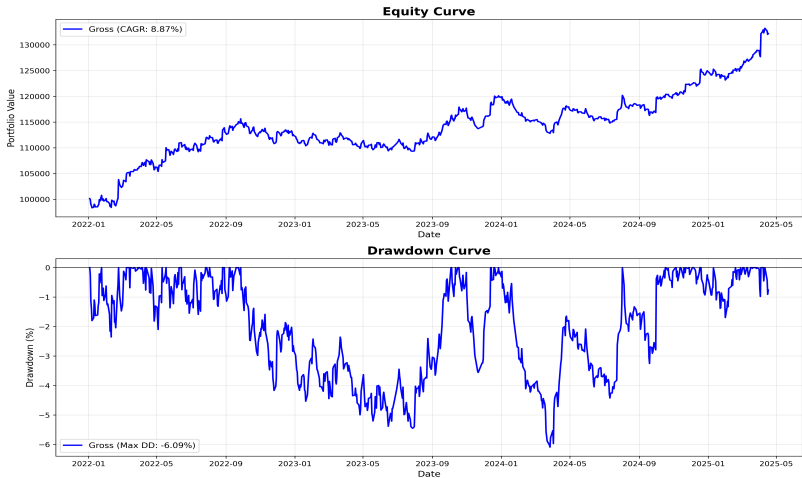# Backtest Report: BTST_V1_1DEC

Return Type: Gross

Initial Capital: $100,000

Strategy Logic: If evening spot price > morning spot price, but ATM CE, else buy ATM PE

Total Trades: 779

Period: 2022-01-03 to 2025-04-17

Generated: 2025-12-04 21:07

RETURNS	
Total Return	32.22%
CAGR	8.87%
Total Trades	779

RISK	
Max DD	-6.09%
DD Duration	370d
Calmar	1.46
Sharpe	1.23
Sortino	2.77

WIN/LOSS	
Win Rate	51.48%
Avg Win	0.39%
Avg Loss	-0.32%
Largest Win	4.46%
Largest Loss	-0.96%
Expectancy	0.00%

Monthly Returns (%)

	2022	2023	2024	2025	Total
Jan	-0.1	-0.5	-3.1	-1.6	-5.4
Feb	2.4	-0.6	-1.5	2.3	2.6
Mar	3.8	0.6	-2.2	3.5	5.7
Apr	0.2	-1.1	4.4	3.3	6.7
May	2.4	0.2	-0.7	-	1.9
Jun	1.0	-0.1	-1.2	-	-0.3
Jul	2.4	-1.5	2.2	-	3.1
Aug	1.0	2.4	0.4	-	3.8
Sep	1.7	2.5	-1.5	-	2.8
Oct	-1.7	3.4	3.5	-	5.2
Nov	-0.1	-3.5	1.8	-	-1.8
Dec	-0.6	5.7	2.7	-	7.8
Total	12.4	7.6	4.9	7.4	32.2