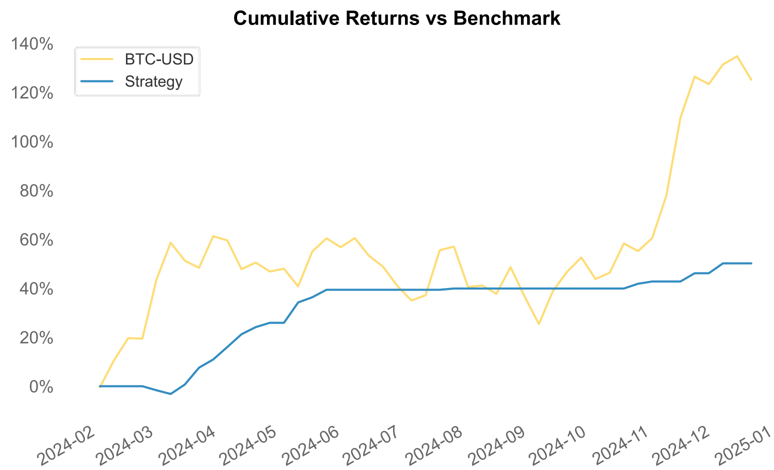
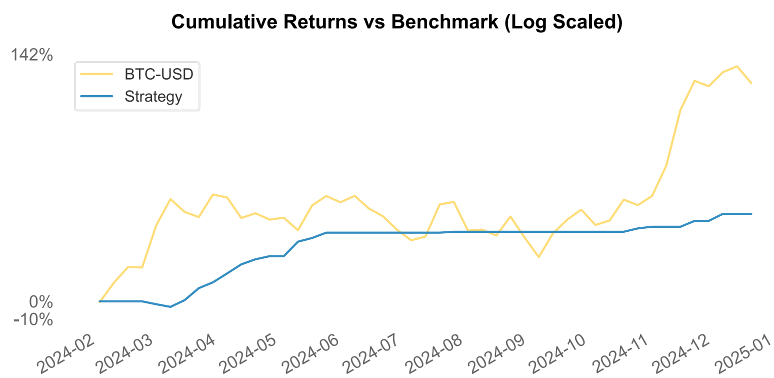
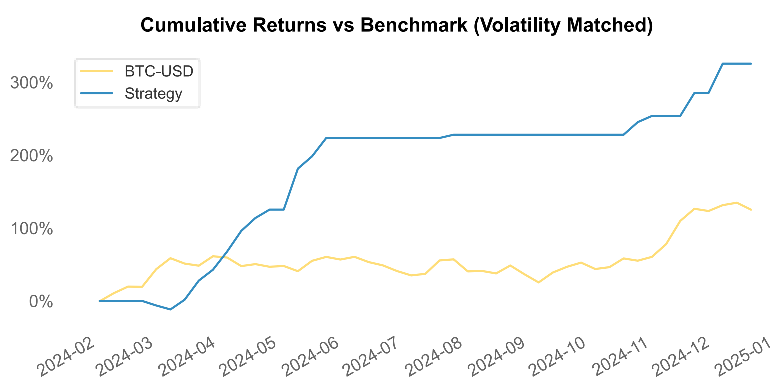
Selective Covered Call Strategy 2 Feb, 2024 - 20 Dec, 2024

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



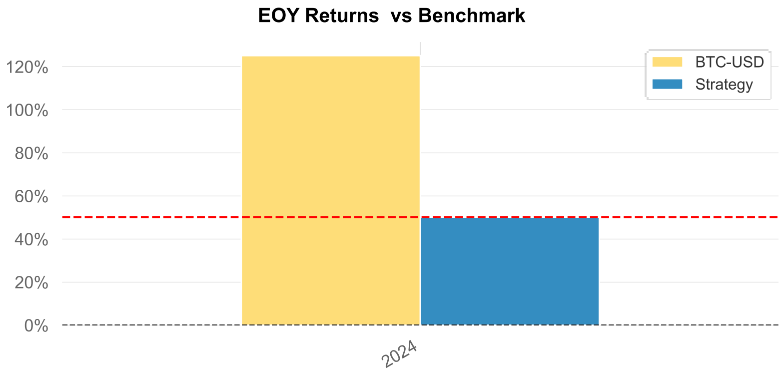


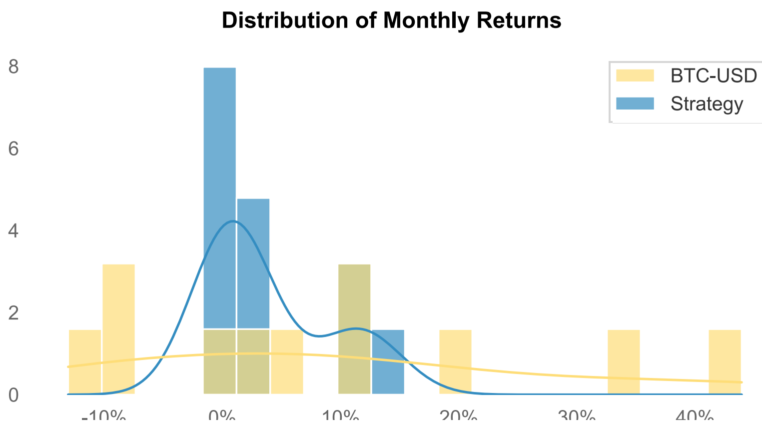


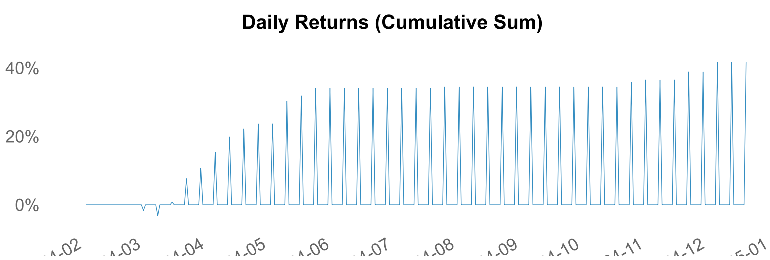
Key Performance Metrics

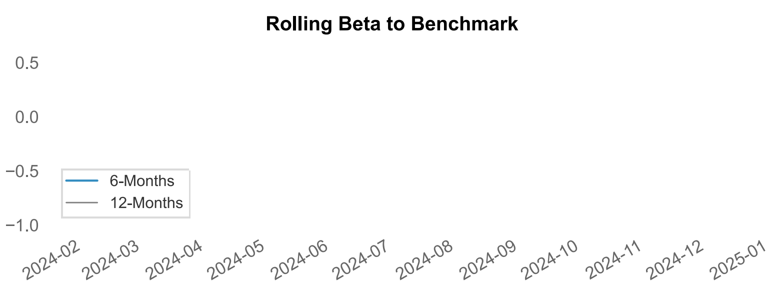
Metric	BTC-USD	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	92.0%	37.0%
Cumulative Return	88.53%	50.17%
CAGR﹪	2895.39%	784.68%
Sharpe	3.69	7.62
Prob. Sharpe Ratio	95.93%	100.0%
Smart Sharpe	2.28	4.71
Sortino	7.7	42.67
Smart Sortino	4.76	26.36
Sortino/√2	5.44	30.17
Smart Sortino/√2	3.36	18.64
Omega	14.04	14.04
Max Drawdown	-22.26%	-3.16%
Max DD Date	2024-09-06	2024-03-08
Max DD Period Start	2024-04-05	2024-03-01
Max DD Period End	2024-11-01	2024-03-08
Longest DD Days	211	8
Volatility (ann.)	107.44%	29.27%
R^2	0.06	0.06
Information Ratio	-0.09	-0.09
Calmar	130.05	247.97
Skew	0.75	1.82
Kurtosis	0.42	3.05
Expected Daily	1.36%	0.87%
Expected Monthly	5.93%	3.77%
Expected Yearly	88.53%	50.17%
Kelly Criterion	-	-
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-9.56%	-2.15%

Metric	BTC-USD	Strategy
Expected Shortfall (cVaR)	-9.56%	-2.15%
Max Consecutive Wins	4	7
Max Consecutive Losses	4	2
Gain/Pain Ratio	0.88	13.04
Gain/Pain (1M)	2.31	-
Payoff Ratio	-	-
Profit Factor	1.88	14.04
Common Sense Ratio	3.01	-
CPC Index	-	-
Tail Ratio	1.6	-
Outlier Win Ratio	2.3	13.03
Outlier Loss Ratio	1.25	3.46
MTD	0.8%	2.76%
3M	62.03%	7.35%
6M	46.89%	7.74%
YTD	88.53%	50.17%
1Y	88.53%	50.17%
3Y (ann.)	2895.39%	784.68%
5Y (ann.)	2895.39%	784.68%
10Y (ann.)	2895.39%	784.68%
All-time (ann.)	2895.39%	784.68%
Best Day	20.28%	6.83%
Worst Day	-10.52%	-1.66%
Best Month	43.92%	13.51%
Worst Month	-13.04%	0.0%
Best Year	88.53%	50.17%
Worst Year	88.53%	50.17%
Avg. Drawdown	-8.55%	-3.16%
Avg. Drawdown Days	55	8
Recovery Factor	3.32	13.14
Ulcer Index	0.08	0.01
Serenity Index	3.95	152.99
Avg. Up Month	16.6%	4.86%

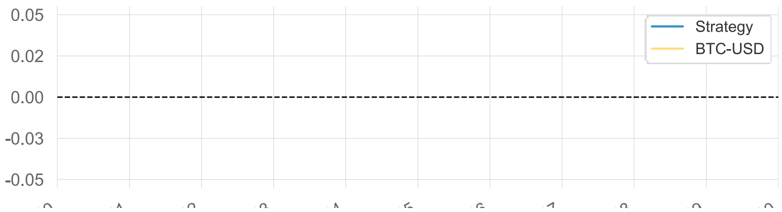






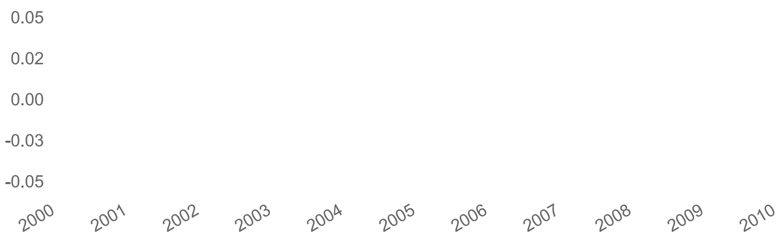


Rolling Volatility (6-Months)

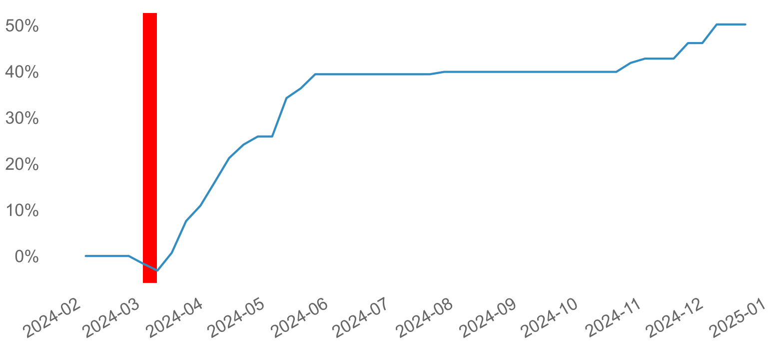


Rolling Sharpe (6-Months)

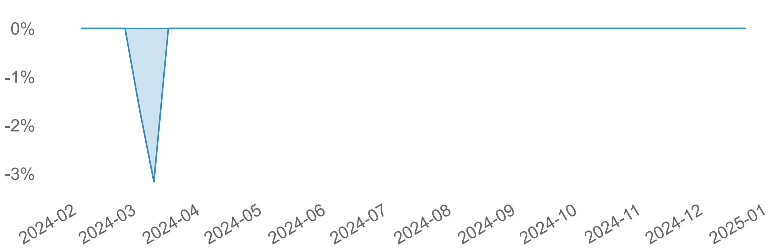
Rolling Sortino (6-Months)



Strategy - Worst 5 Drawdown Periods



Underwater Plot



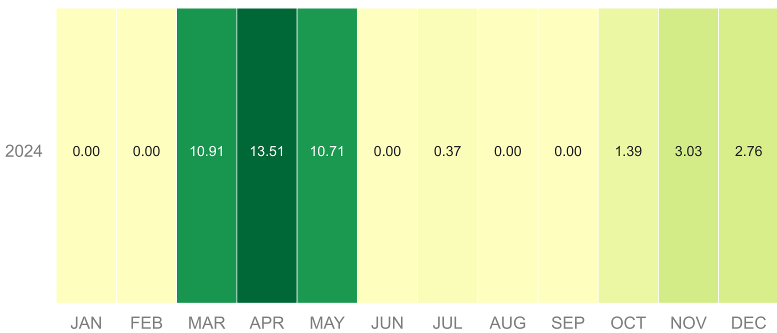
Metric	BTC-USD	Strategy
Avg. Down Month	-	-
Win Days	55.81%	88.24%
Win Month	70.0%	100.0%
Win Quarter	75.0%	100.0%
Win Year	100.0%	100.0%
Beta	-	-0.06
Alpha	-	2.49
Correlation	-	-23.75%
Treynor Ratio	-	-775.31%

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%	nan%	nan	-
2024	121.05%	50.17%	0.41	-
2025	13.81%	nan%	nan	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-03-01	2024-03-08	-3.16%	8



Strategy - Return Quantiles