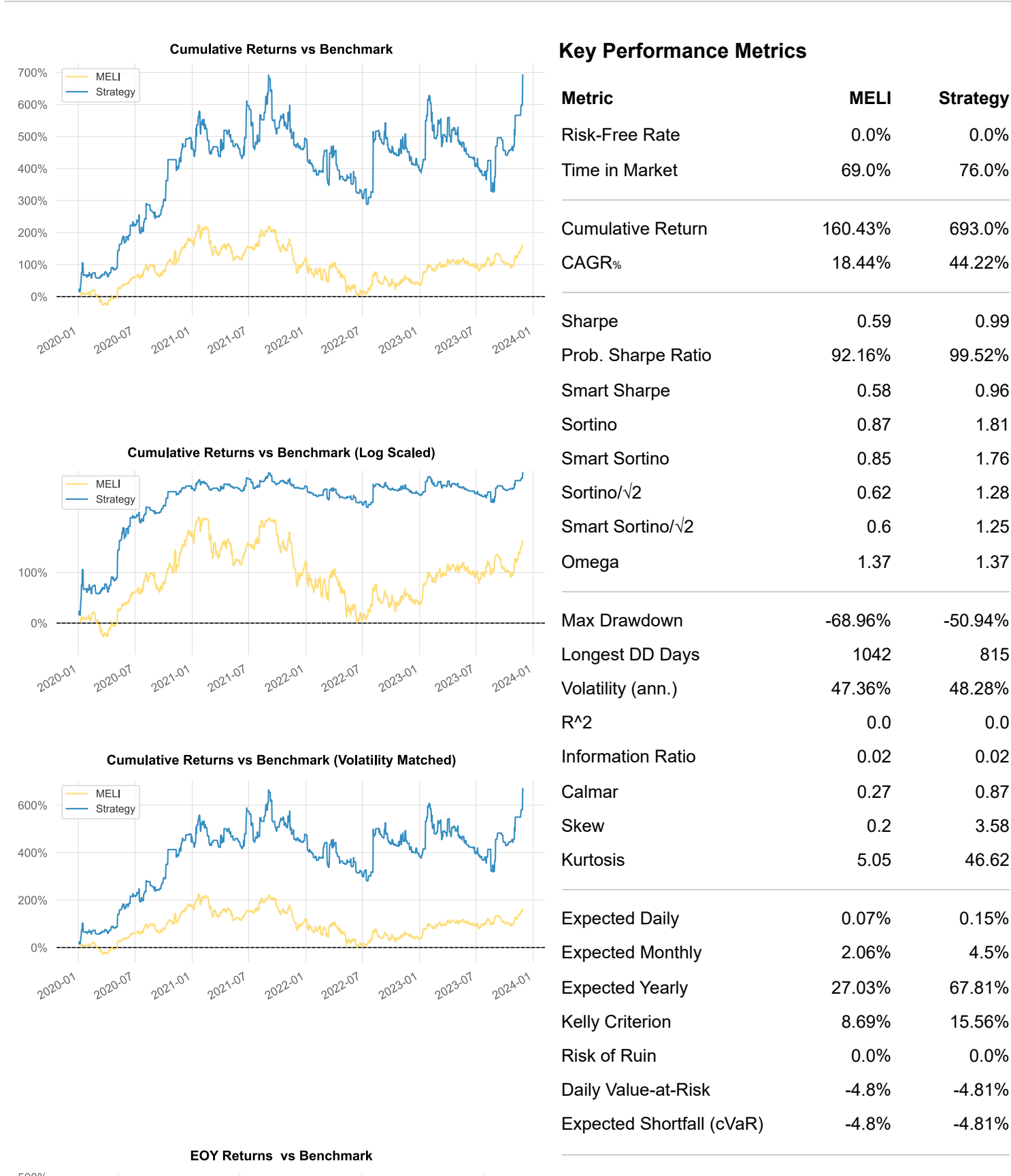
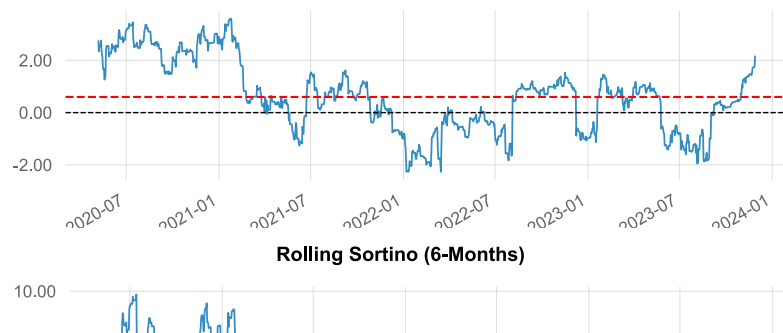
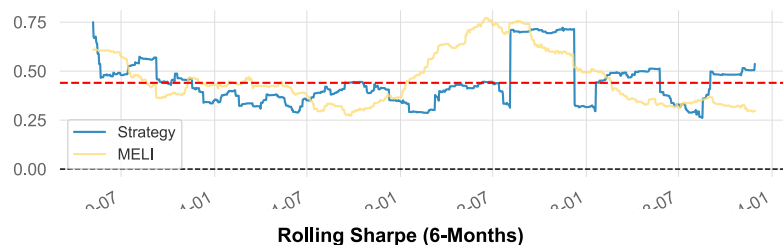
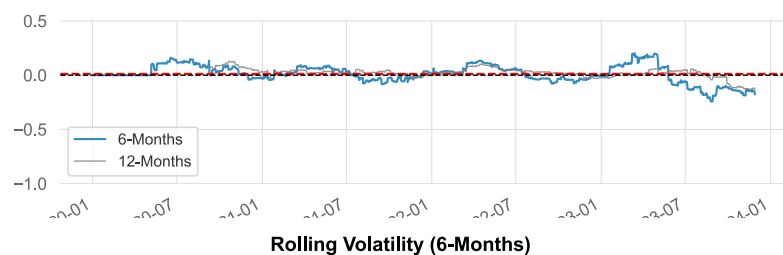
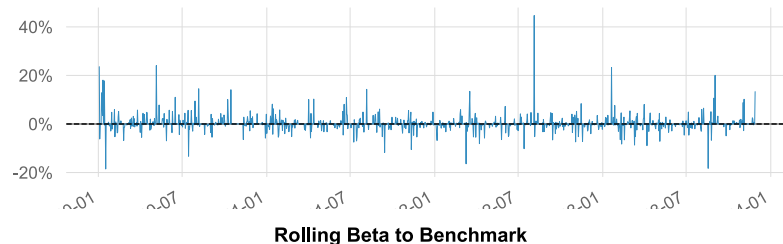
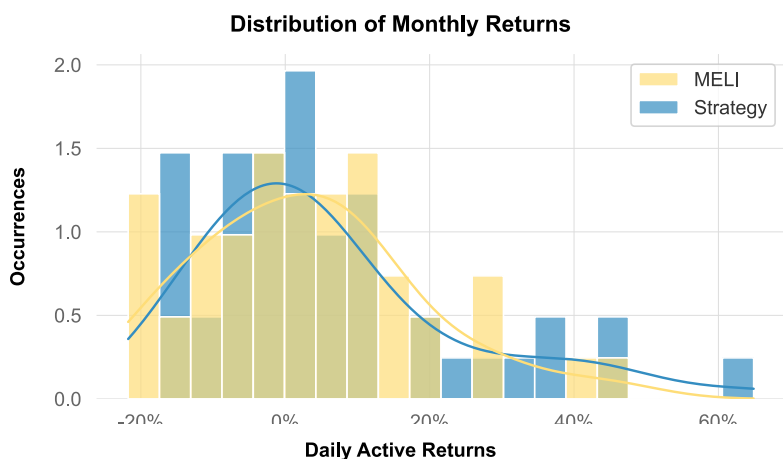
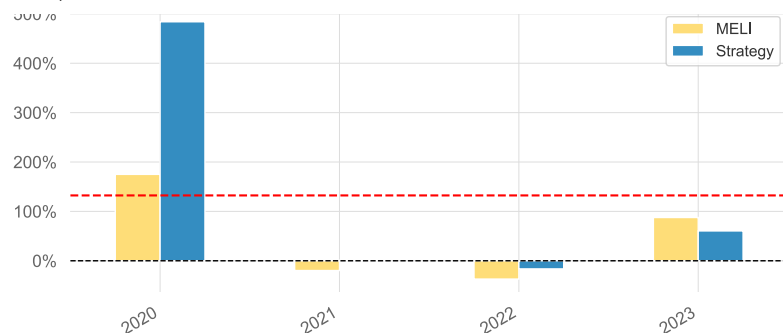


OptionsStocksLeverageWithCallsAndPuts Compared to MELI 3

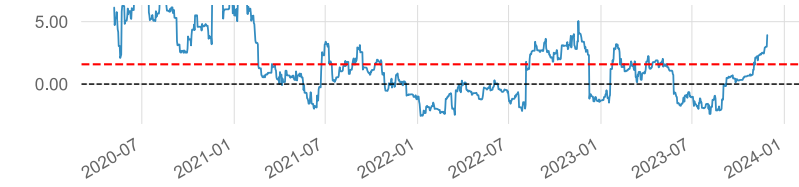
Jan, 2020 - 28 Nov, 2023

Benchmark is MELI | Generated by [QuantStats](#) (v. 0.0.62)



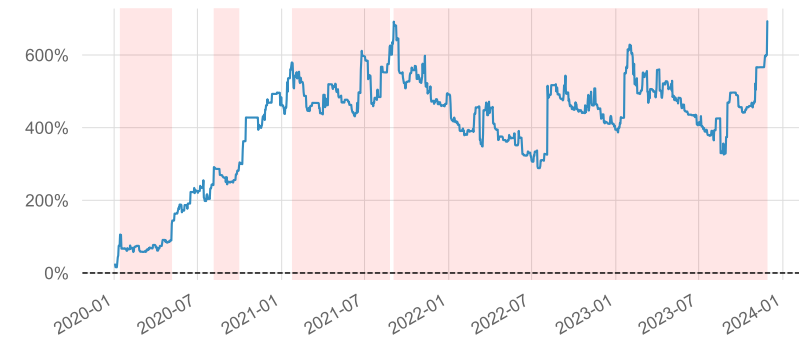


Metric	MELI	Strategy
Max Consecutive Wins	5	6
Max Consecutive Losses	5	6
Gain/Pain Ratio	0.13	0.37
Gain/Pain (1M)	0.8	1.66
Payoff Ratio	1.05	1.63
Profit Factor	1.13	1.37
Common Sense Ratio	1.13	1.83
CPC Index	0.63	1.06
Tail Ratio	1.0	1.34
Outlier Win Ratio	6.84	8.34
Outlier Loss Ratio	2.89	5.92
MTD	28.08%	38.33%
3M	28.38%	85.15%
6M	23.93%	40.76%
YTD	87.61%	60.44%
1Y	67.0%	43.38%
3Y (ann.)	-1.45%	6.98%
5Y (ann.)	18.44%	44.22%
10Y (ann.)	18.44%	44.22%
All-time (ann.)	18.44%	44.22%
Best Day	18.92%	44.68%
Worst Day	-16.93%	-18.53%
Best Month	46.48%	64.88%
Worst Month	-21.76%	-16.8%
Best Year	175.0%	484.0%
Worst Year	-37.07%	-16.42%
Avg. Drawdown	-7.57%	-6.62%
Avg. Drawdown Days	44	46
Recovery Factor	2.31	5.29
Ulcer Index	0.35	0.25
Serenity Index	0.22	0.76
Avg. Up Month	16.42%	19.72%
Avg. Down Month	-11.3%	-8.7%
Win Days	53.27%	47.69%



Metric	MELI	Strategy
Win Month	55.32%	57.45%
Win Quarter	62.5%	56.25%
Win Year	50.0%	75.0%

Strategy - Worst 5 Drawdown Periods

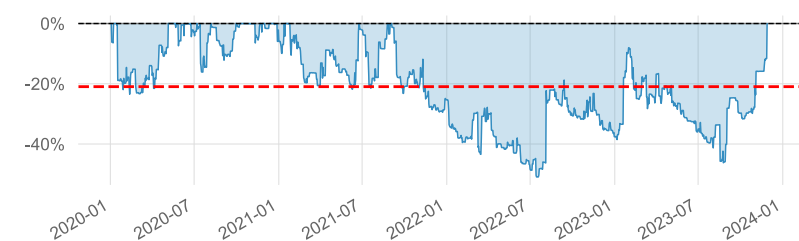


Beta	-	0.03
Alpha	-	0.47
Correlation	-	2.65%
Treynor Ratio	-	25670.63%

EOY Returns vs Benchmark

Year	MELI	Strategy	Multiplier	Won
2020	175.00%	484.00%	2.77	+
2021	-19.79%	1.26%	-0.06	+
2022	-37.07%	-16.42%	0.44	+
2023	87.61%	60.44%	0.69	-

Underwater Plot



Worst 10 Drawdowns

2020	56.22	2.68	33.02	-14.17	-0.72	3.67	-10.78	4.82	15.72	21.49	-21.46	-4.05
2021	3.60	-6.93	8.60	5.60	6.88	9.06	-17.13	7.27	-5.13	11.99	9.60	-7.87
2022	-0.75	10.09	-5.65	4.39	16.19	12.42	-26.61	34.96	-5.05	-7.65	-9.76	3.62
2023	7.89	-17.56	-10.28	3.15	-7.30	-2.83	-7.85	-14.73	24.68	5.87	10.25	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

Started	Recovered	Drawdown	Days
2021-09-04	2023-11-27	-50.94%	815
2020-01-15	2020-05-05	-23.47%	112
2021-01-25	2021-06-23	-21.84%	150
2021-06-26	2021-08-24	-21.47%	60
2020-07-15	2020-08-05	-16.12%	22
2020-08-07	2020-09-29	-12.17%	54
2020-12-23	2021-01-12	-9.93%	21
2020-05-27	2020-06-09	-7.39%	14
2020-10-16	2020-11-20	-6.46%	36
2020-01-04	2020-01-07	-6.44%	4

Strategy - Return Quantiles

