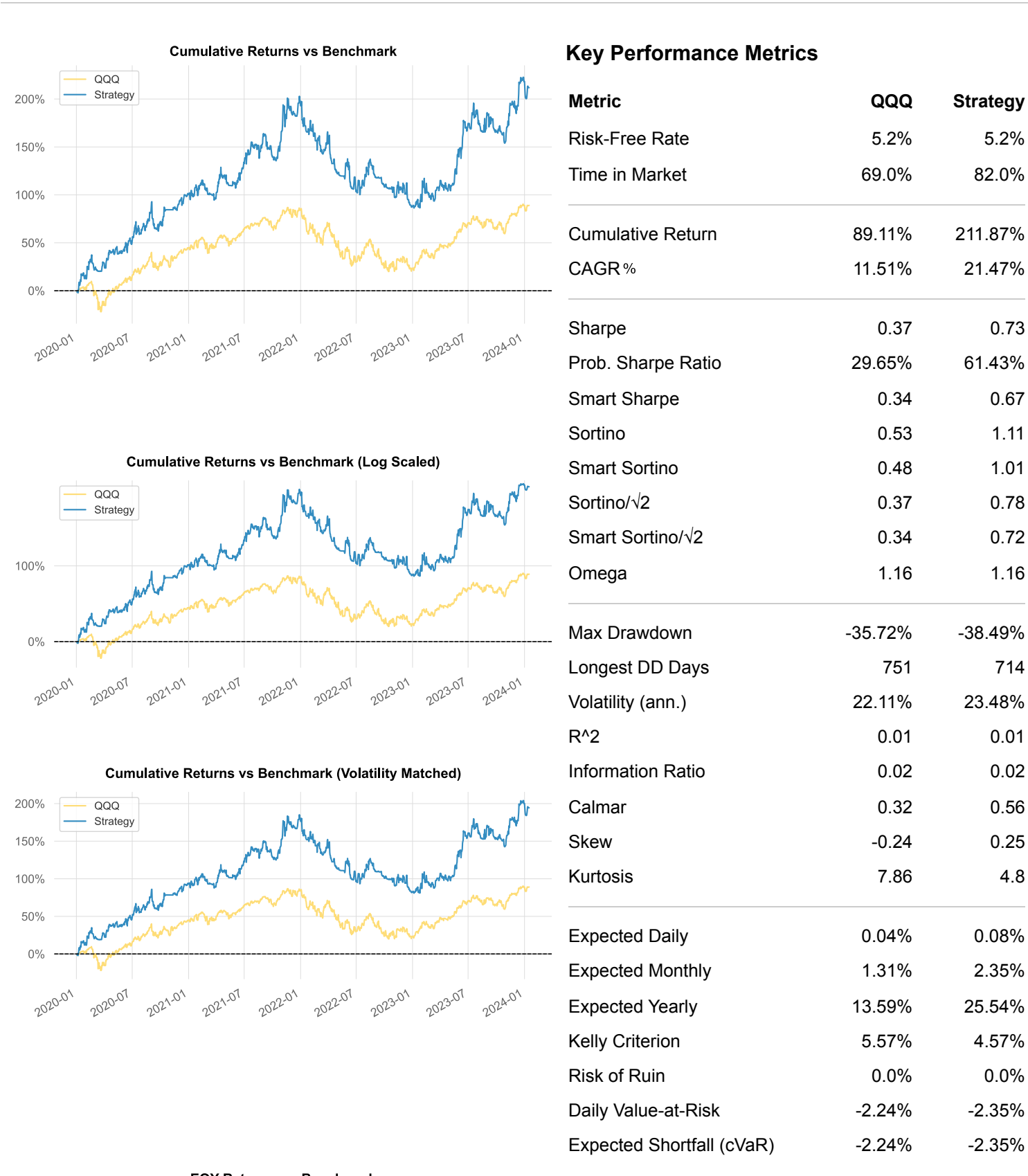


Options Rolling Calls on QQQ with 6.0% of portfolio in calls

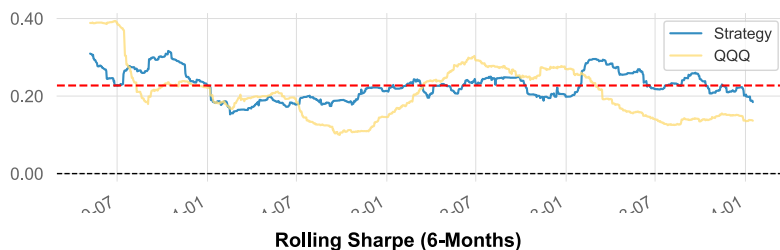
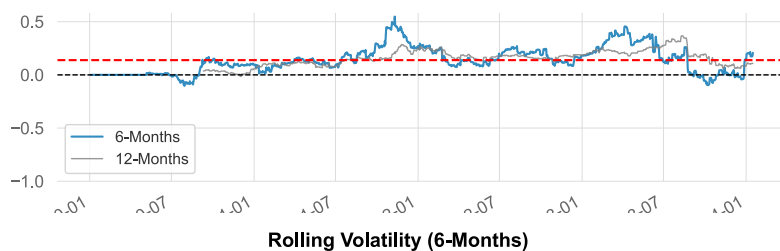
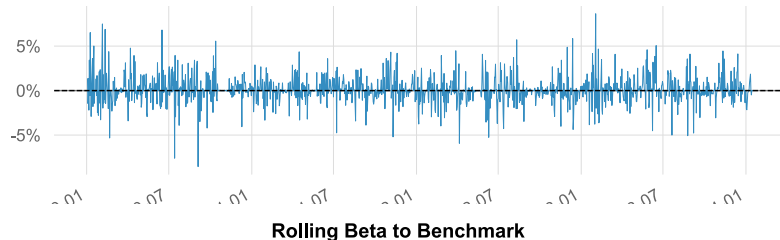
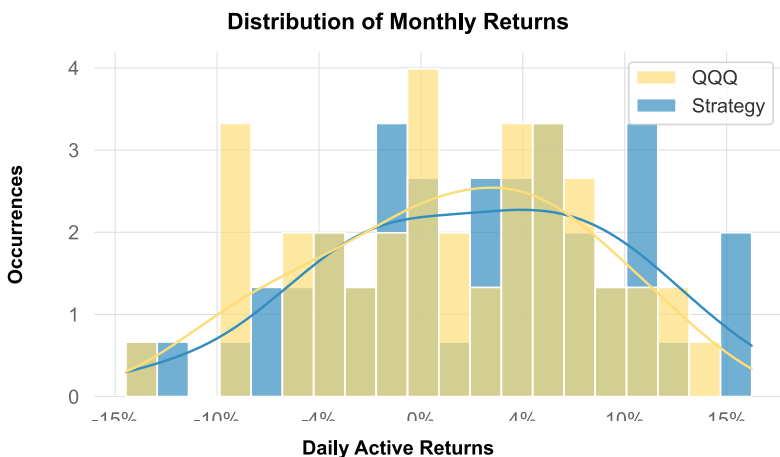
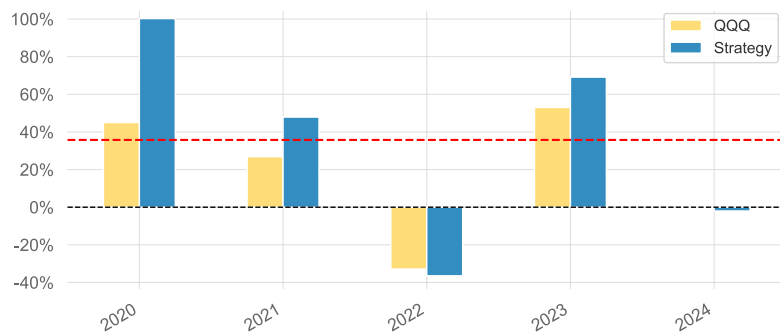
Compared to QQQ

3 Jan, 2020 - 16 Jan, 2024

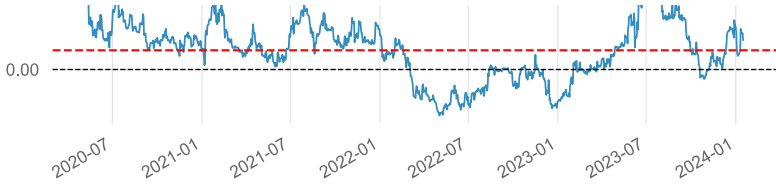
Benchmark is QQQ | Generated by [QuantStats](#) (v. 0.0.62)



EOY Returns vs Benchmark



Metric	QQQ	Strategy
Max Consecutive Wins	5	6
Max Consecutive Losses	4	5
Gain/Pain Ratio	0.14	0.22
Gain/Pain (1M)	0.79	1.45
Payoff Ratio	0.9	1.07
Profit Factor	1.14	1.22
Common Sense Ratio	1.07	1.47
CPC Index	0.56	0.66
Tail Ratio	0.95	1.21
Outlier Win Ratio	6.36	4.93
Outlier Loss Ratio	3.16	3.97
MTD	0.06%	-2.01%
3M	12.33%	17.2%
6M	7.97%	9.9%
YTD	0.06%	-2.01%
1Y	45.87%	61.22%
3Y (ann.)	4.73%	9.17%
5Y (ann.)	11.51%	21.47%
10Y (ann.)	11.51%	21.47%
All-time (ann.)	11.51%	21.47%
Best Day	9.71%	8.64%
Worst Day	-11.09%	-8.54%
Best Month	14.55%	16.23%
Worst Month	-13.45%	-14.47%
Best Year	53.01%	100.25%
Worst Year	-32.84%	-36.45%
Avg. Drawdown	-3.64%	-4.49%
Avg. Drawdown Days	29	29
Recovery Factor	2.19	3.37
Ulcer Index	0.16	0.18
Serenity Index	0.22	0.32
Avg. Up Month	6.3%	7.67%
Avg. Down Month	-5.9%	-5.76%
Win Days	55.34%	50.59%

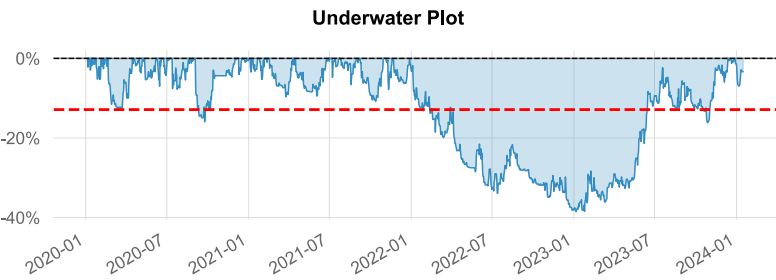


Metric	QQQ	Strategy
Win Month	61.22%	61.22%
Win Quarter	64.71%	64.71%
Win Year	80.0%	60.0%

Beta	-	0.12
Alpha	-	0.21
Correlation	-	11.73%
Treynor Ratio	-	1658.22%

EOY Returns vs Benchmark

Year	QQQ	Strategy	Multiplier	Won
2020	45.00%	100.25%	2.23	+
2021	26.83%	47.88%	1.78	+
2022	-32.84%	-36.45%	1.11	-
2023	53.01%	69.12%	1.30	+
2024	0.06%	-2.01%	-31.61	-



2020	15.06	10.71	14.59	-3.75	-9.66	0.09	2.06	-0.63	-0.41	11.68	-8.77	1.26
2021	-0.40	2.42	-5.81	4.76	-1.23	4.45	3.65	0.15	-1.66	2.49	7.84	0.46
2022	-0.72	0.74	-3.96	-1.02	6.48	-2.73	-4.43	5.27	4.94	-5.44	-7.49	2.02
2023	-7.13	3.15	-4.17	0.07	7.25	6.12	1.92	-0.32	-0.81	-1.74	3.91	3.19
2024	-2.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-12-29	2023-12-12	-38.49%	714
2020-09-04	2020-12-01	-15.93%	89
2020-02-21	2020-04-14	-12.52%	54
2021-09-03	2021-10-29	-10.79%	57
2021-02-16	2021-04-09	-9.65%	53
2021-04-17	2021-06-28	-9.49%	73
2021-11-06	2021-11-18	-7.79%	13
2020-07-14	2020-08-18	-7.75%	36
2020-06-11	2020-06-18	-6.98%	8
2023-12-29	2024-01-16	-6.94%	19

