

Optimized Call Strategy - 2025

6 Jan, 2023 - 7 Nov, 2025

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

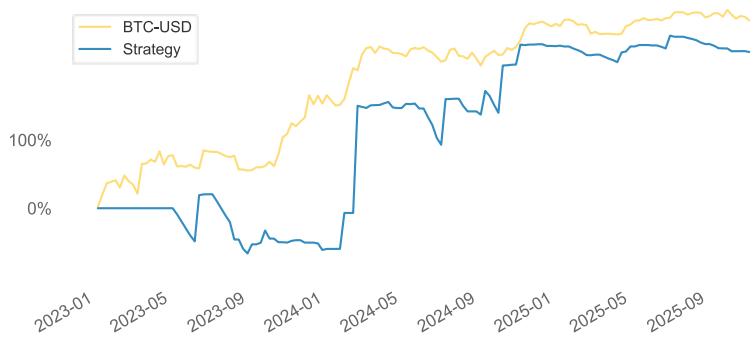
Cumulative Returns vs Benchmark



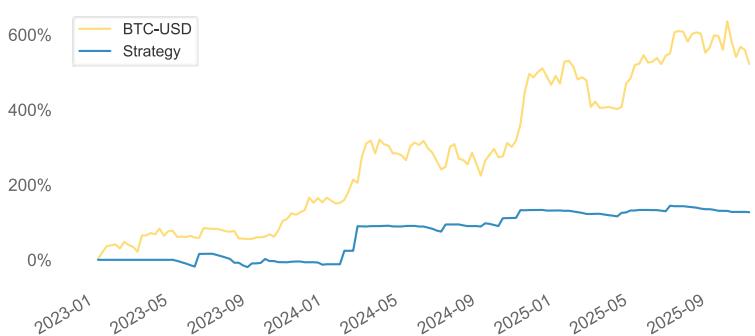
Key Performance Metrics

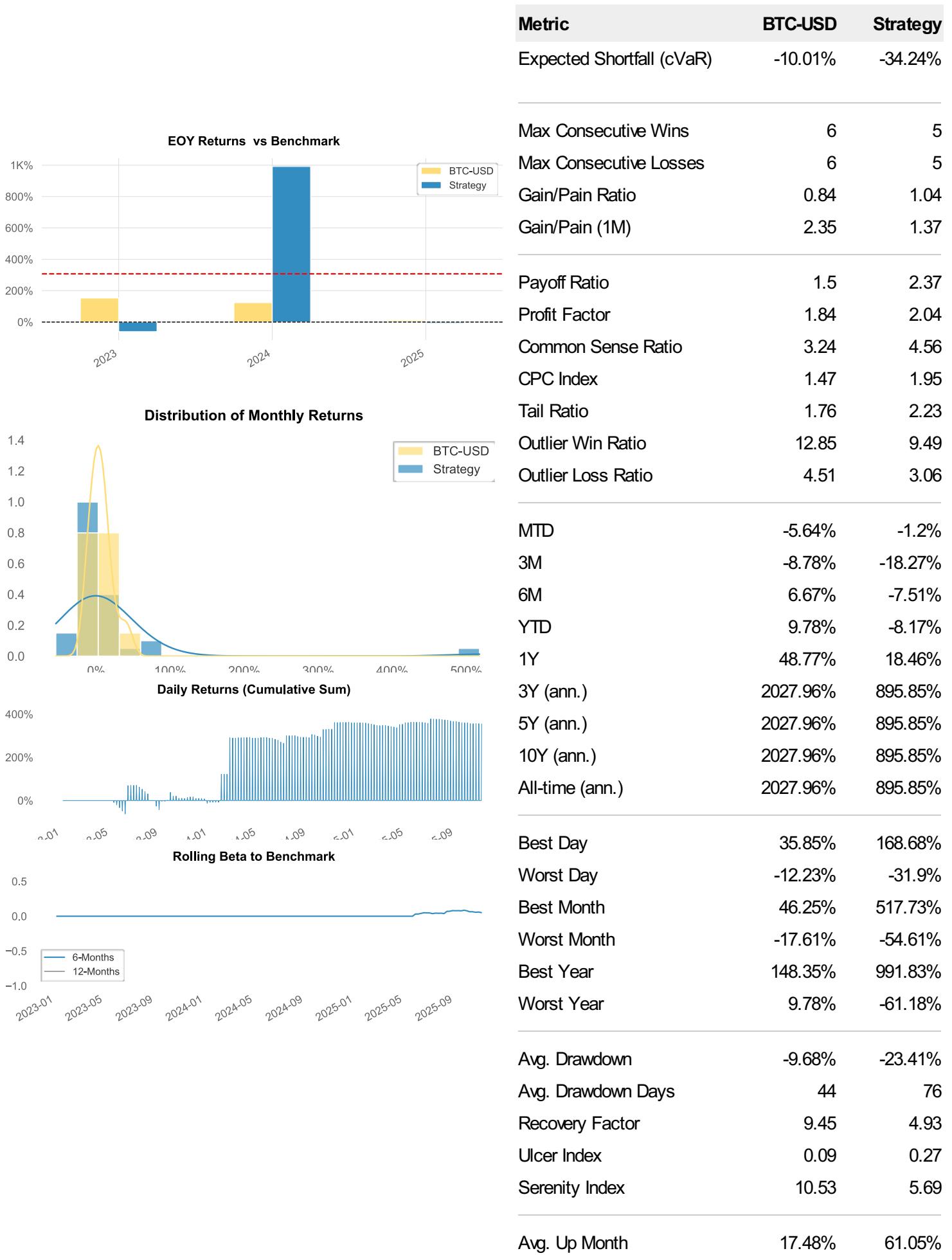
Metric	BTC-USD	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	70.0%
Cumulative Return	509.8%	289.23%
CAGR %	2027.96%	895.85%
Sharpe	3.3	1.7
Prob. Sharpe Ratio	99.81%	96.64%
Smart Sharpe	3.19	1.64
Sortino	7.0	7.0
Smart Sortino	6.78	6.78
Sortino/ $\sqrt{2}$	4.95	4.95
Smart Sortino/ $\sqrt{2}$	4.79	4.79
Omega	2.04	2.04
Max Drawdown	-22.81%	-72.0%
Max DD Date	2024-09-06	2023-09-01
Max DD Period Start	2024-04-05	2023-07-14
Max DD Period End	2024-11-01	2024-02-16
Longest DD Days	211	218
Volatility (ann.)	110.6%	353.48%
R^2	0.0	0.0
Information Ratio	0.04	0.04
Calmar	88.9	12.44
Skew	1.3	5.51
Kurtosis	3.73	34.58
Expected Daily	1.22%	0.92%
Expected Monthly	5.3%	3.96%
Expected Yearly	82.7%	57.3%
Kelly Criterion	22.2%	15.19%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-10.01%	-34.24%

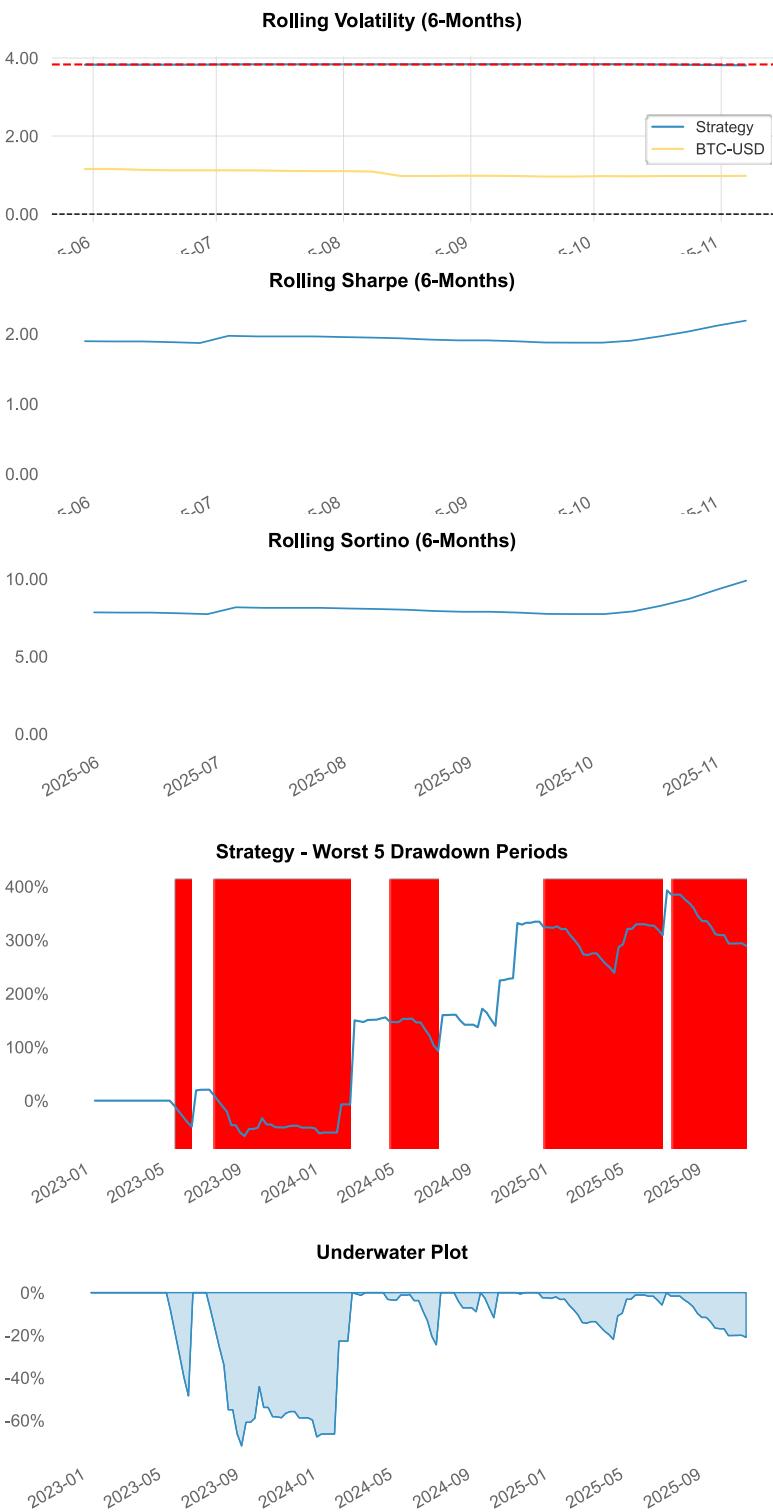
Cumulative Returns vs Benchmark (Log Scaled)



Cumulative Returns vs Benchmark (Volatility Matched)







Metric	BTC-USD	Strategy
Avg. Down Month	-7.57%	-13.89%
Win Days	53.38%	40.38%
Win Month	62.86%	43.75%
Win Quarter	66.67%	58.33%
Win Year	100.0%	33.33%

Beta	-	0.05
Alpha	-	5.82
Correlation	-	1.56%
Treynor Ratio	-	5799.22%

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%	-61.18%	-0.39	-
2024	121.05%	991.83%	8.19	+
2025	-7.28%	-8.17%	1.12	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-07-14	2024-02-16	-72.00%	218
2023-05-12	2023-06-09	-48.51%	29
2024-04-19	2024-07-05	-24.51%	78
2024-12-20	2025-06-27	-21.97%	190
2025-07-11	2025-11-07	-21.01%	120
2024-09-20	2024-10-04	-11.78%	15
2024-08-09	2024-09-06	-8.96%	29

Started	Recovered	Drawdown	Days
2024-03-01	2024-03-08	-1.27%	8
2024-11-15	2024-11-15	-0.67%	1

2023	0.00	0.00	0.00	0.00	-29.48	70.64	-25.75	-54.61	66.05	-25.48	5.97	-27.00
2024	4.27	517.73	0.49	-1.81	-0.25	-17.51	28.29	-7.13	4.03	30.24	31.91	-1.94
2025	-3.52	-9.02	-4.36	10.21	9.53	-4.76	18.52	-10.19	-6.02	-3.72	-1.20	0.00

JAN FEB MAR APR MAY JUN JUL AUG SEP OCT NOV DEC

Strategy - Return Quantiles

