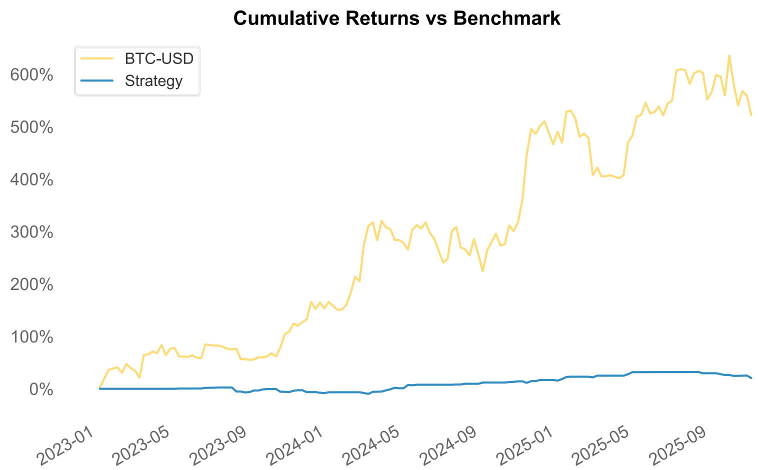
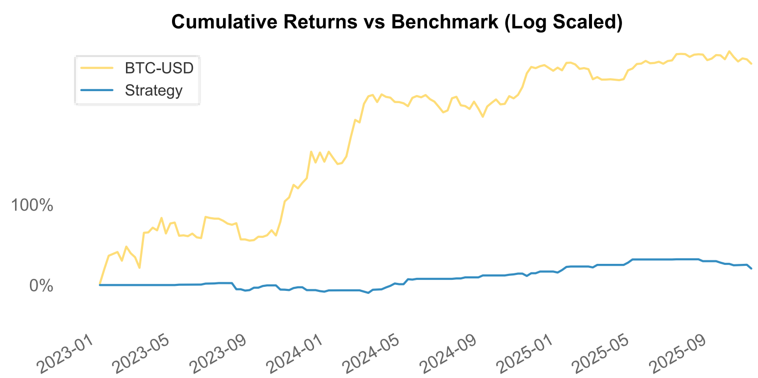
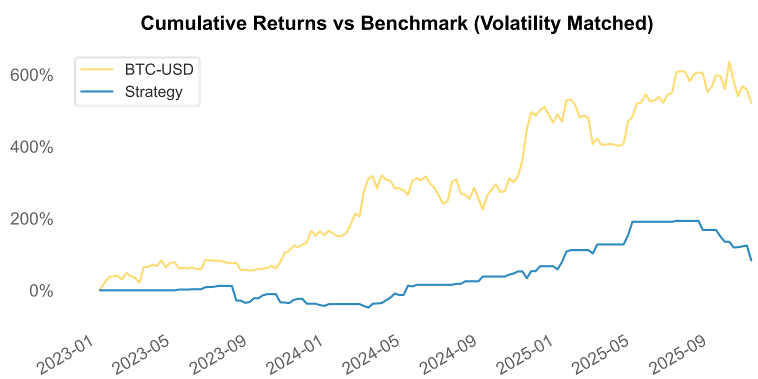
SelectiveCoveredCallStrategy-2025 6 Jan, 2023 - 7 Nov, 2025

Benchmark is BTC-USD | Generated by QuantStats (v. 0.0.77)



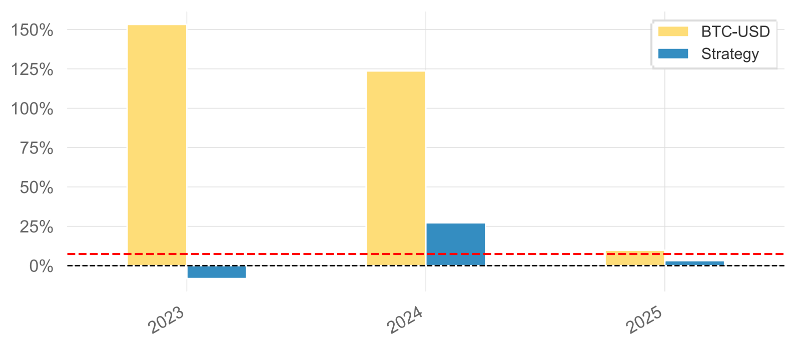




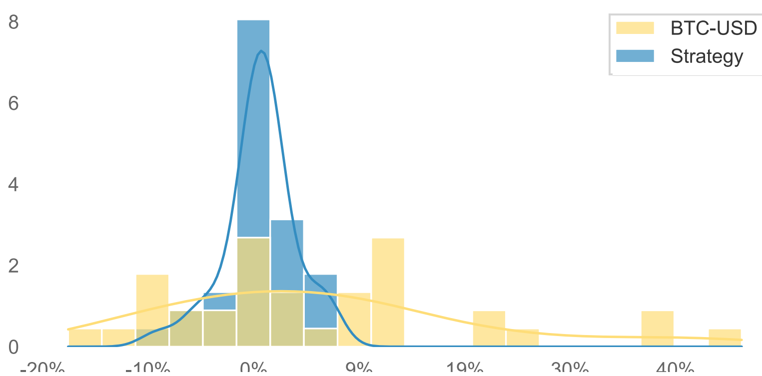
Key Performance Metrics

Metric	BTC-USD	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	42.0%
Cumulative Return	509.8%	20.49%
CAGR﹪	2027.96%	37.05%
Sharpe	3.3	1.51
Prob. Sharpe Ratio	99.81%	86.73%
Smart Sharpe	3.18	1.45
Sortino	7.0	2.22
Smart Sortino	6.75	2.14
Sortino/√2	4.95	1.57
Smart Sortino/√2	4.78	1.51
Omega	1.51	1.51
Max Drawdown	-22.81%	-11.88%
Max DD Date	2024-09-06	2024-03-08
Max DD Period Start	2024-04-05	2023-07-28
Max DD Period End	2024-11-01	2024-05-03
Longest DD Days	211	281
Volatility (ann.)	110.6%	22.66%
R^2	0.0	0.0
Information Ratio	-0.18	-0.18
Calmar	88.9	3.12
Skew	1.3	-0.58
Kurtosis	3.73	8.63
Expected Daily	1.22%	0.13%
Expected Monthly	5.3%	0.53%
Expected Yearly	82.7%	6.41%
Kelly Criterion	23.94%	35.91%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-10.01%	-2.21%

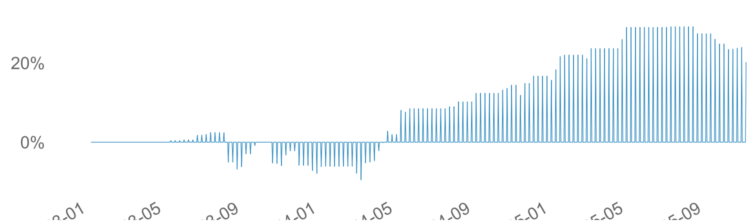
EOY Returns vs Benchmark



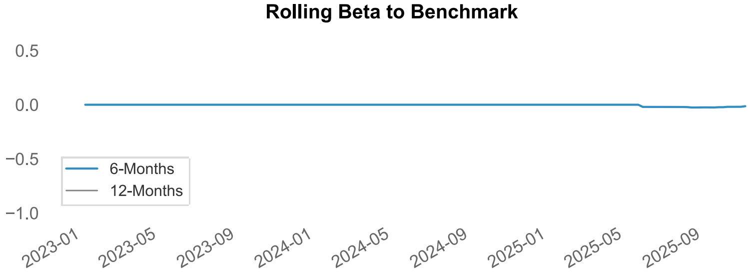
Distribution of Monthly Returns



Daily Returns (Cumulative Sum)

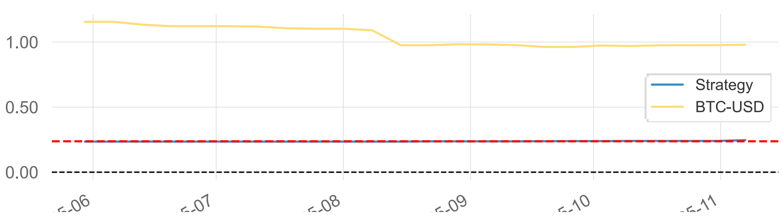


Rolling Beta to Benchmark

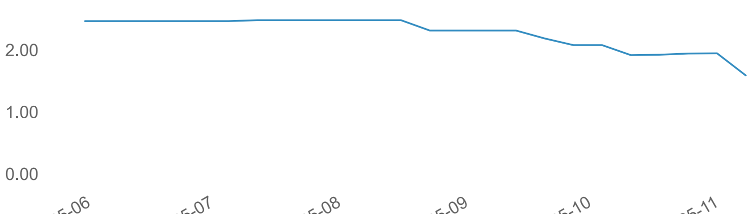


Metric	BTC-USD	Strategy
Expected Shortfall (cVaR)	-10.01%	-2.21%
Max Consecutive Wins	6	6
Max Consecutive Losses	6	3
Gain/Pain Ratio	0.84	0.51
Gain/Pain (1M)	2.35	0.67
Payoff Ratio	1.58	1.12
Profit Factor	1.84	1.51
Common Sense Ratio	3.24	2.36
CPC Index	1.56	1.12
Tail Ratio	1.76	1.57
Outlier Win Ratio	2.11	26.68
Outlier Loss Ratio	2.08	4.11
MTD	-5.64%	-3.77%
3M	-8.78%	-8.73%
6M	6.67%	-8.57%
YTD	9.78%	3.18%
1Y	48.77%	5.48%
3Y (ann.)	2027.96%	37.05%
5Y (ann.)	2027.96%	37.05%
10Y (ann.)	2027.96%	37.05%
All-time (ann.)	2027.96%	37.05%
Best Day	35.85%	6.1%
Worst Day	-12.23%	-7.45%
Best Month	46.25%	6.96%
Worst Month	-17.61%	-9.09%
Best Year	148.35%	27.21%
Worst Year	9.78%	-8.2%
Avg. Drawdown	-9.68%	-4.26%
Avg. Drawdown Days	44	60
Recovery Factor	9.45	1.7
Ulcer Index	0.09	0.04
Serenity Index	10.53	0.91
Avg. Up Month	15.75%	2.52%

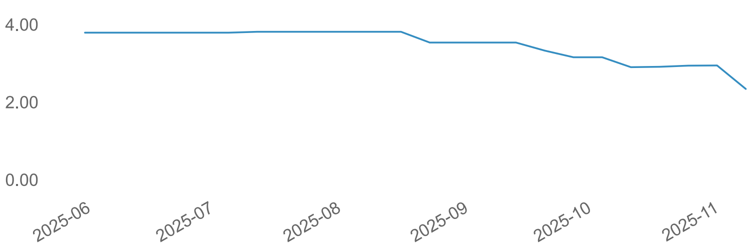
Rolling Volatility (6-Months)



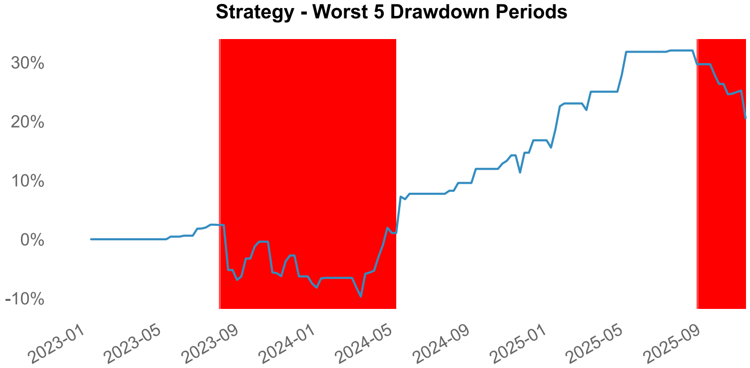
Rolling Sharpe (6-Months)



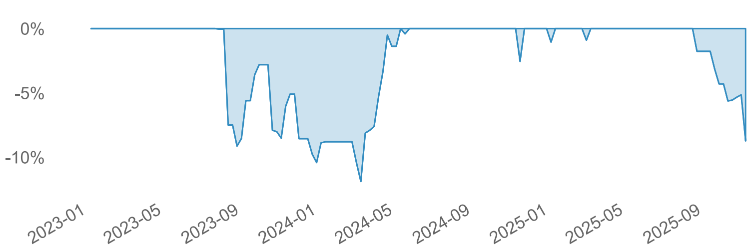
Rolling Sortino (6-Months)



Strategy - Worst 5 Drawdown Periods



Underwater Plot



Metric	BTC-USD	Strategy
Avg. Down Month	-8.48%	-3.28%
Win Days	53.38%	66.13%
Win Month	62.86%	72.41%
Win Quarter	66.67%	66.67%
Win Year	100.0%	66.67%
Beta	-	-0.01
Alpha	-	0.38
Correlation	-	-4.86%
Treynor Ratio	-	-2057.5%

EOY Returns vs Benchmark

Year	BTC-USD	Strategy	Multiplier	Won
2014	-29.99%	nan%	nan	-
2015	34.47%	nan%	nan	-
2016	123.83%	nan%	nan	-
2017	1368.90%	nan%	nan	-
2018	-73.56%	nan%	nan	-
2019	92.20%	nan%	nan	-
2020	303.16%	nan%	nan	-
2021	59.67%	nan%	nan	-
2022	-64.27%	nan%	nan	-
2023	155.42%	-8.20%	-0.05	-
2024	121.05%	27.21%	0.22	-
2025	-7.28%	3.18%	-0.44	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-07-28	2024-05-03	-11.88%	281
2025-08-22	2025-11-07	-8.73%	78
2024-11-15	2024-11-15	-2.55%	1
2025-01-03	2025-01-03	-1.06%	1
2025-02-28	2025-02-28	-0.91%	1
2024-05-17	2024-05-17	-0.41%	1

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2023	0.00	0.00	0.00	0.00	0.45	1.37	0.59	-9.09	6.96	-5.36	3.18	-5.61
2024	1.81	0.00	1.31	6.74	6.58	0.00	0.48	1.22	2.17	1.22	1.22	1.83
2025	5.35	-0.91	2.55	2.28	3.06	0.00	0.17	-1.77	-2.58	-0.88	-3.77	0.00

Strategy - Return Quantiles