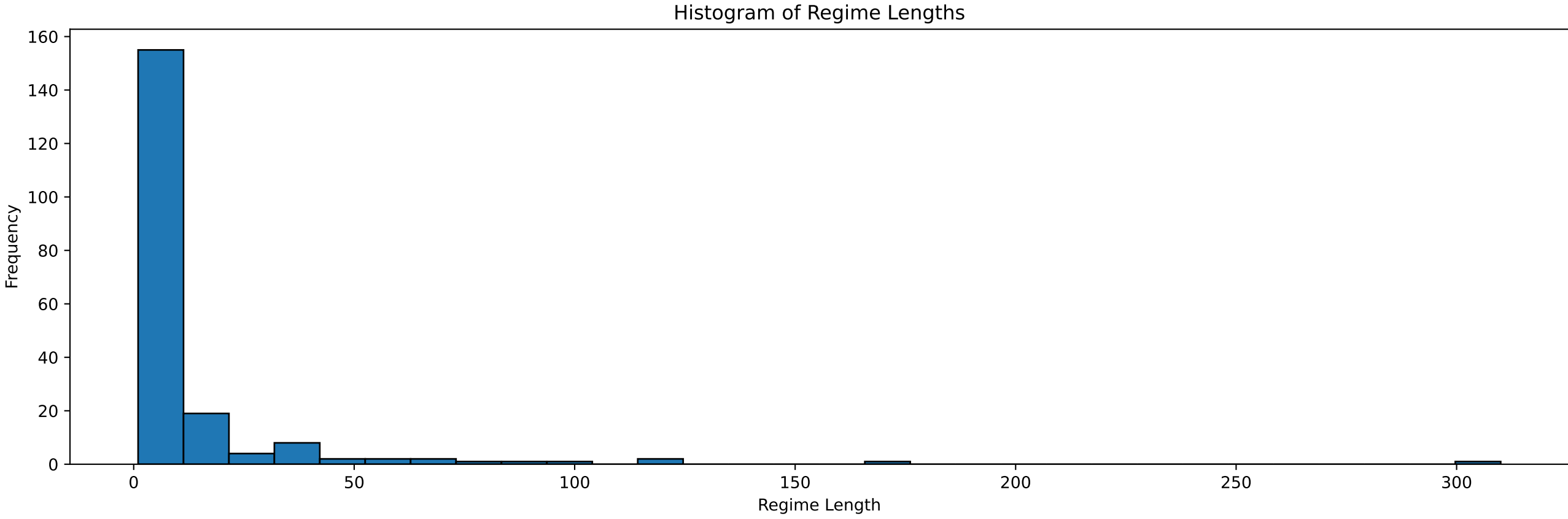
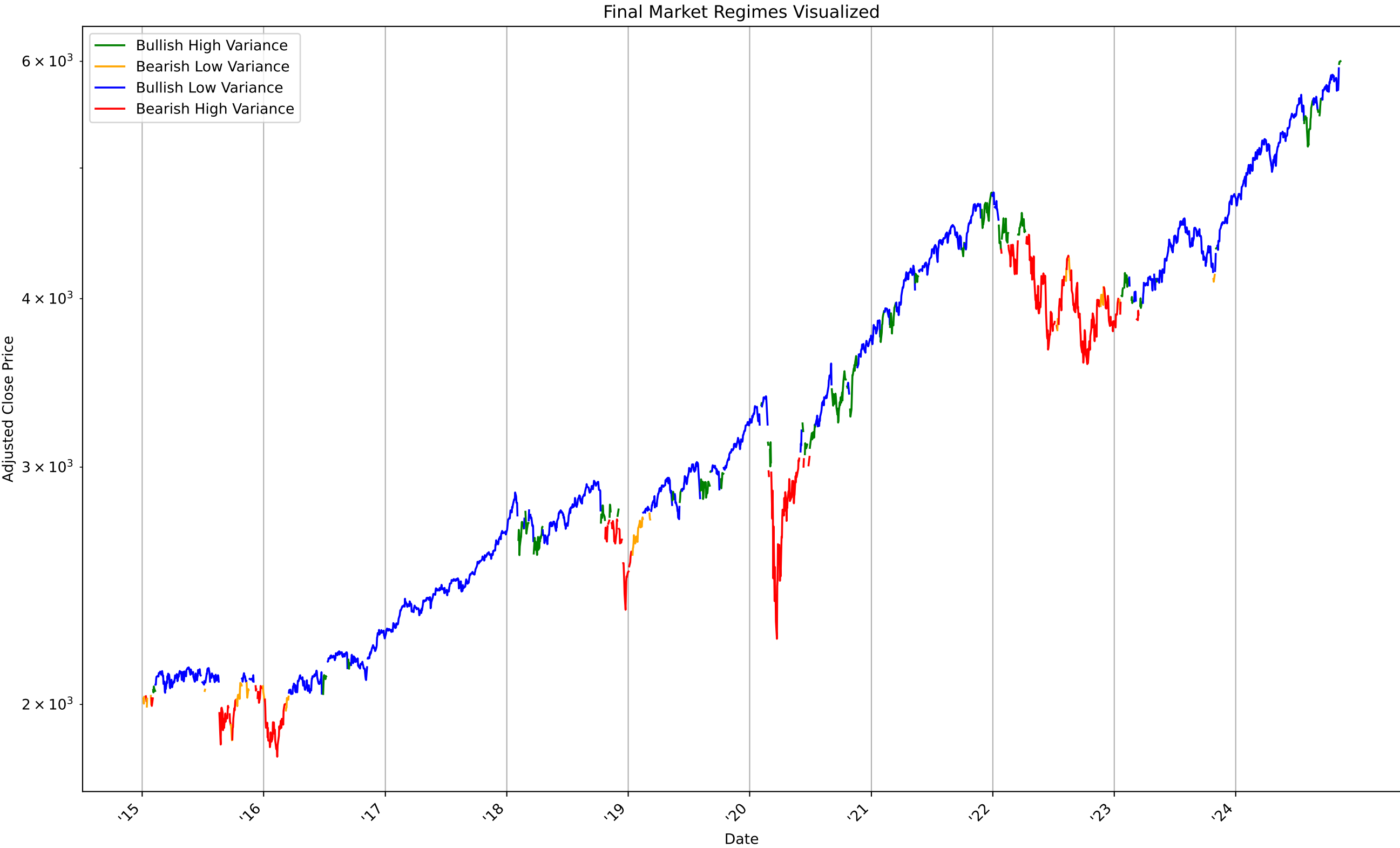
01/01/2015 - 11/12/2024

## Performance Statistics

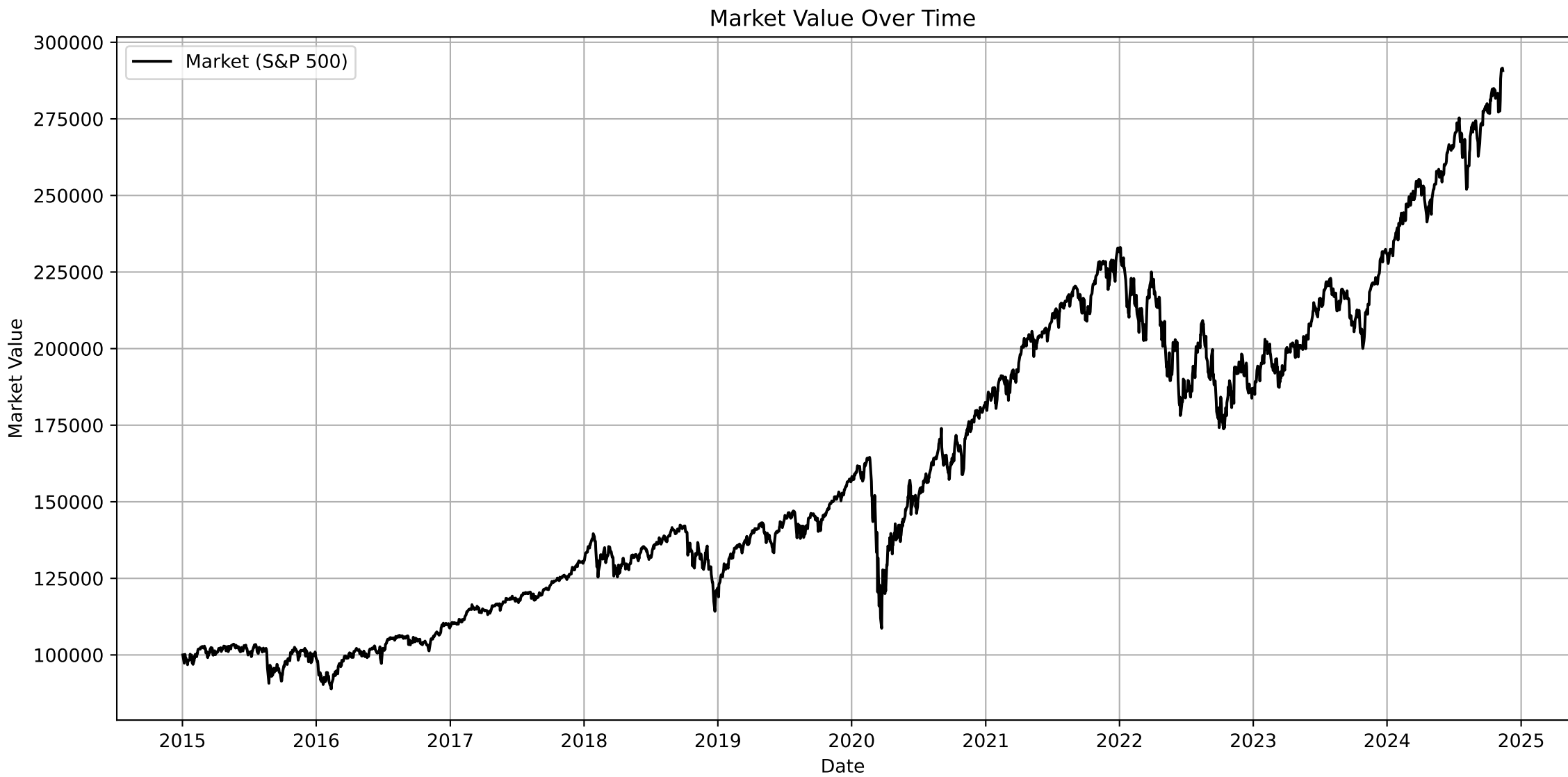
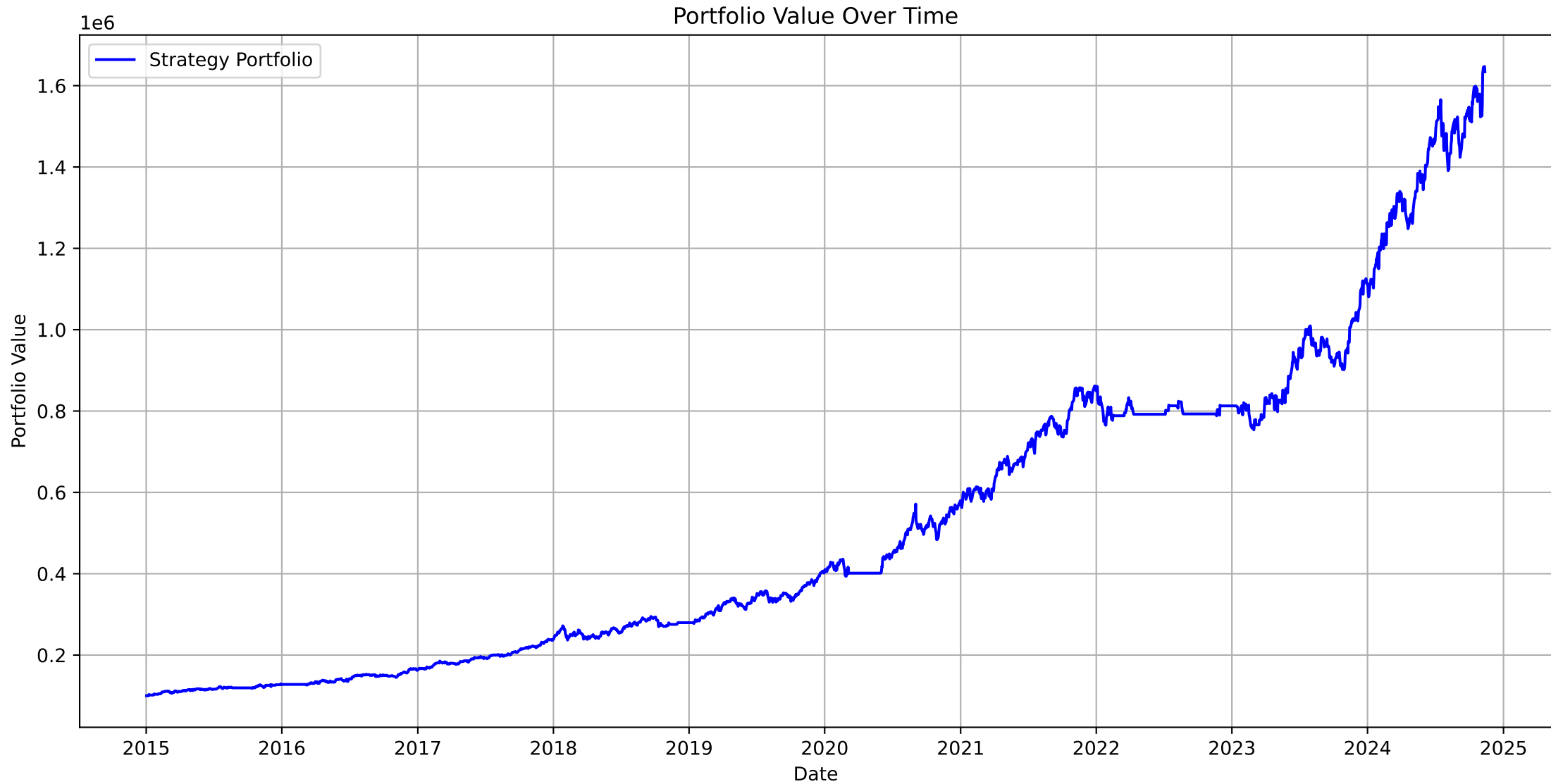
Statistic	Strategy	Market
CAGR	32.7484058238%	11.4294950230%
Max Drawdown	-15.24%	-33.92%
Sharpe Ratio	1.58	0.53
Sortino Ratio	2.37	0.85
Information Ratio	1.16	nan
Exposure >= 1	82.40%	nan

Market Regimes Visualized

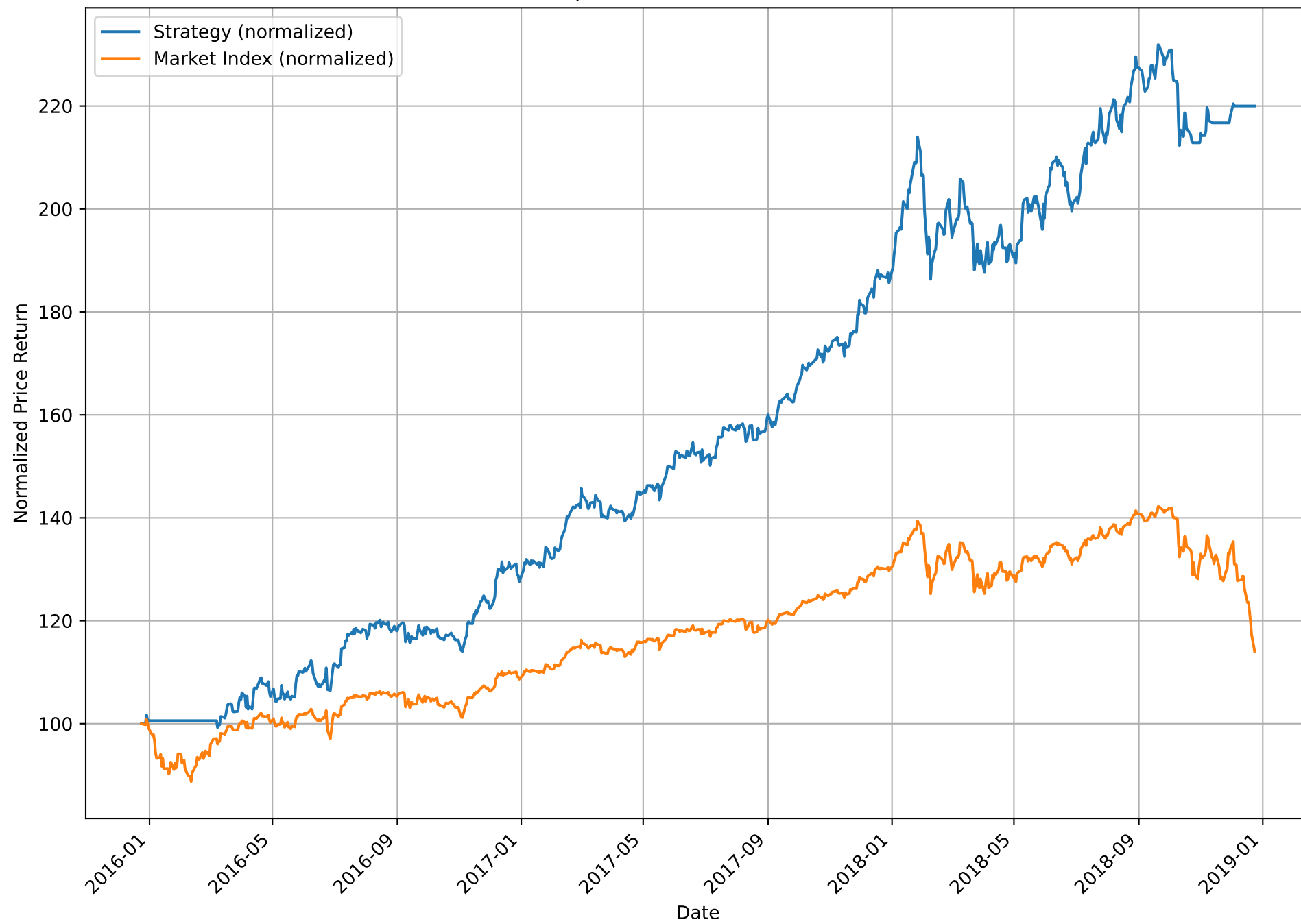




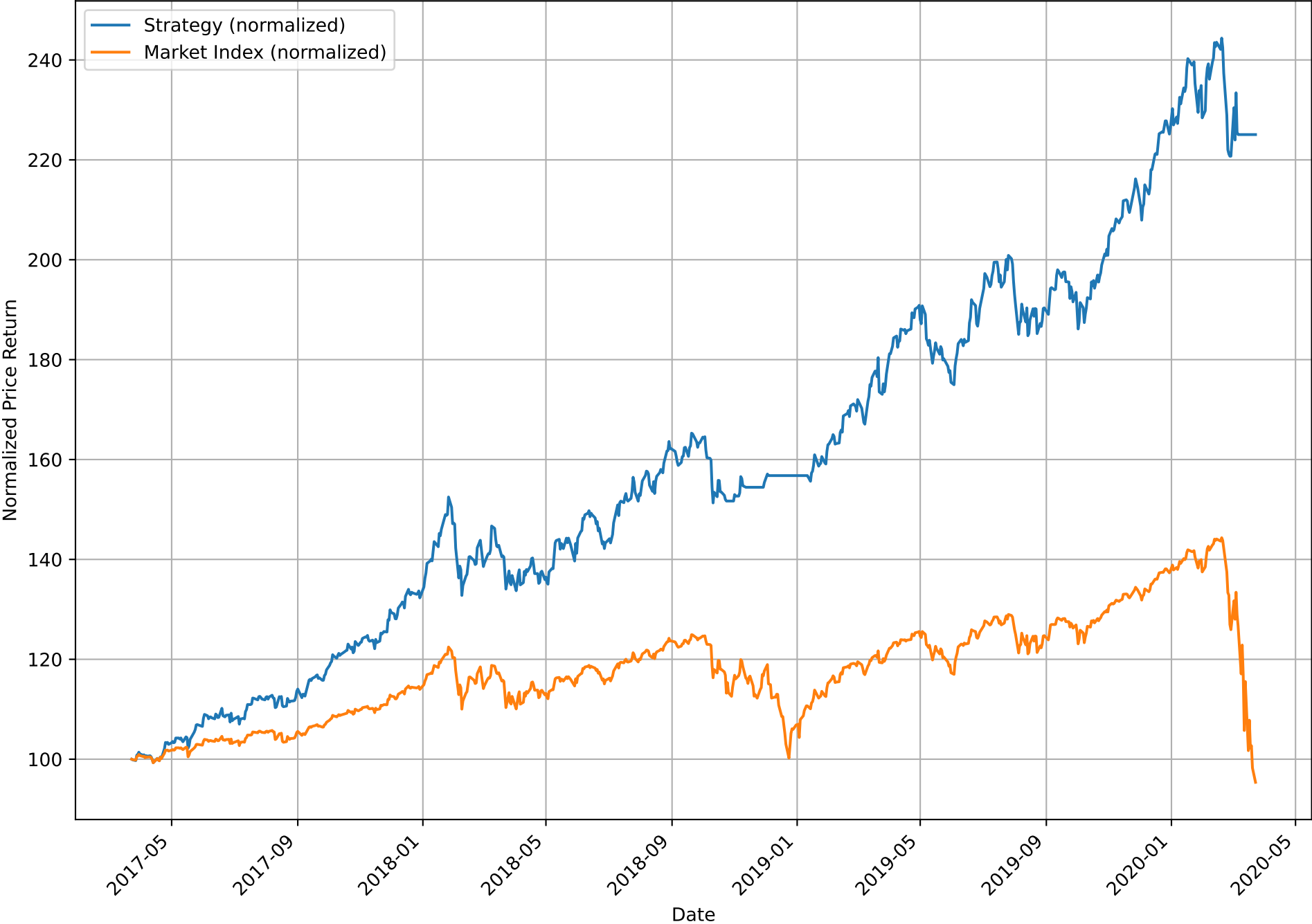
	Mean Daily Return	Daily Standard Deviation	Number of Days	Mean Regime Length
Bearish High Variance	-0.06	2.055	409.0	nan
Bearish Low Variance	-0.242	1.155	99.0	nan
Bullish High Variance	0.208	1.191	357.0	nan
Bullish Low Variance	0.06	0.69	1618.0	nan



Price Return Comparison from 2015-12-24 to 2018-12-24



Price Return Comparison from 2017-03-23 to 2020-03-23



Current Regime, Portfolio Exposure, and Leverage and Market Regime Over the Past 30 Business Days

Date	Portfolio Exposure	Portfolio Leverage	Vol_Regime
Current	2.0	1.0	Bullish Low Variance
10-02-2024	2.0	1.0	Bullish Low Variance
10-03-2024	2.0	1.0	Bullish Low Variance
10-04-2024	2.0	1.0	Bullish Low Variance
10-07-2024	2.0	1.0	Bullish Low Variance
10-08-2024	2.0	1.0	Bullish Low Variance
10-09-2024	2.0	1.0	Bullish Low Variance
10-10-2024	2.0	1.0	Bullish Low Variance
10-11-2024	2.0	1.0	Bullish Low Variance
10-14-2024	2.0	1.0	Bullish Low Variance
10-15-2024	2.0	1.0	Bullish Low Variance
10-16-2024	2.0	1.0	Bullish Low Variance
10-17-2024	2.0	1.0	Bullish Low Variance
10-18-2024	2.0	1.0	Bullish Low Variance
10-21-2024	2.0	1.0	Bullish Low Variance
10-22-2024	2.0	1.0	Bullish Low Variance
10-23-2024	2.0	1.0	Bullish Low Variance
10-24-2024	2.0	1.0	Bullish Low Variance
10-25-2024	2.0	1.0	Bullish Low Variance
10-28-2024	2.0	1.0	Bullish Low Variance
10-29-2024	2.0	1.0	Bullish Low Variance
10-30-2024	2.0	1.0	Bullish Low Variance
10-31-2024	1.5	0.5	Bullish Low Variance
11-01-2024	1.5	0.5	Bullish Low Variance
11-04-2024	1.5	0.5	Bullish Low Variance
11-05-2024	1.5	0.5	Bullish Low Variance
11-06-2024	2.0	1.0	Bullish Low Variance
11-07-2024	1.0	0.0	Bullish High Variance
11-08-2024	1.0	0.0	Bullish High Variance
11-11-2024	1.0	0.0	Bullish High Variance
11-12-2024	2.0	1.0	Bullish Low Variance