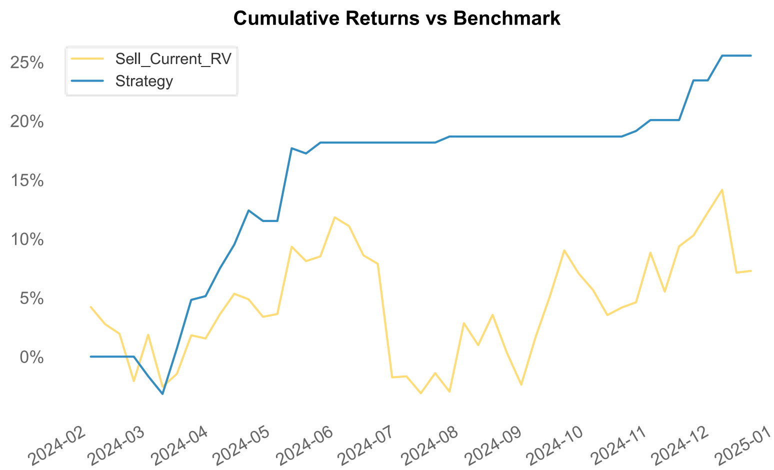
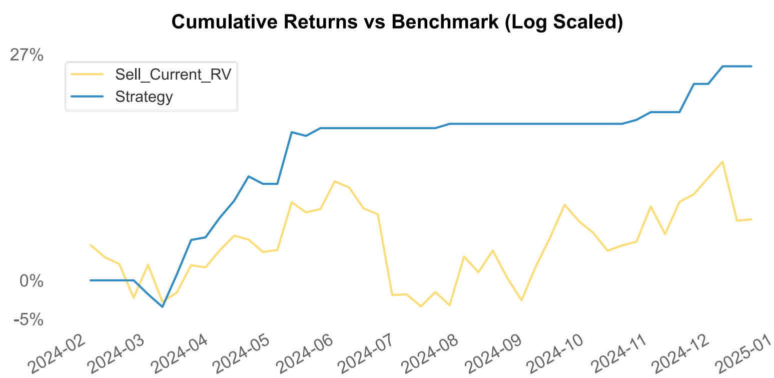
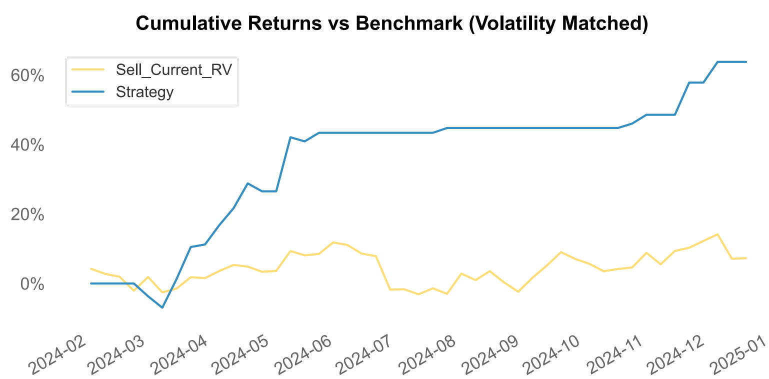
SelectiveCoveredCallStrategy 2 Feb, 2024 - 20 Dec, 2024

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

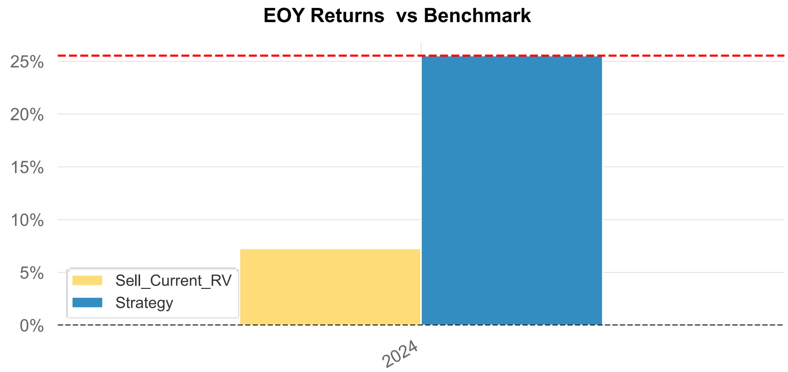


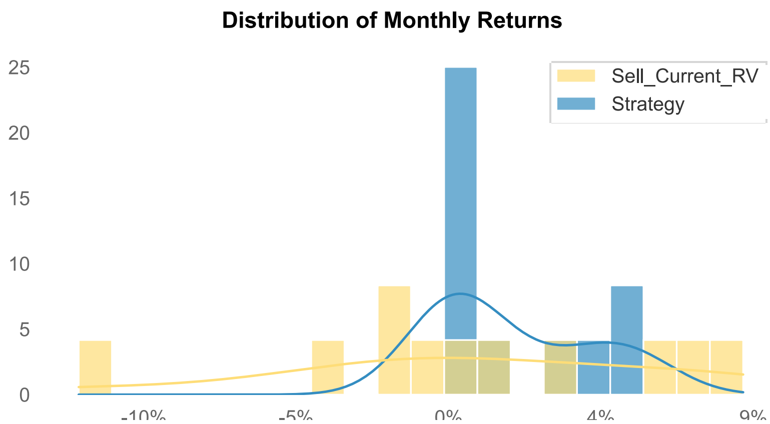


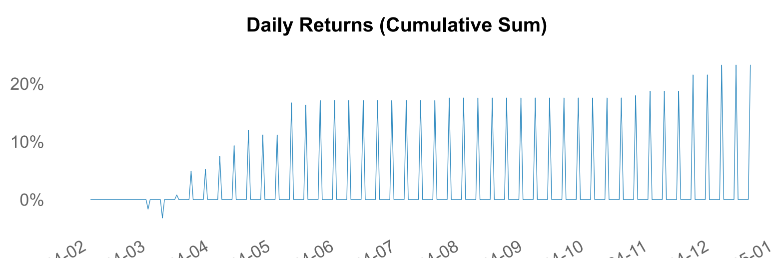


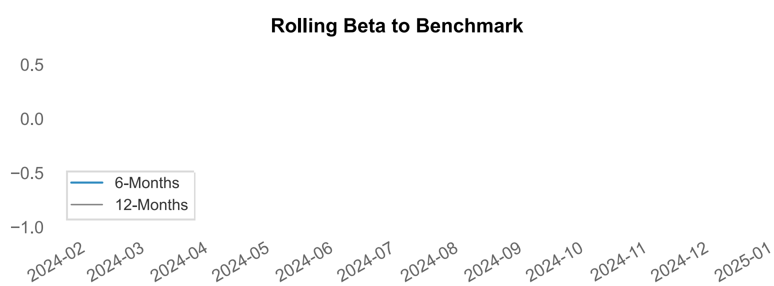
Key Performance Metrics

Metric	Sell_Current_RV	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	98.0%	39.0%
Cumulative Return	2.94%	25.54%
CAGR﹪	16.83%	238.52%
Sharpe	0.56	5.75
Prob. Sharpe Ratio	59.43%	100.0%
Smart Sharpe	0.51	5.25
Sortino	0.8	22.19
Smart Sortino	0.73	20.26
Sortino/√2	0.56	15.69
Smart Sortino/√2	0.51	14.32
Omega	6.32	6.32
Max Drawdown	-13.35%	-3.16%
Max DD Date	2024-07-12	2024-03-08
Max DD Period Start	2024-06-07	2024-03-01
Max DD Period End	2024-11-22	2024-03-08
Longest DD Days	169	8
Volatility (ann.)	47.18%	21.66%
R^2	0.11	0.11
Information Ratio	0.14	0.14
Calmar	1.26	75.38
Skew	-0.44	2.01
Kurtosis	0.83	4.44
Expected Daily	0.06%	0.49%
Expected Monthly	0.26%	2.09%
Expected Yearly	2.94%	25.54%
Kelly Criterion	0.11%	69.5%

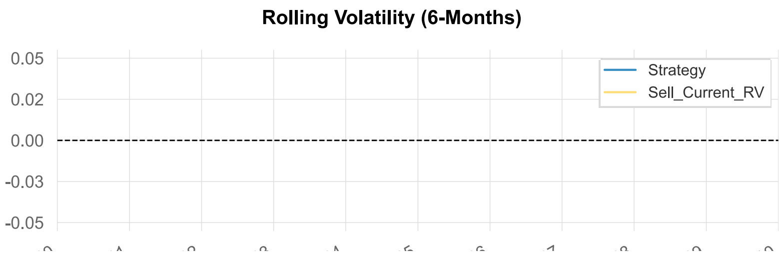


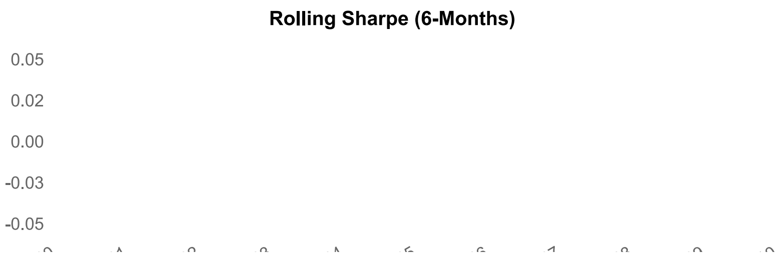


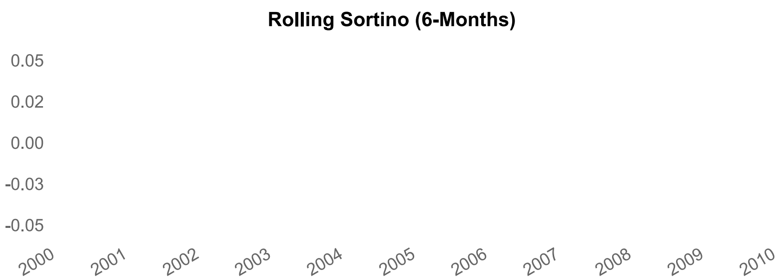


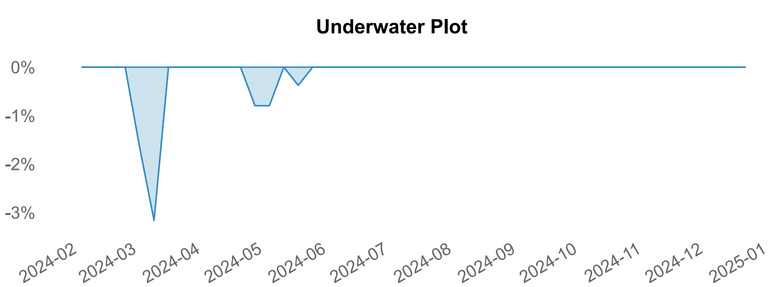


Metric	Sell_Current_RV	Strategy
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-4.78%	-1.75%
Expected Shortfall (cVaR)	-4.78%	-1.75%
Max Consecutive Wins	4	6
Max Consecutive Losses	4	2
Gain/Pain Ratio	0.1	5.32
Gain/Pain (1M)	0.19	-
Payoff Ratio	0.92	2.68
Profit Factor	1.1	6.32
Common Sense Ratio	1.07	34.29
CPC Index	0.53	13.2
Tail Ratio	0.98	5.42
Outlier Win Ratio	2.37	8.29
Outlier Loss Ratio	1.99	4.24
MTD	-4.42%	1.7%
3M	2.03%	5.78%
6M	-1.22%	6.24%
YTD	2.94%	25.54%
1Y	2.94%	25.54%
3Y (ann.)	16.83%	238.52%
5Y (ann.)	16.83%	238.52%
10Y (ann.)	16.83%	238.52%
All-time (ann.)	16.83%	238.52%
Best Day	5.99%	5.53%
Worst Day	-8.93%	-1.66%
Best Month	9.66%	6.07%
Worst Month	-12.14%	0.0%
Best Year	2.94%	25.54%
Worst Year	2.94%	25.54%
Avg. Drawdown	-5.79%	-1.45%
Avg. Drawdown Days	51	6
Recovery Factor	0.37	7.34
Ulcer Index	0.06	0.01









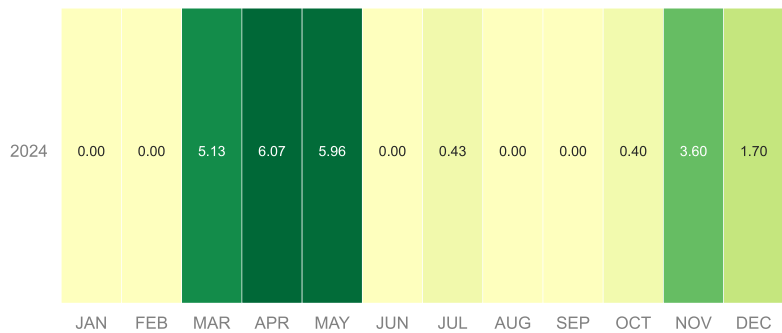
Metric	Sell_Current_RV	Strategy
Serenity Index	0.2	55.68
Avg. Up Month	5.24%	5.19%
Avg. Down Month	-	-
Win Days	52.17%	77.78%
Win Month	54.55%	100.0%
Win Quarter	50.0%	100.0%
Win Year	100.0%	100.0%
Beta	-	0.15
Alpha	-	1.2
Correlation	-	33.35%
Treynor Ratio	-	166.81%

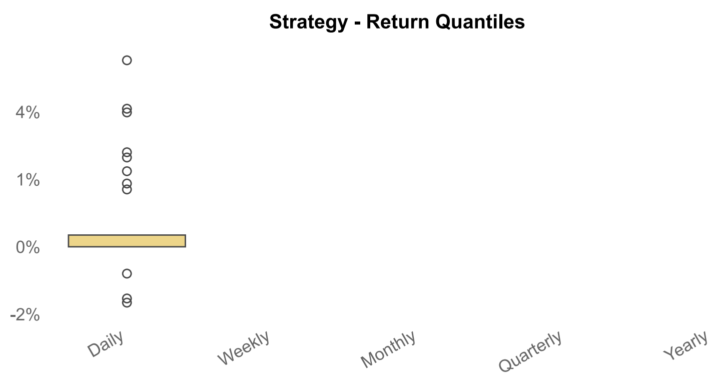
EOY Returns vs Benchmark

Year	Sell_Current_RV	Strategy	Multiplier	Won
2024	7.28%	25.54%	3.51	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-03-01	2024-03-08	-3.16%	8
2024-04-26	2024-05-03	-0.80%	8
2024-05-17	2024-05-17	-0.38%	1


2024
0.00
0.00
5.13
6.07
5.96
0.00
0.43
0.00
0.00
0.40
3.60
1.70
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC


Strategy - Return Quantiles
4%
1%
0%
-2%
Daily
Weekly
Monthly
Quarterly
Yearly