

SSO SMMA Option Analytics Report

Bullish (9>18) Regime Statistics

Total days: 660

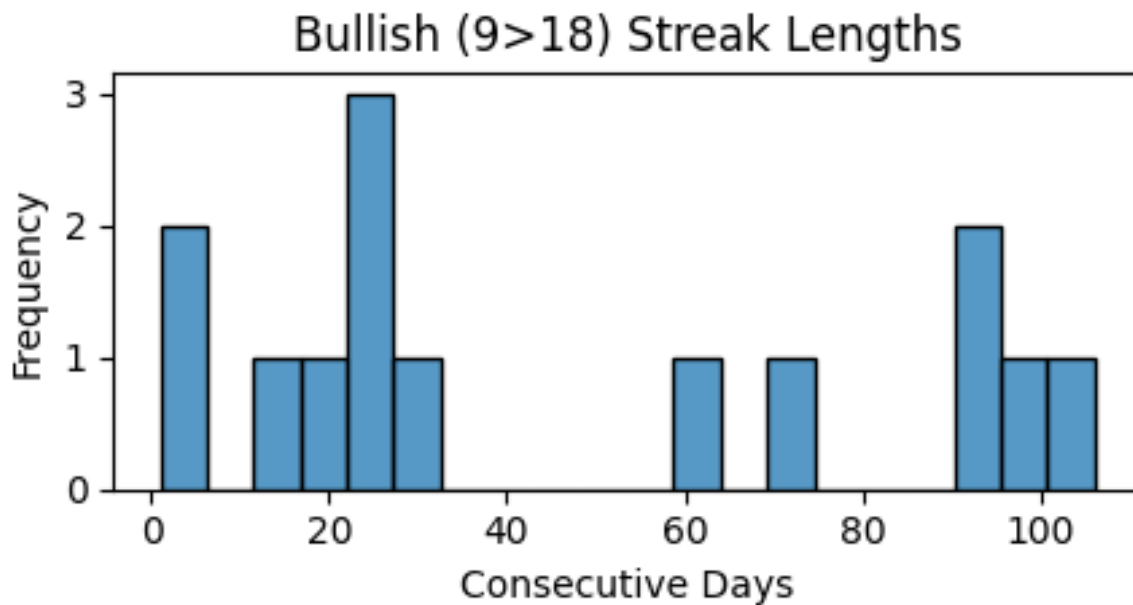
Mean streak: 47.14, Median: 29.00

75th percentile: 87.50, Max: 106

MFE (mean/75th): 7.59/12.50

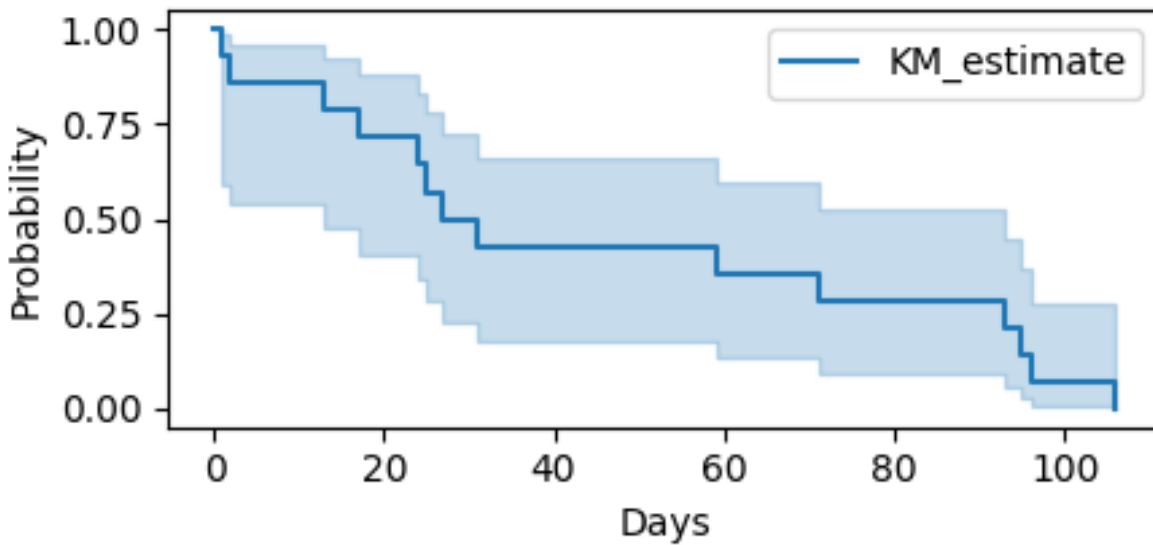
MAE (mean/10th): -2.54/-5.52

ATR stop exit (mean/median): 15.38/15.00

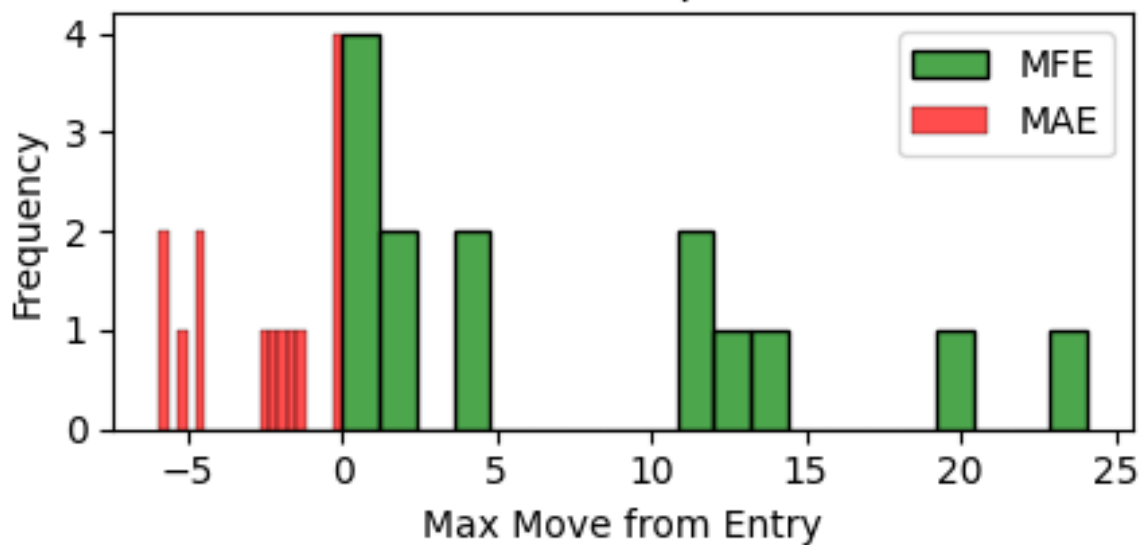


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Bullish (9>18) Streak Survival Probability



Bullish (9>18) MFE (up) & MAE (down)



Bearish (9<18) Regime Statistics

Total days: 343

Mean streak: 26.38, Median: 16.00

75th percentile: 47.00, Max: 68

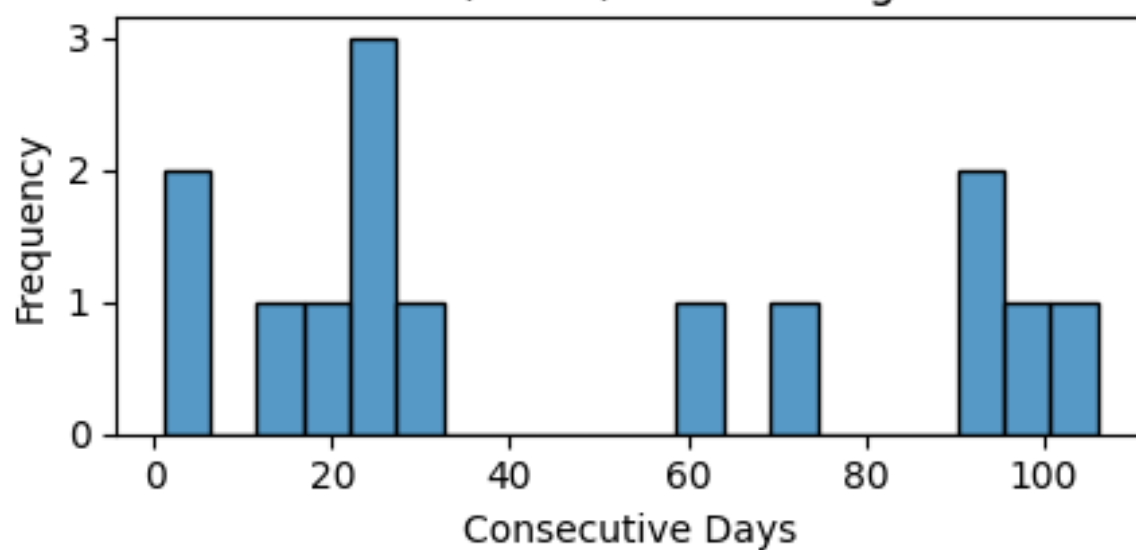
MFE (mean/75th): 3.24/4.61

MAE (mean/10th): -6.24/-17.50

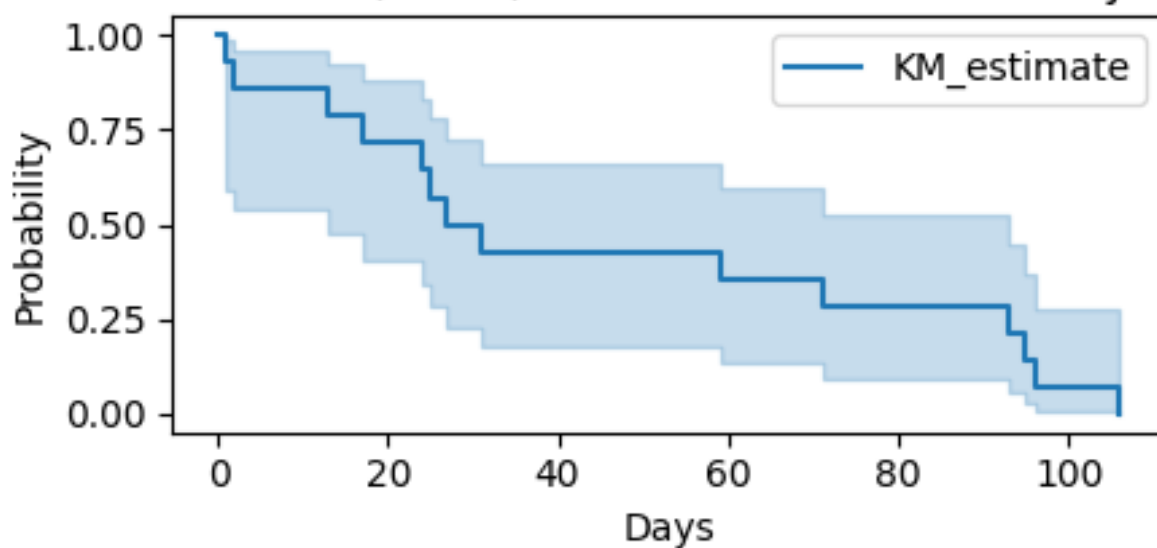
ATR stop exit (mean/median): 12.33/9.00

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Bullish (9>18) Streak Lengths



Bullish (9>18) Streak Survival Probability



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