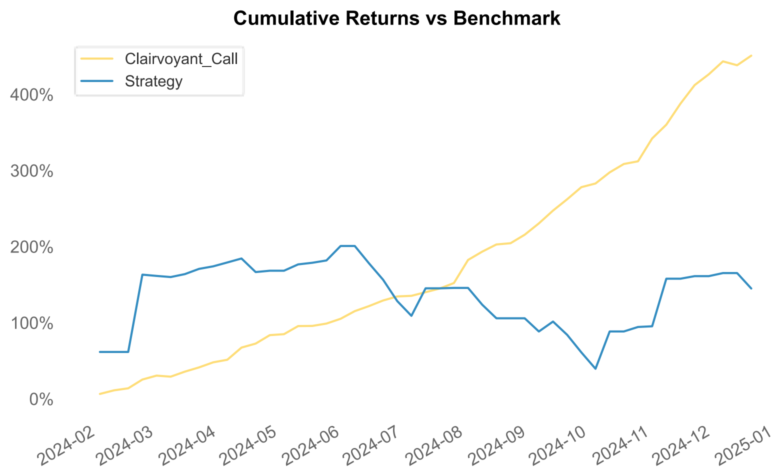
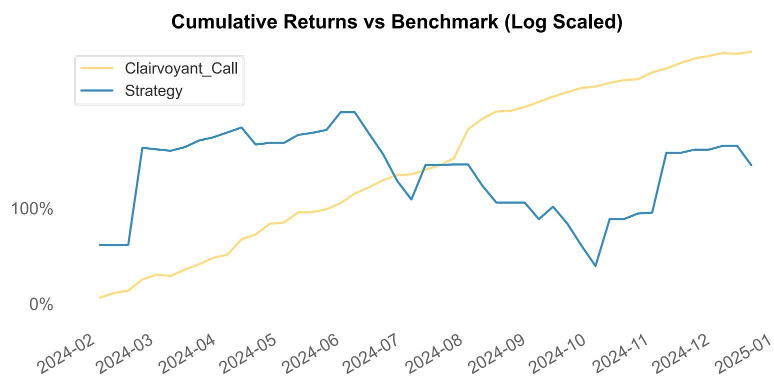
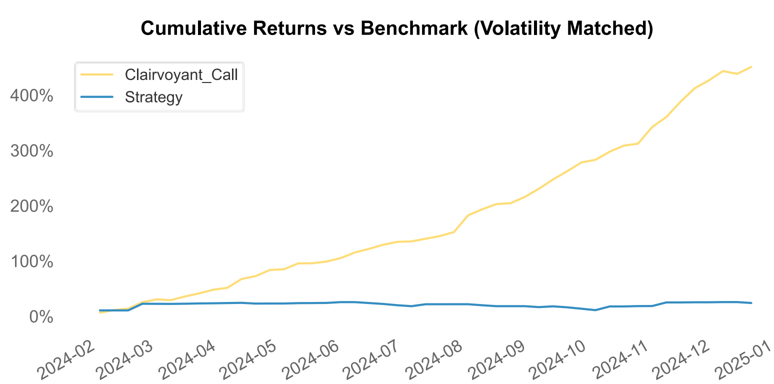
Optimized Call Strategy 2 Feb, 2024 - 20 Dec, 2024

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



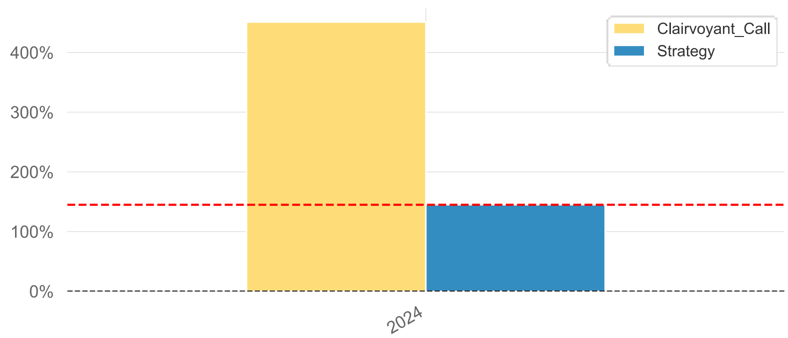




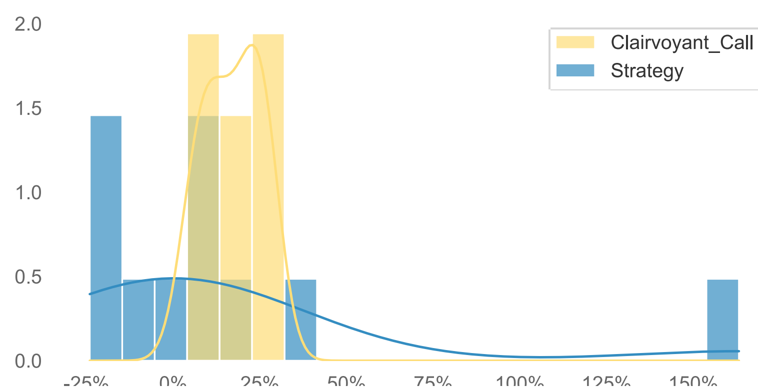
Key Performance Metrics

Metric	Clairvoyant_Call	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	75.0%
Cumulative Return	450.88%	144.93%
CAGR﹪	940365.37%	12087.69%
Sharpe	22.14	2.92
Prob. Sharpe Ratio	100.0%	95.33%
Smart Sharpe	21.23	2.8
Sortino	287.07	9.66
Smart Sortino	275.29	9.26
Sortino/√2	202.99	6.83
Smart Sortino/√2	194.66	6.55
Omega	2.22	2.22
Max Drawdown	-1.06%	-53.63%
Max DD Date	2024-03-08	2024-10-04
Max DD Period Start	2024-03-08	2024-06-14
Max DD Period End	2024-03-08	2024-12-20
Longest DD Days	1	190
Volatility (ann.)	42.46%	246.5%
R^2	0.12	0.12
Information Ratio	-0.06	-0.06
Calmar	887428.88	225.39
Skew	0.99	2.78
Kurtosis	1.92	8.3
Expected Daily	3.7%	1.92%
Expected Monthly	16.78%	8.48%
Expected Yearly	450.88%	144.93%
Kelly Criterion	94.74%	58.01%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.67%	-22.69%

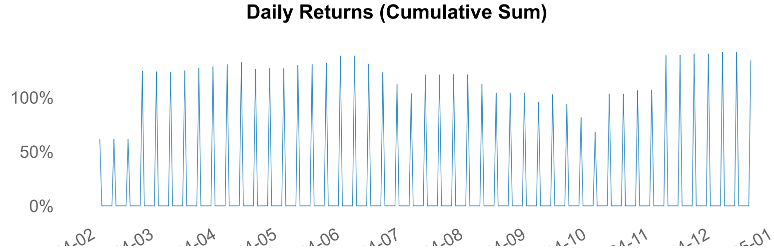
EOY Returns vs Benchmark



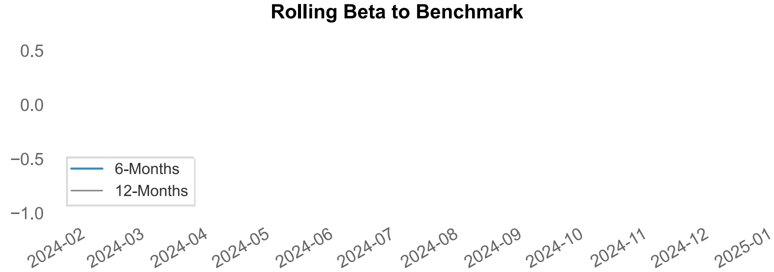
Distribution of Monthly Returns



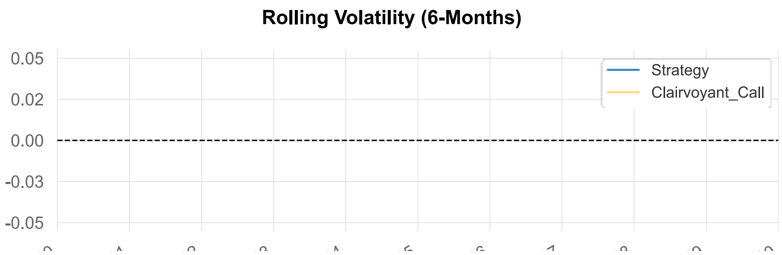
Daily Returns (Cumulative Sum)

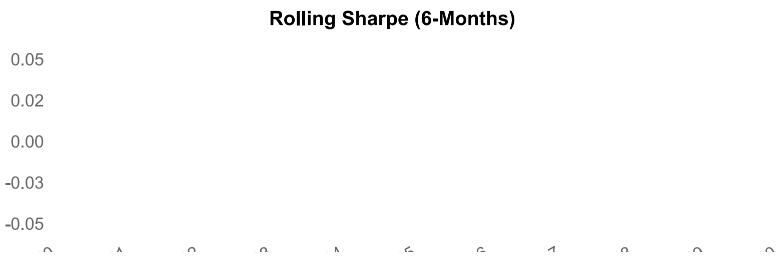


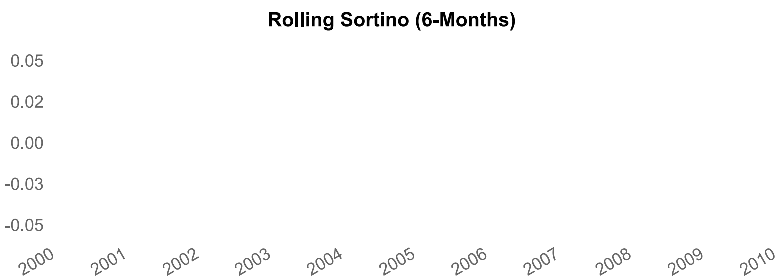
Rolling Beta to Benchmark

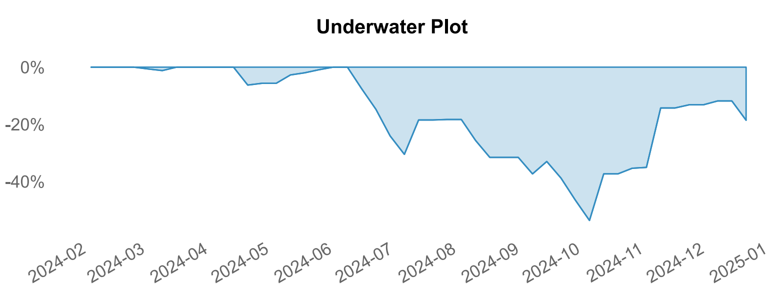


Metric	Clairvoyant_Call	Strategy
Expected Shortfall (cVaR)	-0.67%	-22.69%
Max Consecutive Wins	39	5
Max Consecutive Losses	1	4
Gain/Pain Ratio	87.83	1.22
Gain/Pain (1M)	-	1.81
Payoff Ratio	4.26	20.15
Profit Factor	88.83	2.22
Common Sense Ratio	4886.0	7.34
CPC Index	361.99	26.85
Tail Ratio	55.0	3.3
Outlier Win Ratio	9.34	4.98
Outlier Loss Ratio	7.0	0.89
MTD	4.66%	-6.23%
3M	58.6%	21.53%
6M	148.35%	-11.93%
YTD	450.88%	144.93%
1Y	450.88%	144.93%
3Y (ann.)	940365.37%	12087.69%
5Y (ann.)	940365.37%	12087.69%
10Y (ann.)	940365.37%	12087.69%
All-time (ann.)	940365.37%	12087.69%
Best Day	12.04%	62.86%
Worst Day	-1.06%	-13.37%
Best Month	27.75%	163.17%
Worst Month	4.66%	-24.07%
Best Year	450.88%	144.93%
Worst Year	450.88%	144.93%
Avg. Drawdown	-1.0%	-20.37%
Avg. Drawdown Days	1	78
Recovery Factor	165.46	2.5
Ulcer Index	0.0	0.22
Serenity Index	5948.54	2.29









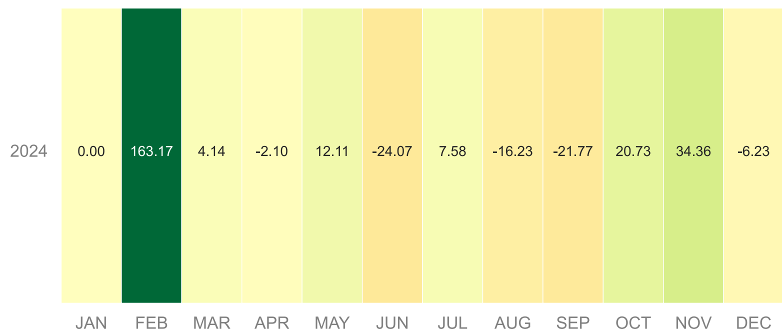
Metric	Clairvoyant_Call	Strategy
Avg. Up Month	16.55%	40.35%
Avg. Down Month	-	-
Win Days	95.74%	60.0%
Win Month	100.0%	54.55%
Win Quarter	100.0%	50.0%
Win Year	100.0%	100.0%
Beta	-	1.98
Alpha	-	-11.47
Correlation	-	34.19%
Treynor Ratio	-	73.03%

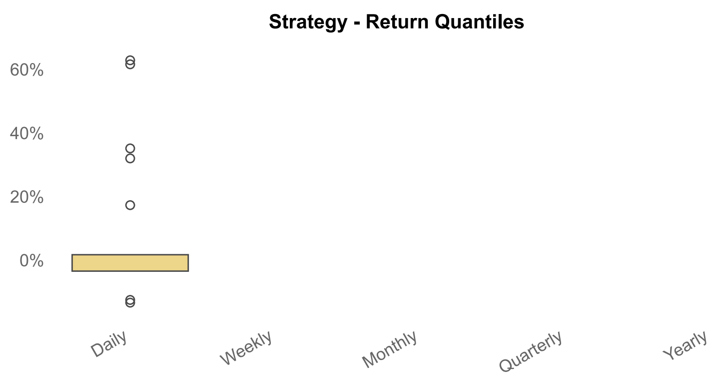
EOY Returns vs Benchmark

Year	Clairvoyant_Call	Strategy	Multiplier	Won
2024	450.89%	144.93%	0.32	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-06-14	2024-12-20	-53.63%	190
2024-04-19	2024-05-24	-6.27%	36
2024-03-01	2024-03-08	-1.20%	8


2024
0.00
163.17
4.14
-2.10
12.11
-24.07
7.58
-16.23
-21.77
20.73
34.36
-6.23
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC


Strategy - Return Quantiles
60%
40%
20%
0%
Daily
Weekly
Monthly
Quarterly
Yearly