ATLAS STRAT Options Backtest

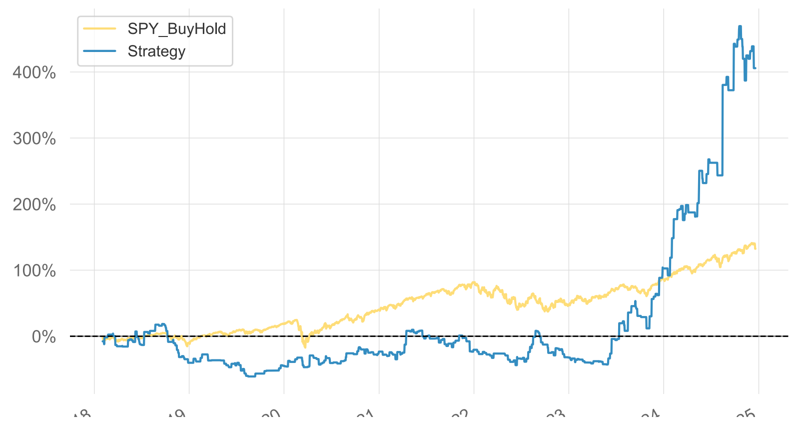
RISK LEVEL: 10%

STRAT Options Strategy vs SPY Buy-and-Hold

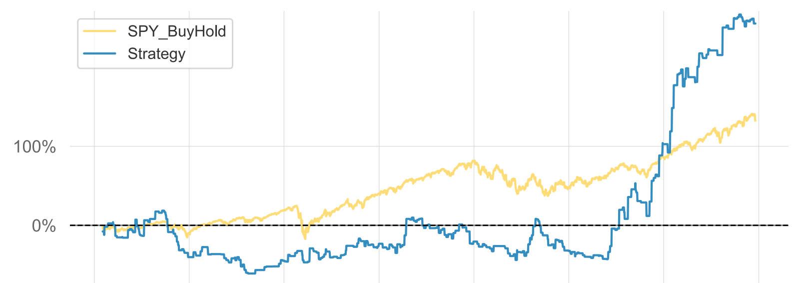
2 Feb, 2018 - 19 Dec, 2024

Benchmark is SPY_BUYHOLD | Generated by QuantStats (v. 0.0.77)

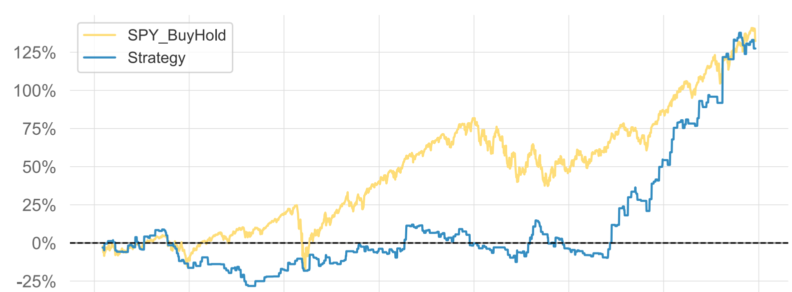
Cumulative Returns vs Benchmark



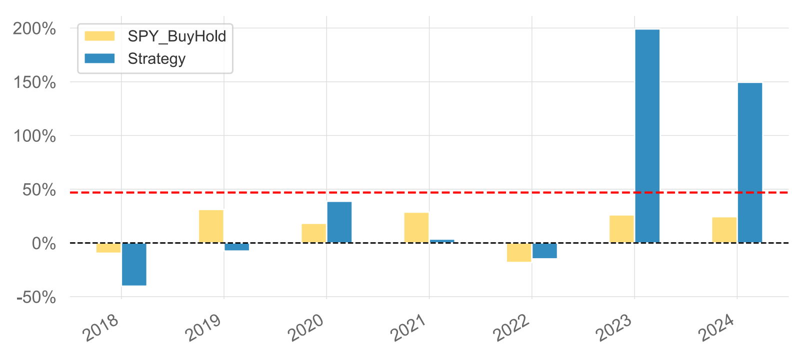
Cumulative Returns vs Benchmark (Log Scaled)



Cumulative Returns vs Benchmark (Volatility Matched)



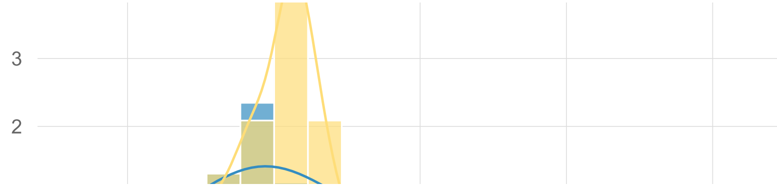
EOY Returns vs Benchmark



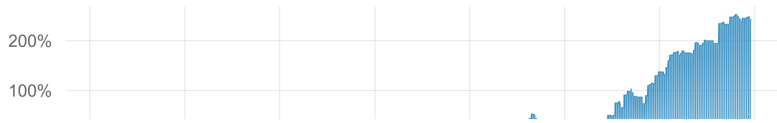
Distribution of Monthly Returns

Key Performance Metrics

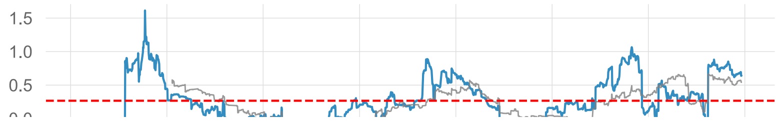
Metric	SPY_BuyHold	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	97.0%	18.0%
Cumulative Return	132.32%	405.75%
CAGR﹪	12.56%	25.55%
Sharpe	0.71	0.69
Prob. Sharpe Ratio	96.94%	97.79%
Smart Sharpe	0.7	0.68
Sortino	0.99	1.35
Smart Sortino	0.97	1.32
Sortino/√2	0.7	0.95
Smart Sortino/√2	0.69	0.94
Omega	1.35	1.35
Max Drawdown	-33.72%	-67.05%
Max DD Date	2020-03-23	2019-08-30
Max DD Period Start	2020-02-20	2018-09-27
Max DD Period End	2020-08-07	2023-07-13
Longest DD Days	708	1751
Volatility (ann.)	19.23%	48.98%
R^2	0.0	0.0
Information Ratio	0.02	0.02
Calmar	0.37	0.38
Skew	-0.55	3.94
Kurtosis	12.11	38.78
Expected Daily	0.05%	0.09%
Expected Monthly	1.02%	1.97%
Expected Yearly	12.8%	26.06%
Kelly Criterion	-0.26%	8.88%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.94%	-4.94%
Expected Shortfall (cVaR)	-5.97%	-5.97%
Max Consecutive Wins	10	2
Max Consecutive Losses	8	2



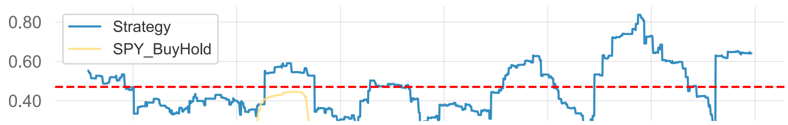
Daily Returns (Cumulative Sum)



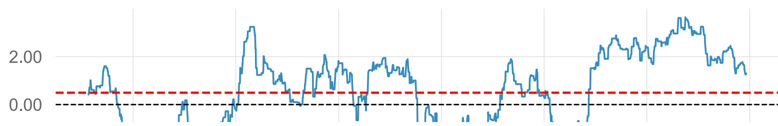
Rolling Beta to Benchmark



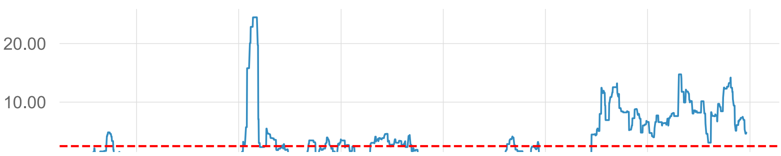
Rolling Volatility (6-Months)



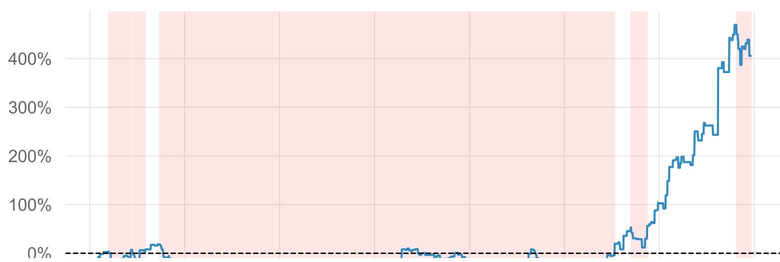
Rolling Sharpe (6-Months)



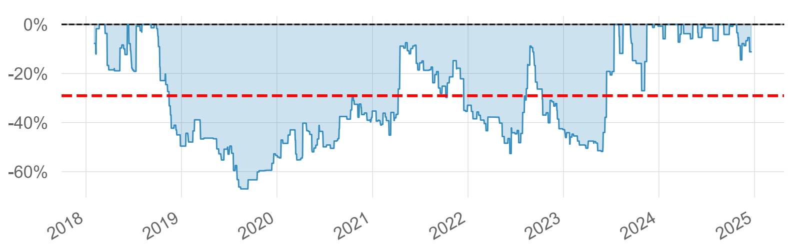
Rolling Sortino (6-Months)



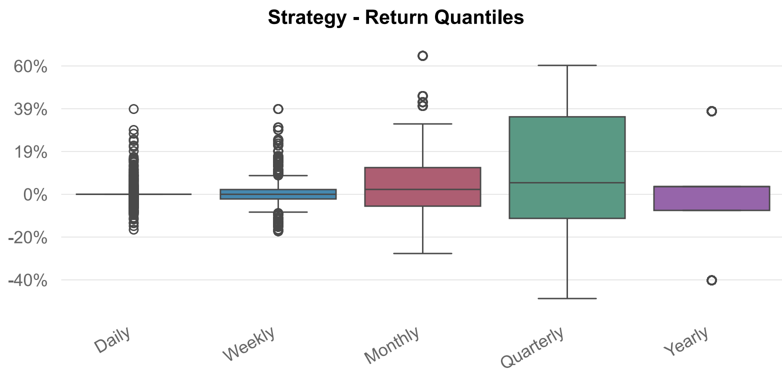
Strategy - Worst 5 Drawdown Periods



Underwater Plot



Metric	SPY_BuyHold	Strategy
Gain/Pain Ratio	0.15	0.35
Gain/Pain (1M)	0.79	0.66
Payoff Ratio	0.81	1.42
Profit Factor	1.15	1.35
Common Sense Ratio	1.02	1.09
CPC Index	0.51	0.89
Tail Ratio	0.89	0.8
Outlier Win Ratio	11.08	14.47
Outlier Loss Ratio	6.85	1.4
MTD	-2.73%	-4.86%
3M	4.72%	7.06%
6M	7.53%	46.39%
YTD	24.47%	149.53%
1Y	25.35%	168.45%
3Y (ann.)	10.08%	86.71%
5Y (ann.)	13.4%	50.62%
10Y (ann.)	12.56%	25.55%
All-time (ann.)	12.56%	25.55%
Best Day	9.06%	39.86%
Worst Day	-10.94%	-16.53%
Best Month	12.7%	64.73%
Worst Month	-12.49%	-27.68%
Best Year	31.22%	199.16%
Worst Year	-18.18%	-40.21%
Avg. Drawdown	-1.94%	-13.06%
Avg. Drawdown Days	18	140
Recovery Factor	2.89	3.61
Ulcer Index	0.08	0.35
Serenity Index	0.89	0.34
Avg. Up Month	4.61%	17.32%
Avg. Down Month	-4.88%	-9.87%
Win Days	55.15%	46.58%
Win Month	66.27%	46.34%
Win Quarter	75.0%	53.57%
Win Year	71.43%	57.14%
Beta	-	0.15
Alpha	-	0.32
Correlation	-	6.08%
Treynor Ratio	-	2620.9%



EOY Returns vs Benchmark

Year	SPY_BuyHold	Strategy	Multiplier	Won
2018	-11.14%	-40.21%	3.61	-
2019	31.22%	-7.54%	-0.24	-
2020	18.33%	38.82%	2.12	+
2021	28.73%	3.62%	0.13	-
2022	-18.18%	-14.81%	0.81	+
2023	26.18%	199.16%	7.61	+
2024	24.47%	149.53%	6.11	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-09-27	2023-07-13	-67.05%	1751
2023-09-15	2023-11-15	-27.04%	62
2018-06-14	2018-08-02	-19.13%	50
2018-03-15	2018-06-07	-18.91%	85
2024-10-25	2024-12-19	-14.47%	56
2018-02-02	2018-02-20	-12.12%	19
2023-08-02	2023-08-16	-11.82%	15
2024-03-15	2024-03-26	-7.23%	12
2024-06-26	2024-08-14	-6.60%	50
2024-04-05	2024-05-09	-5.93%	35

Trade-Level Metrics

$95,668
Total P&L
(382.7%)

365
Total Trades

46.3%
Win Rate (169W / 196L)

Best & Worst Trades

Best Trade	$19,010	SPY 2-2 Up	2024-08-06
Worst Trade	$-8,240	SPY 2D-1-2D	2024-11-04

Win/Loss Analysis

Average Win	$1,745	Max Win Streak	**9 trades**
Average Loss	$-1,016	Max Loss Streak	**8 trades**
Profit Factor			**1.48**

CALLs vs PUTs

Direction	Trades	P&L	Win Rate
CALLs (Bullish)	336	$107,336	78.9%
PUTs (Bearish)	29	$-11,668	62.1%

Performance by Timeframe

Timeframe	Trades	P&L	Win Rate
1D	307	$90,516	77.2%
1W	47	$6,453	80.9%
1M	11	$-1,301	72.7%

Performance by Symbol

Symbol	Trades	P&L	Win Rate
SPY	365	$95,668	77.5%

Performance by Pattern Type

Pattern	Trades	P&L	Win Rate
2-2 Up	218	$64,978	78.4%
2U-1-2U	40	$25,696	85.0%
2D-1-2U	28	$14,987	82.1%
2U-1-2D	32	$4,877	71.9%
3-1-2 Down	9	$2,303	44.4%
3-1-2 Up	18	$-3,201	77.8%
2D-1-2D	20	$-13,971	70.0%

Starting Capital: $25,000 | Generated by ATLAS STRAT Options Backtest