

Multi-Strategy Report (Strategies + Benchmarks + Portfolio)

Generated at: 2026-01-02 00:53:56

Report end date: 2026-01-01

Strategies:

- Engulfing_+_Dual_POC ETH
- Precision_Imbalance_Dynamic_Take ETH
- Precision_Momentum_V_2_Dynamic_Take BTCUSDT
- Pullback_Vidya BTC
- Velocity X- Ultra Optimized ETH

Benchmarks:

- ETH Buy&Hold
- BTC Buy&Hold

Metrics

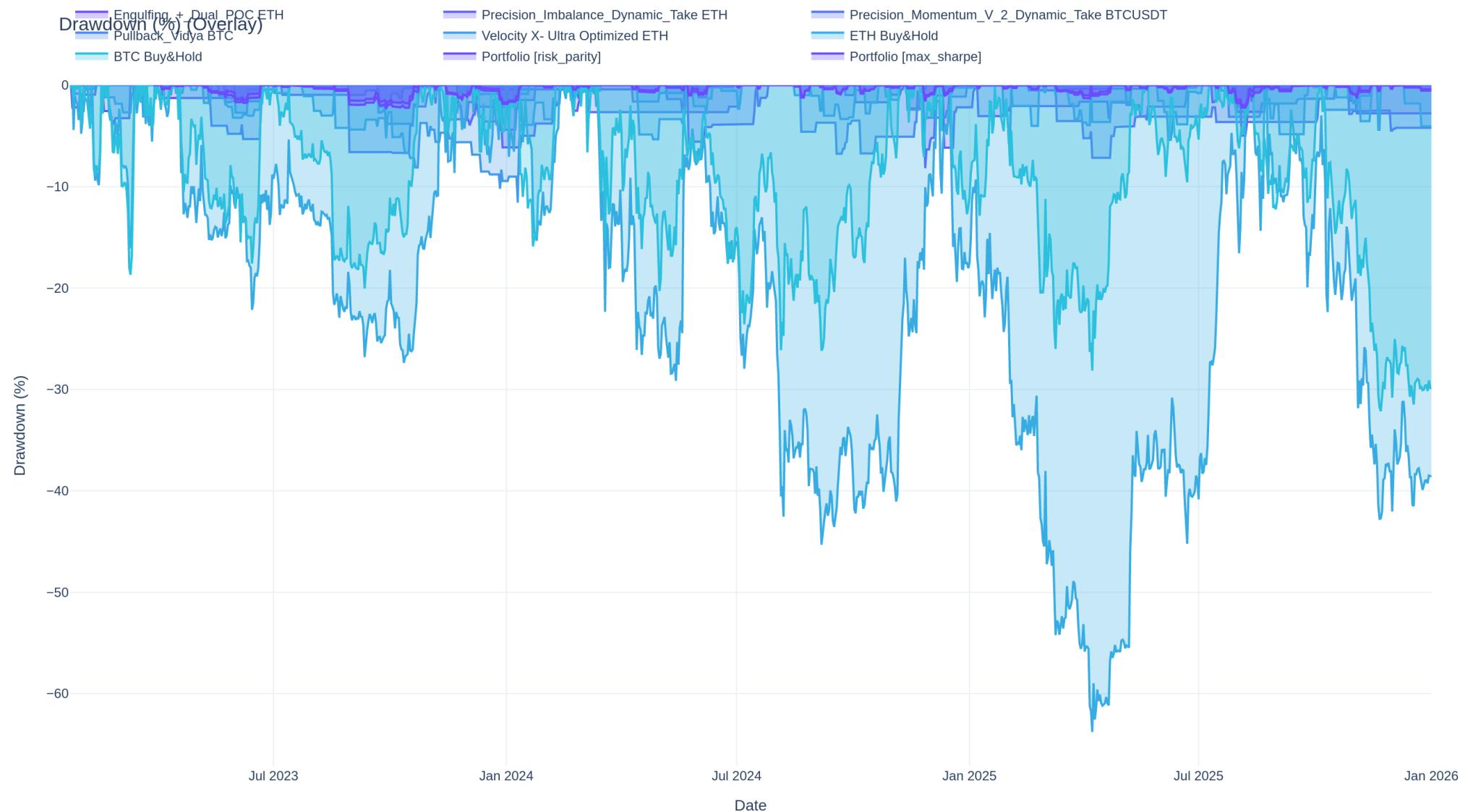
Metrics Table (page 1)

Series	Type	Ticker	Trades (EXIT)	Start Balance	Final Balance	Net Profit	Net % Gain	CAGR	Sharpe (365)	Sortino (365)	Volatility (365)	Sharpe (252)	Sortino (252)	Volatility (252)	Max Drawdown	Max Drawdown	Drawdown (even)	MAR (Calmar)	Skewness	Kurtosis (excess)	Days	Sharpe (event-time)
ulding_+_Dual_PO	Strategy	nan	43	100	129.6	29.56	0.2956	0.09816	1.403	0.7378	0.06836	1.166	0.6129	0.05678	-0.02776	-2.776	-0.02776	3.536	11.28	206.3	1,010	1.504
Imbalance_Dynam	Strategy	nan	365	100	219.5	119.5	1.195	0.3059	2.042	1.093	0.1352	1.696	0.9078	0.1123	-0.08179	-8.179	-0.08249	3.741	1.233	26.5	1,076	2.116
onum_V_2_Dynam	Strategy	nan	119	100	221.9	121.9	1.219	0.3106	2.196	0.9886	0.1268	1.824	0.8211	0.1053	-0.07161	-7.161	-0.07161	4.338	3.921	54.52	1,076	2.196
Pullback_Vidya_B	Strategy	nan	126	100	148.7	48.69	0.4869	0.1525	1.557	0.6781	0.09399	1.293	0.5632	0.07807	-0.06753	-6.753	-0.06753	2.258	-0.5308	33.12	1,021	1.441
X_Ultra_Optimi	Strategy	nan	296	100	384.3	284.3	2.843	0.5793	2.397	2.641	0.1988	1.991	2.194	0.1651	-0.1157	-11.57	-0.1157	5.007	3.772	35.54	1,076	2.501
ETH_Buy&Hold	Benchmark	ETH-USD		100	182.3	82.35	0.8235	0.2262	0.6348	0.9761	0.6358	0.5273	0.8108	0.5281	-0.6379	-63.79		0.3546	0.6329	4.764	1,076	
BTC_Buy&Hold	Benchmark	BTC-USD		100	384.2	284.2	2.842	0.5792	1.212	1.921	0.466	1.007	1.595	0.3871	-0.3215	-32.15		1.802	0.5214	2.714	1,076	
Portfolio_risk_pari	Portfolio			100	172.2	72.25	0.7225	0.2173	3.646	4.173	0.05436	3.028	3.466	0.04515	-0.02207	-2.207		9.848	2.416	16.14	1,010	
Portfolio_max_shar	Portfolio			100	182.7	82.67	0.8267	0.2435	3.689	4.703	0.05956	3.064	3.906	0.04947	-0.02335	-2.335		10.43	2.502	14.25	1,010	

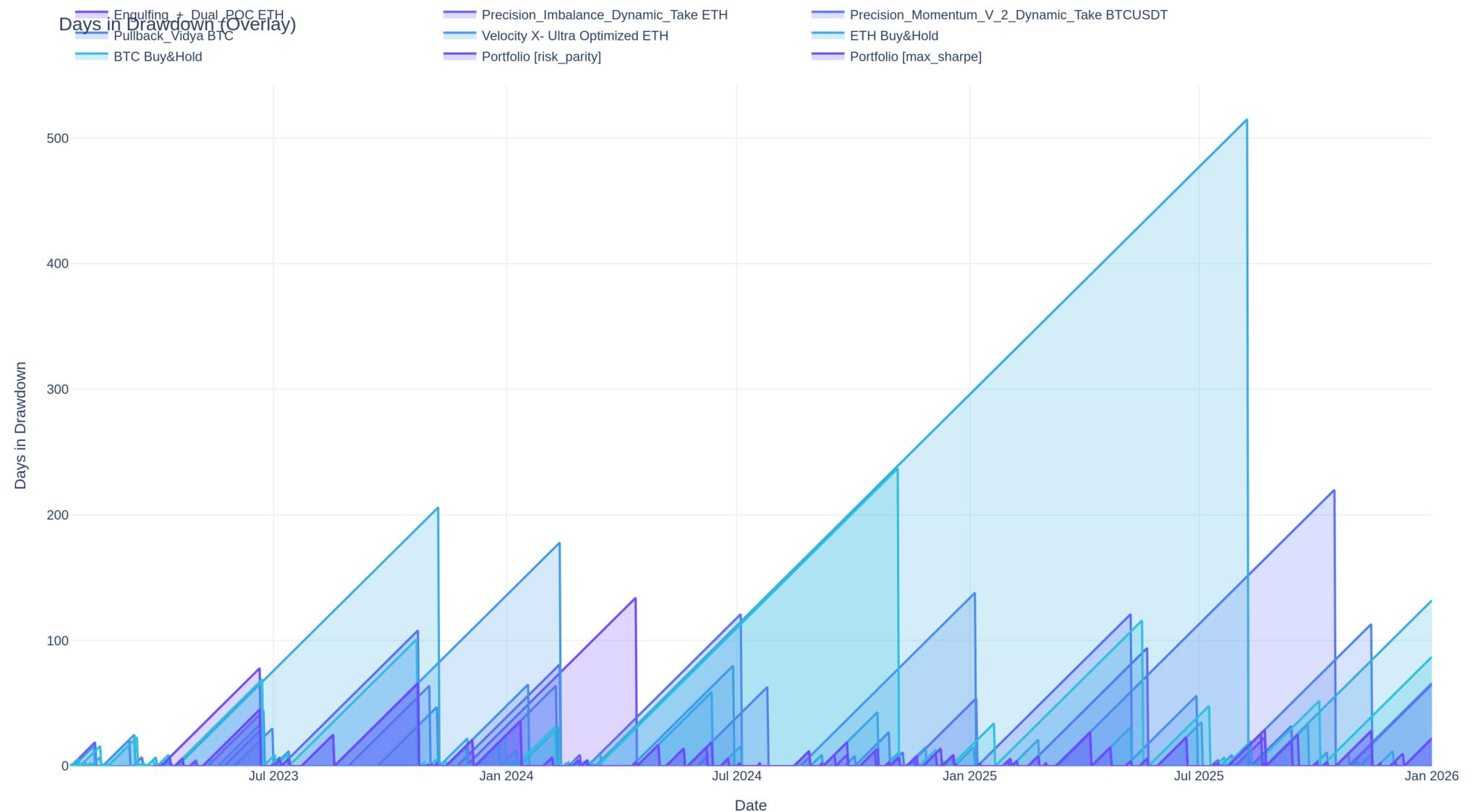
Equity Overlay



Drawdown Overlay

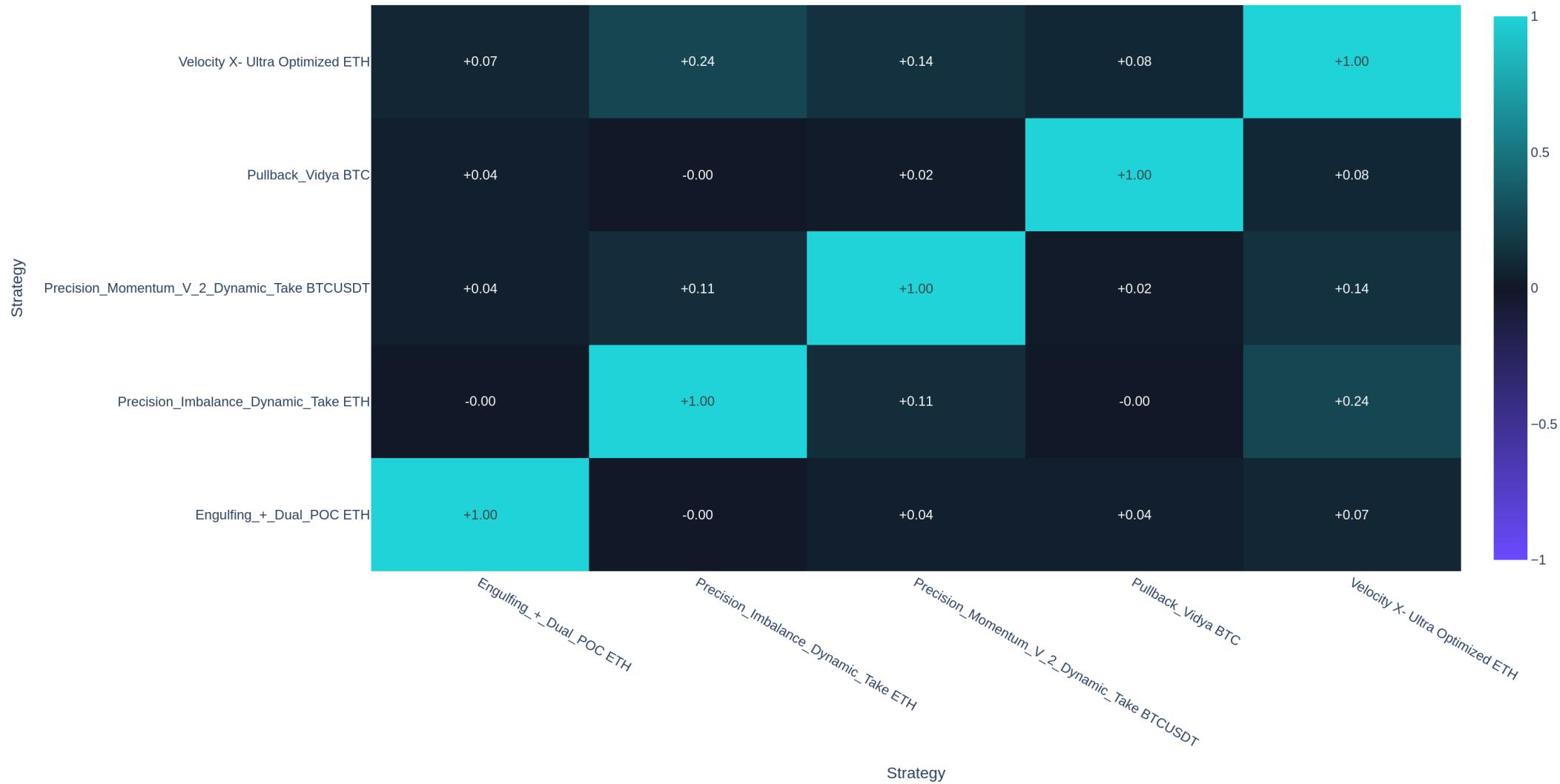


Days in Drawdown Overlay



Correlation (Strategies)

Correlation Heatmap — Strategies (Daily LOG Returns)



Correlation (table)

Correlation Matrix (table) — page 1

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity X- Ultra Optimized ETH
Engulfing_+_Dual_POC ETH	1	-0.00238		0.03855	0.03731	0.07448
Precision_Imbalance_Dynamic_Take	-0.00238	1		0.112	-0.002078	0.2435
Momentum_V_2_Dynamic_Take	0.03855	0.112		1	0.01733	0.1363
Pullback_Vidya BTC	0.03731	-0.002078		0.01733	1	0.08172
Velocity X- Ultra Optimized ETH	0.07448	0.2435		0.1363	0.08172	1

Weights — risk_parity (page 1)

index	weight
Engulfing_+_Dual_POC ETH	0.3339
Pullback_Vidya BTC	0.2445
Precision_Momentum_V_2_Dynamic_Take BTC	0.168
Precision_Imbalance_Dynamic_Take ETH	0.1566
Velocity X- Ultra Optimized ETH	0.09708

Weights — max_sharpe (page 1)

index	weight
Engulfing_+_Dual_POC ETH	0.2815
is on_Momentum_V_2_Dynamic_Take BTC	0.2082
Pullback_Vidya BTC	0.2047
Precision_Imbalance_Dynamic_Take ETH	0.1752
Velocity X- Ultra Optimized ETH	0.1304

Monthly Heatmap — Engulfing_+_Dual_POC ETH

Monthly Returns Heatmap — Engulfing_+_Dual_POC ETH



Monthly Heatmap — Precision_Imbalance_Dynamic_Take ETH

Monthly Returns Heatmap — Precision_Imbalance_Dynamic_Take ETH



Monthly Heatmap — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

Monthly Returns Heatmap — Precision_Momentum_V_2_Dynamic_Take BTCUSDT



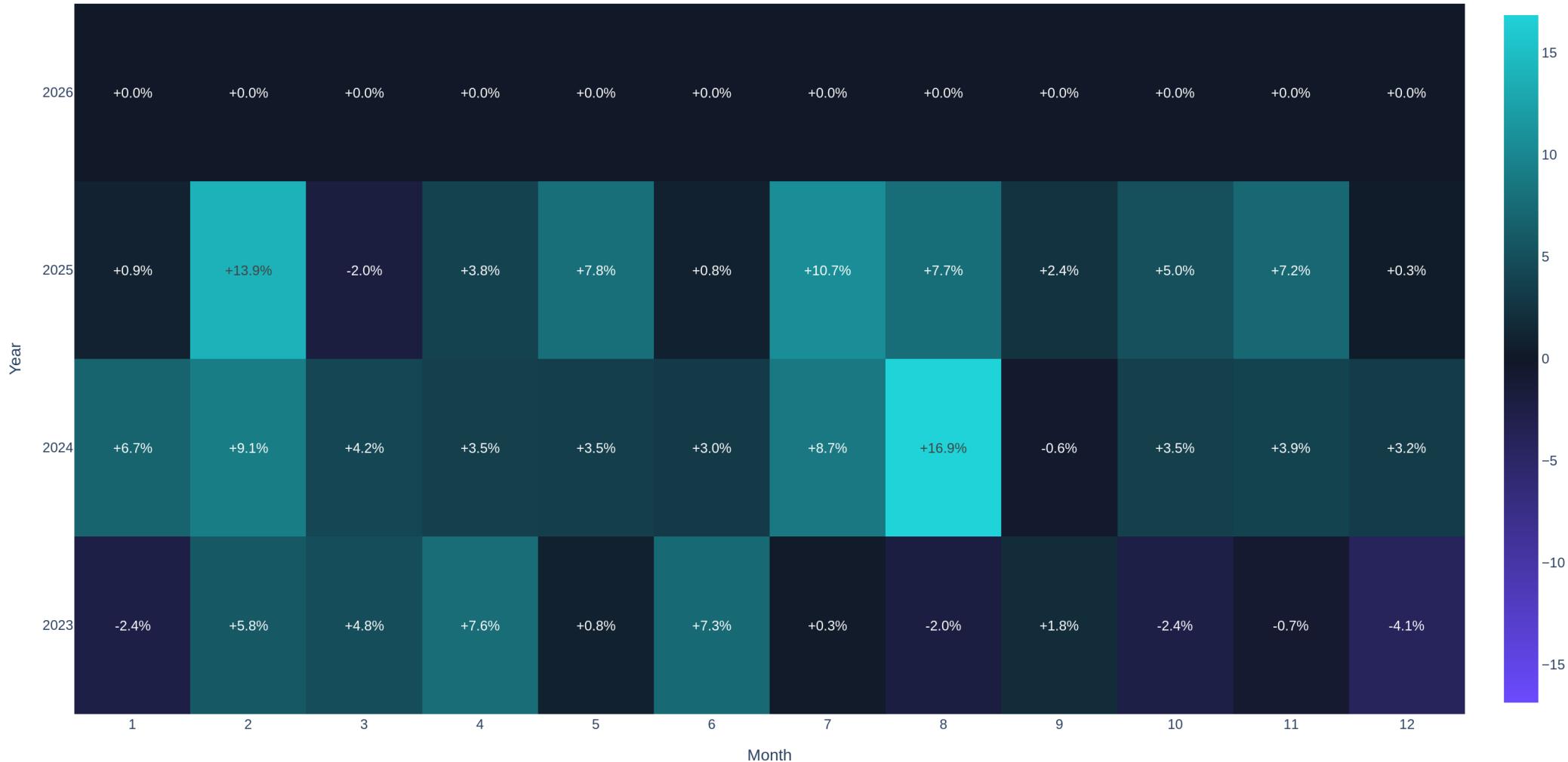
Monthly Heatmap — Pullback_Vidya BTC

Monthly Returns Heatmap — Pullback_Vidya BTC



Monthly Heatmap — Velocity X- Ultra Optimized ETH

Monthly Returns Heatmap — Velocity X- Ultra Optimized ETH



Monthly Heatmap — ETH Buy&Hold

Monthly Returns Heatmap — ETH Buy&Hold



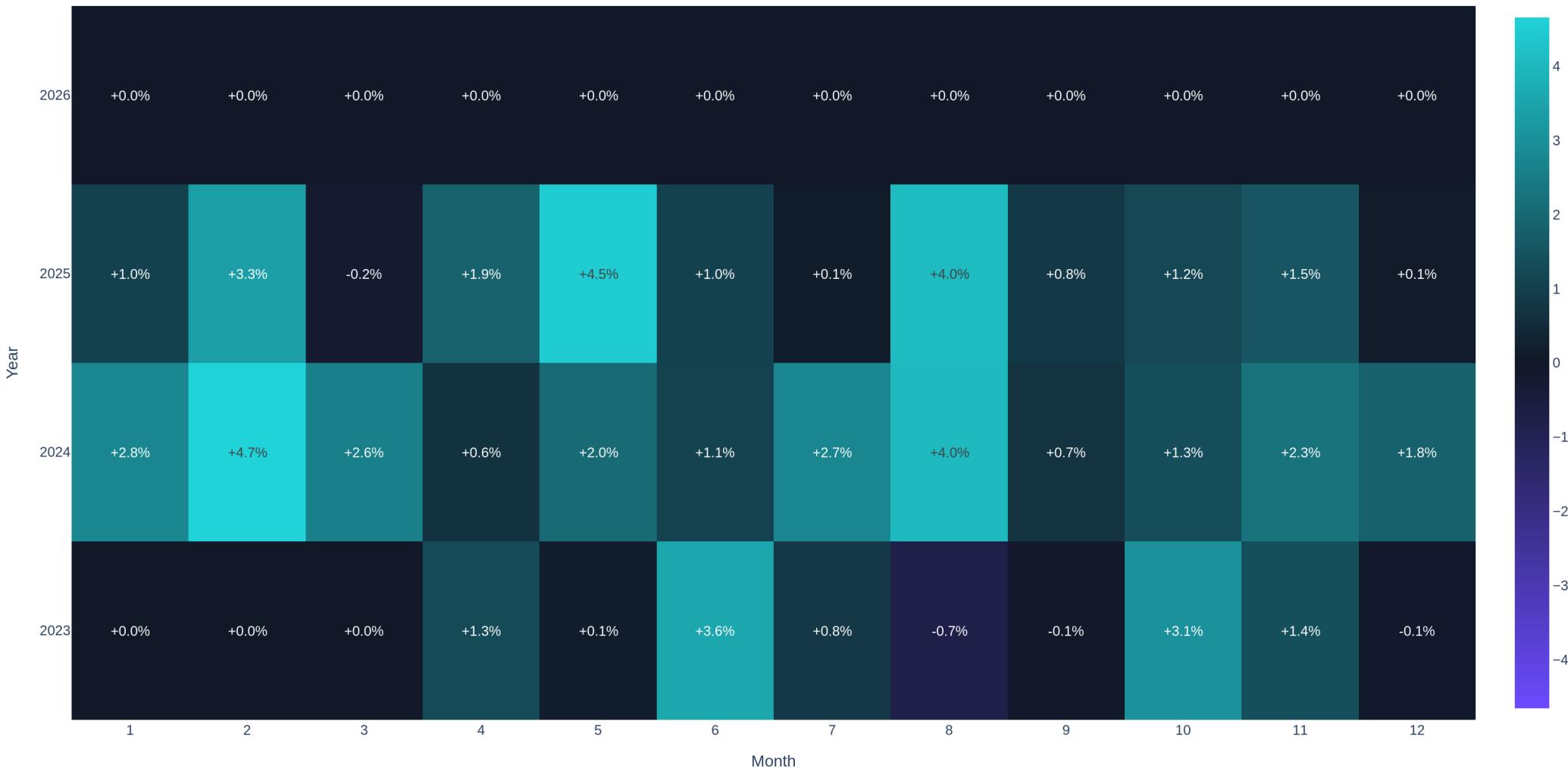
Monthly Heatmap — BTC Buy&Hold

Monthly Returns Heatmap — BTC Buy&Hold



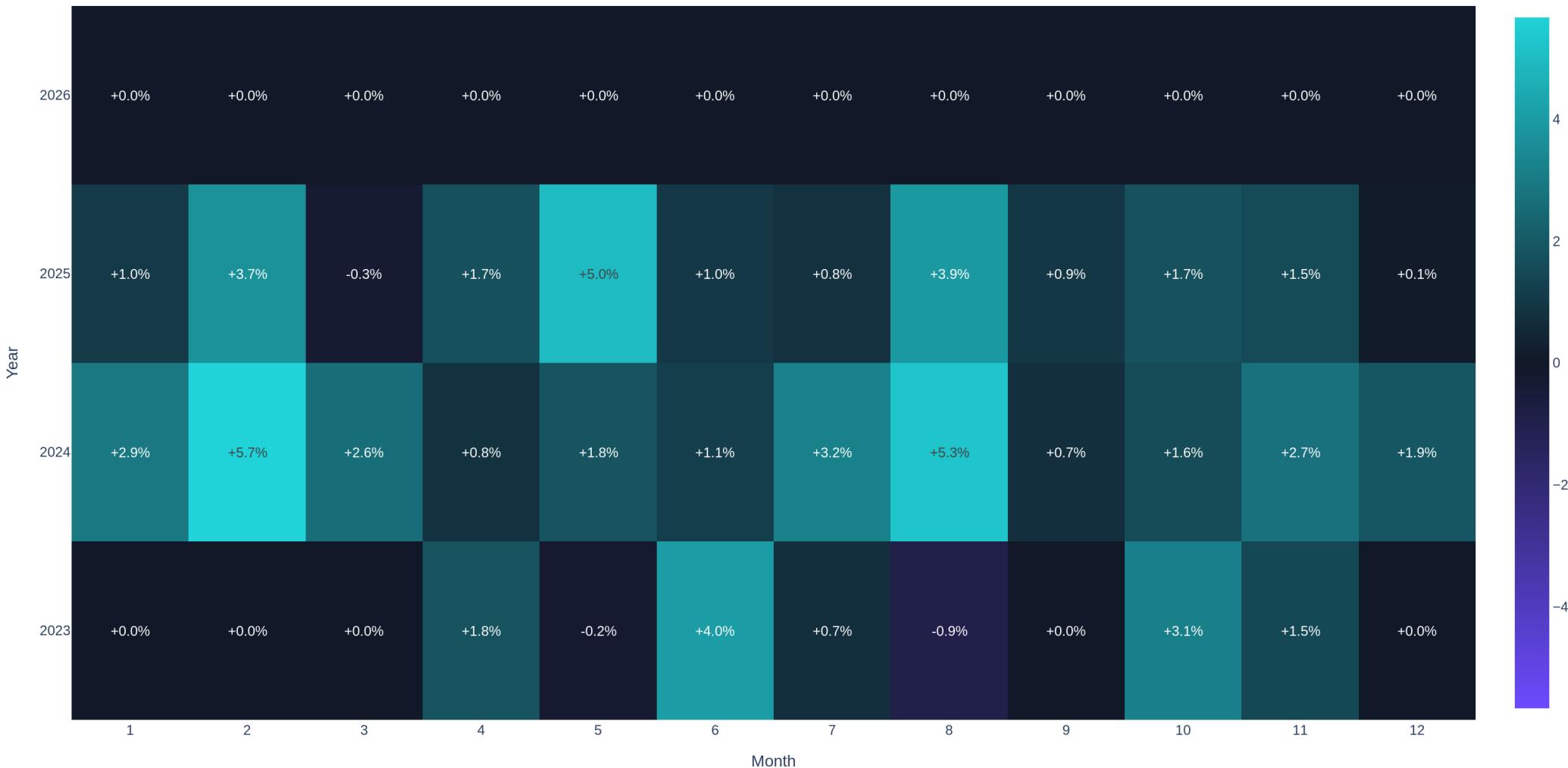
Monthly Heatmap — Portfolio [risk_parity]

Monthly Returns Heatmap — Portfolio [risk_parity]



Monthly Heatmap — Portfolio [max_sharpe]

Monthly Returns Heatmap — Portfolio [max_sharpe]



Top-3 Drawdowns (Table)

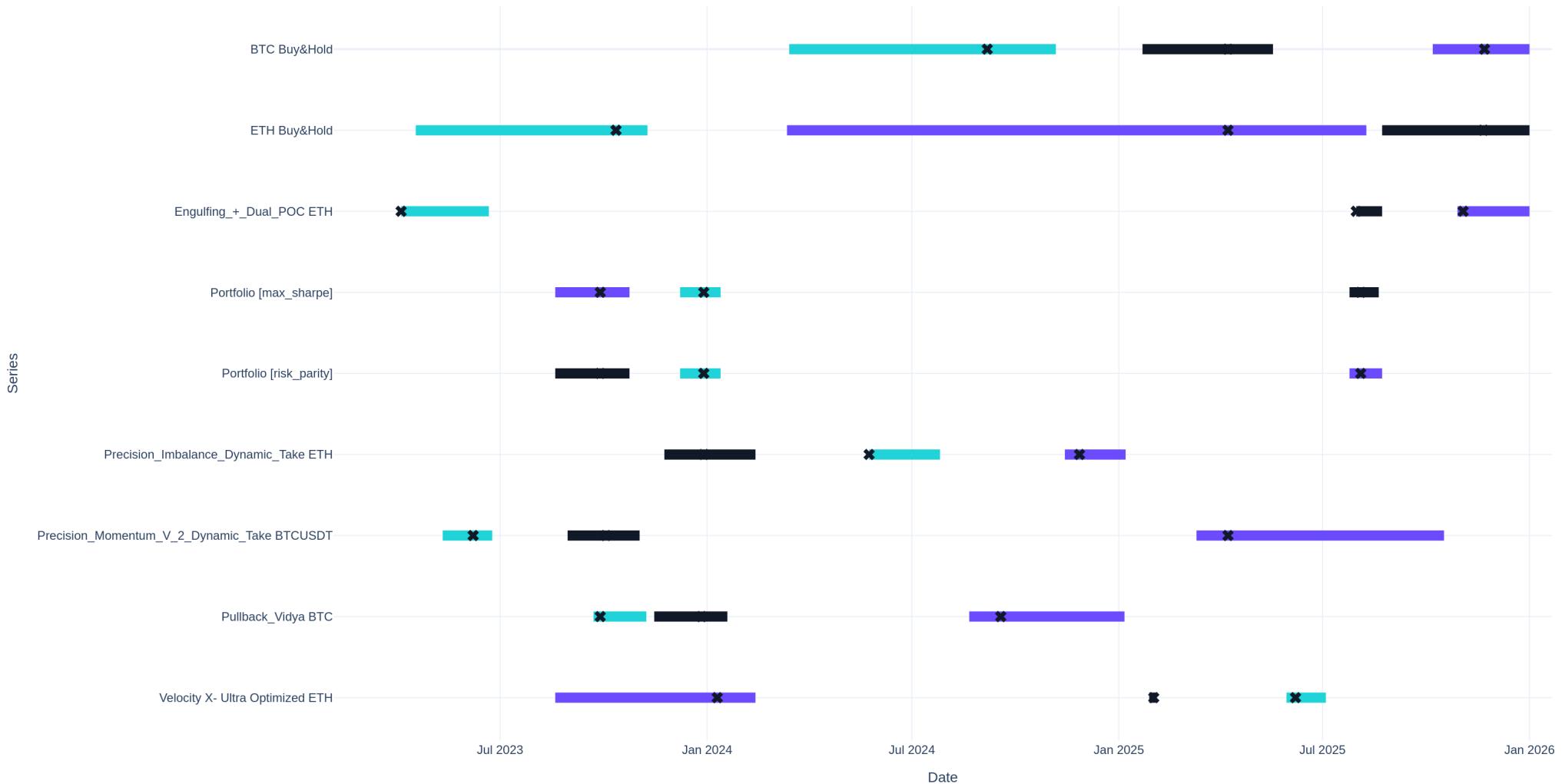
Top-3 Drawdowns Table (page 1)

index	Series	rank	depth_pct	start	trough	end	duration_days
18	BTC Buy&Hold	1	-32.15	2025-10-07	2025-11-22	2026-01-01	86
19	BTC Buy&Hold	2	-28.14	2025-01-22	2025-04-08	2025-05-18	116
20	BTC Buy&Hold	3	-26.18	2024-03-14	2024-09-06	2024-11-06	237
15	ETH Buy&Hold	1	-63.79	2024-03-12	2025-04-08	2025-08-09	515
16	ETH Buy&Hold	2	-42.76	2025-08-23	2025-11-21	2026-01-01	131
17	ETH Buy&Hold	3	-27.38	2023-04-17	2023-10-12	2023-11-09	206
0	Engulfing_+_Dual_POC ETH	1	-2.776	2025-10-29	2025-11-03	2026-01-01	64
1	Engulfing_+_Dual_POC ETH	2	-2.633	2025-07-31	2025-07-31	2025-08-23	23
2	Engulfing_+_Dual_POC ETH	3	-1.259	2023-04-04	2023-04-04	2023-06-21	78
24	Portfolio [max_sharpe]	1	-2.335	2023-08-19	2023-09-28	2023-10-24	66
25	Portfolio [max_sharpe]	2	-1.972	2025-07-25	2025-08-04	2025-08-20	26
26	Portfolio [max_sharpe]	3	-1.838	2023-12-08	2023-12-29	2024-01-13	36
21	Portfolio [risk_parity]	1	-2.207	2025-07-25	2025-08-04	2025-08-23	29
22	Portfolio [risk_parity]	2	-1.898	2023-08-19	2023-09-28	2023-10-24	66
23	Portfolio [risk_parity]	3	-1.69	2023-12-08	2023-12-29	2024-01-13	36
3	Precision_Imbalance_Dynamic_Ta	1	-8.179	2024-11-14	2024-11-27	2025-01-07	54
4	Precision_Imbalance_Dynamic_Ta	2	-6.136	2023-11-24	2023-12-29	2024-02-13	81
5	Precision_Imbalance_Dynamic_Ta	3	-5.748	2024-05-24	2024-05-24	2024-07-26	63
6	Precision_Momentum_V_2_Dynamic_Ta	1	-7.161	2025-03-11	2025-04-08	2025-10-17	220
7	Precision_Momentum_V_2_Dynamic_Ta	2	-6.671	2023-08-30	2023-10-03	2023-11-02	64
8	Precision_Momentum_V_2_Dynamic_Ta	3	-5.313	2023-05-11	2023-06-07	2023-06-24	44
9	Pullback_Vidya BTC	1	-6.753	2024-08-21	2024-09-18	2025-01-06	138
10	Pullback_Vidya BTC	2	-4.382	2023-11-15	2023-12-27	2024-01-19	65
11	Pullback_Vidya BTC	3	-3.804	2023-09-22	2023-09-28	2023-11-08	47
12	Velocity X- Ultra Optimized E	1	-11.57	2023-08-19	2024-01-10	2024-02-13	178
13	Velocity X- Ultra Optimized E	2	-5.626	2025-01-28	2025-02-01	2025-02-03	6
14	Velocity X- Ultra Optimized E	3	-5.391	2025-05-30	2025-06-07	2025-07-04	35

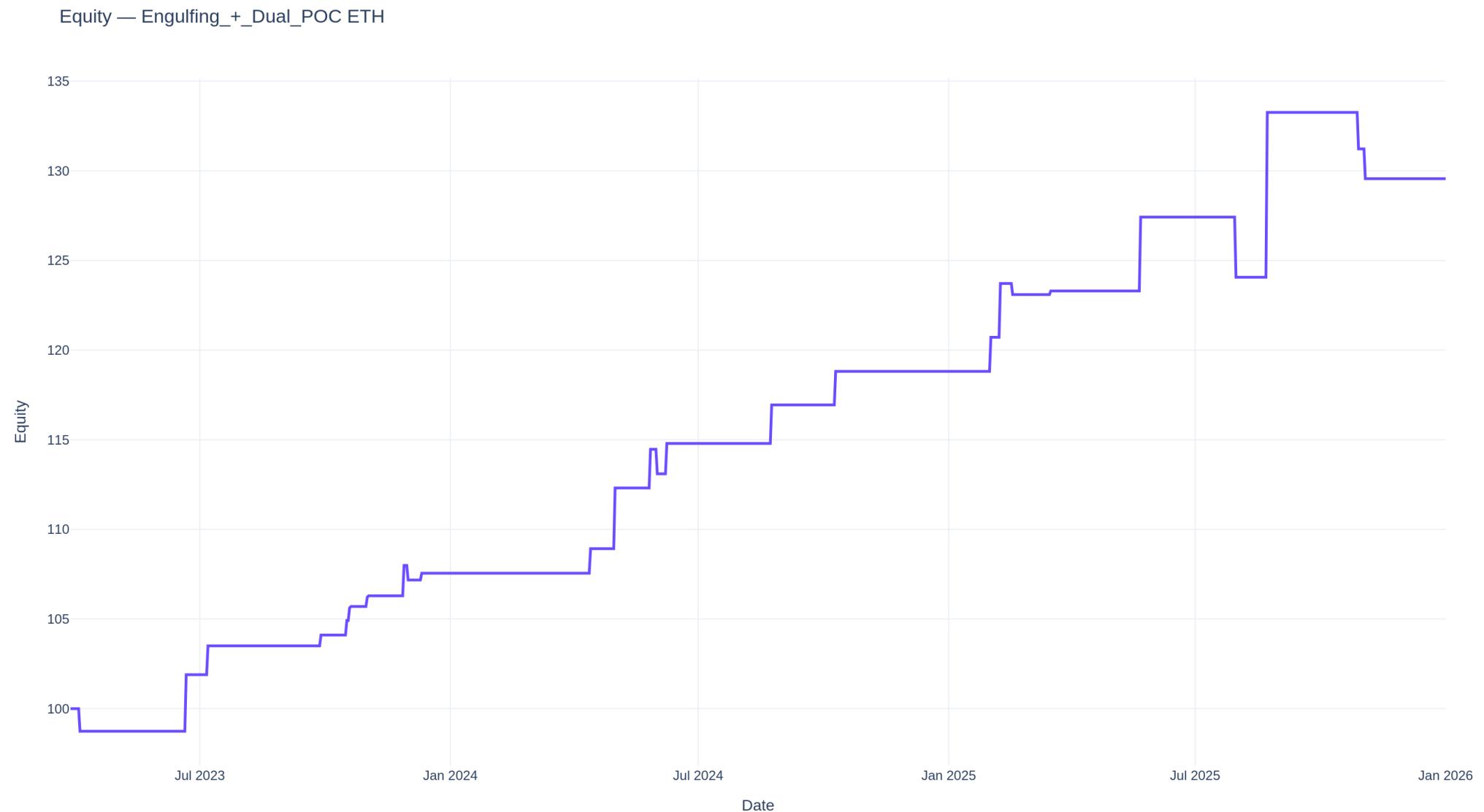
Top-3 Drawdowns (Timeline)

Top-3 Drawdowns — episódios (todas as séries)

Rank 1 Rank 2 Rank 3 Trough

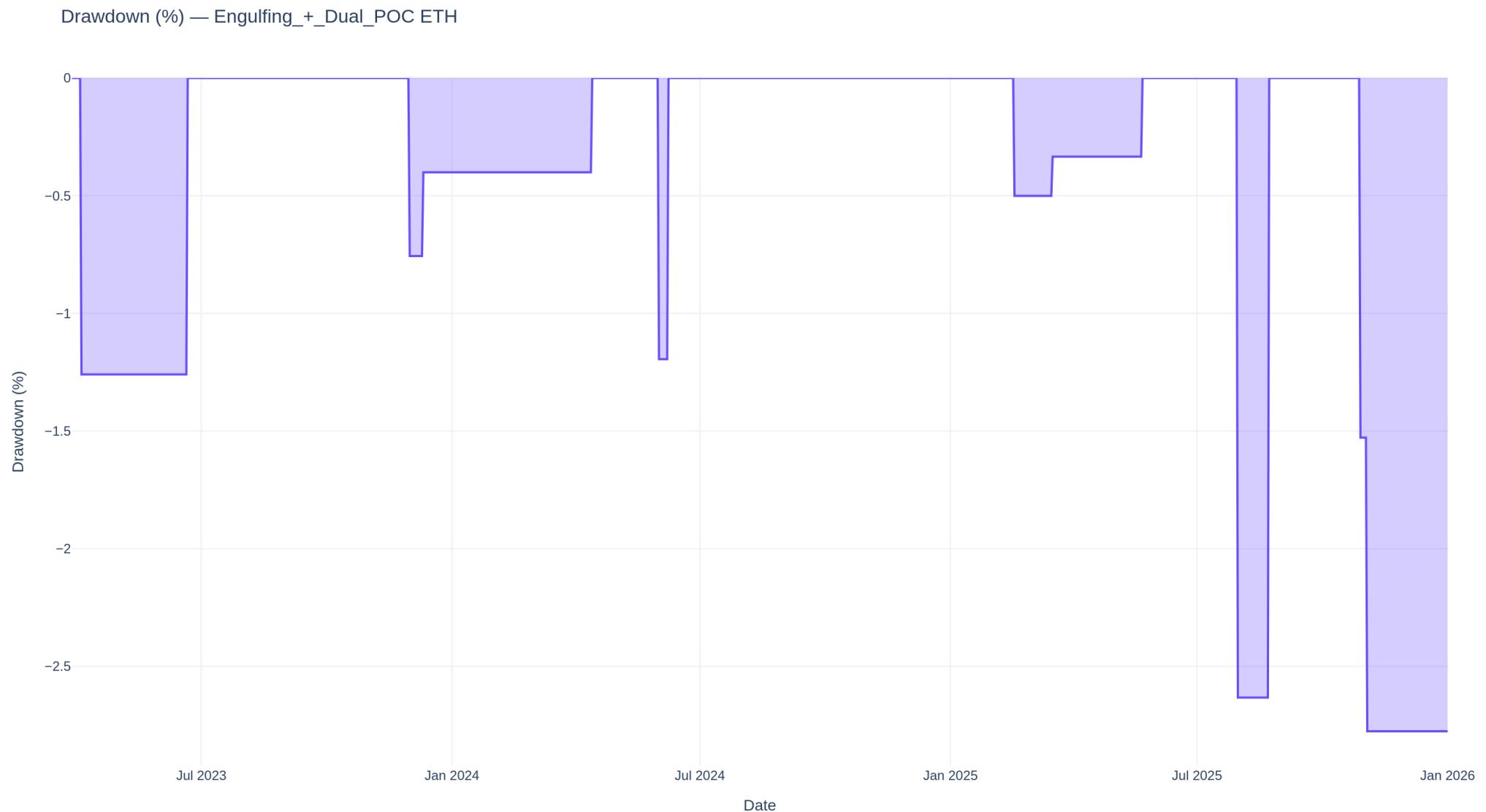


Equity — Engulfing_+_Dual_POC ETH

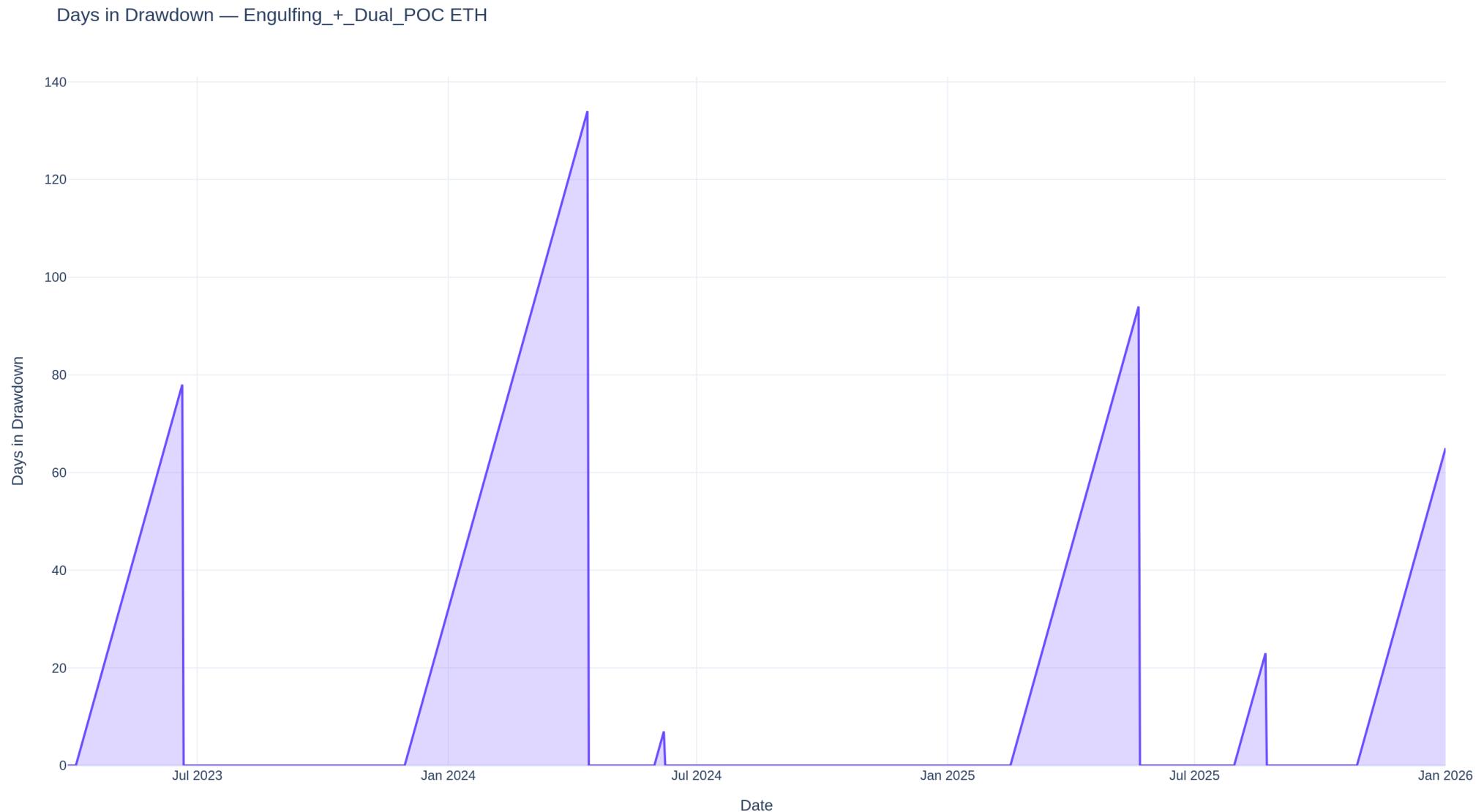


End: 2026-01-01

Drawdown — Engulfing_+_Dual_POC ETH

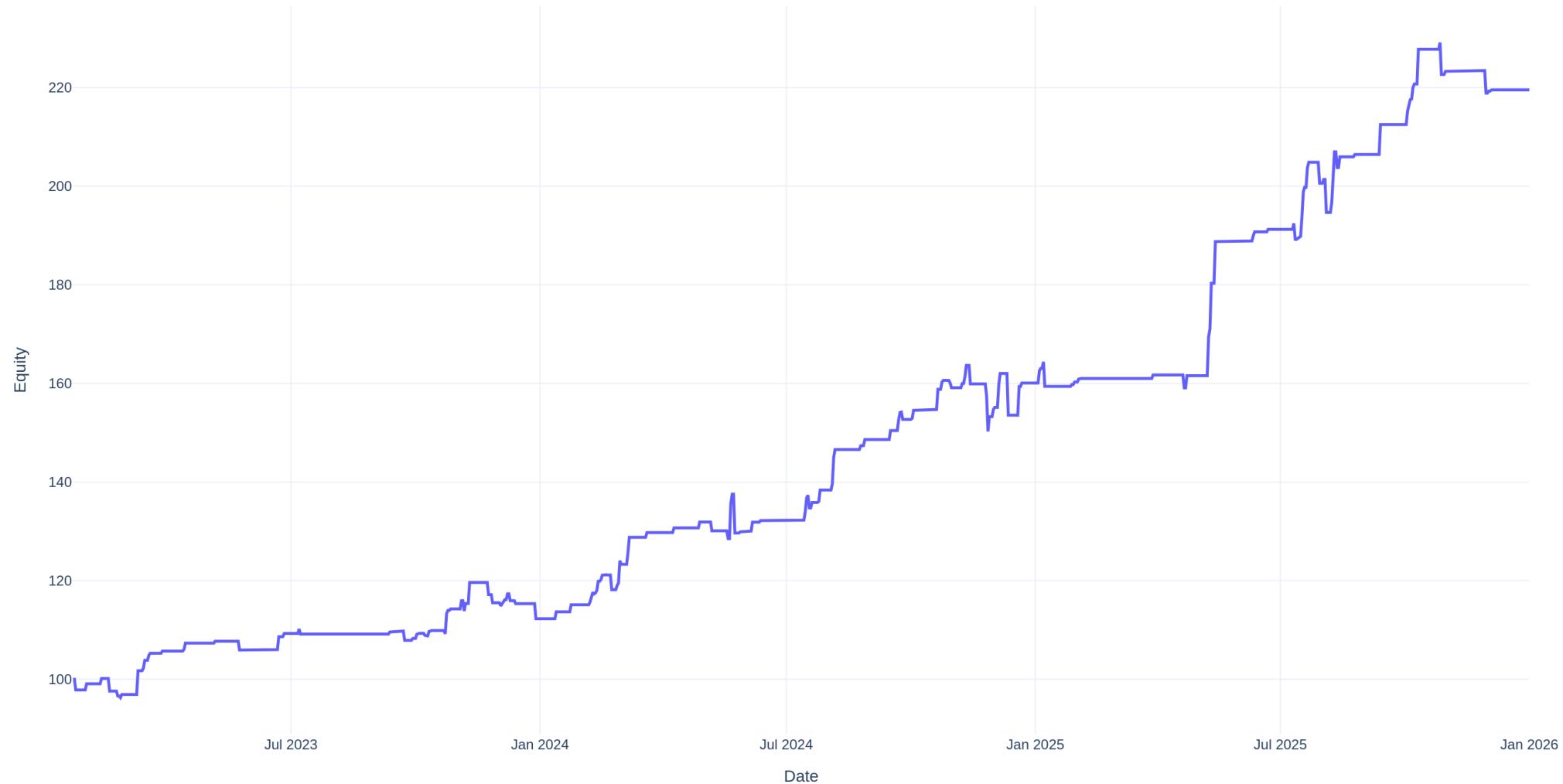


Days in DD — Engulfing_+_Dual_POC ETH



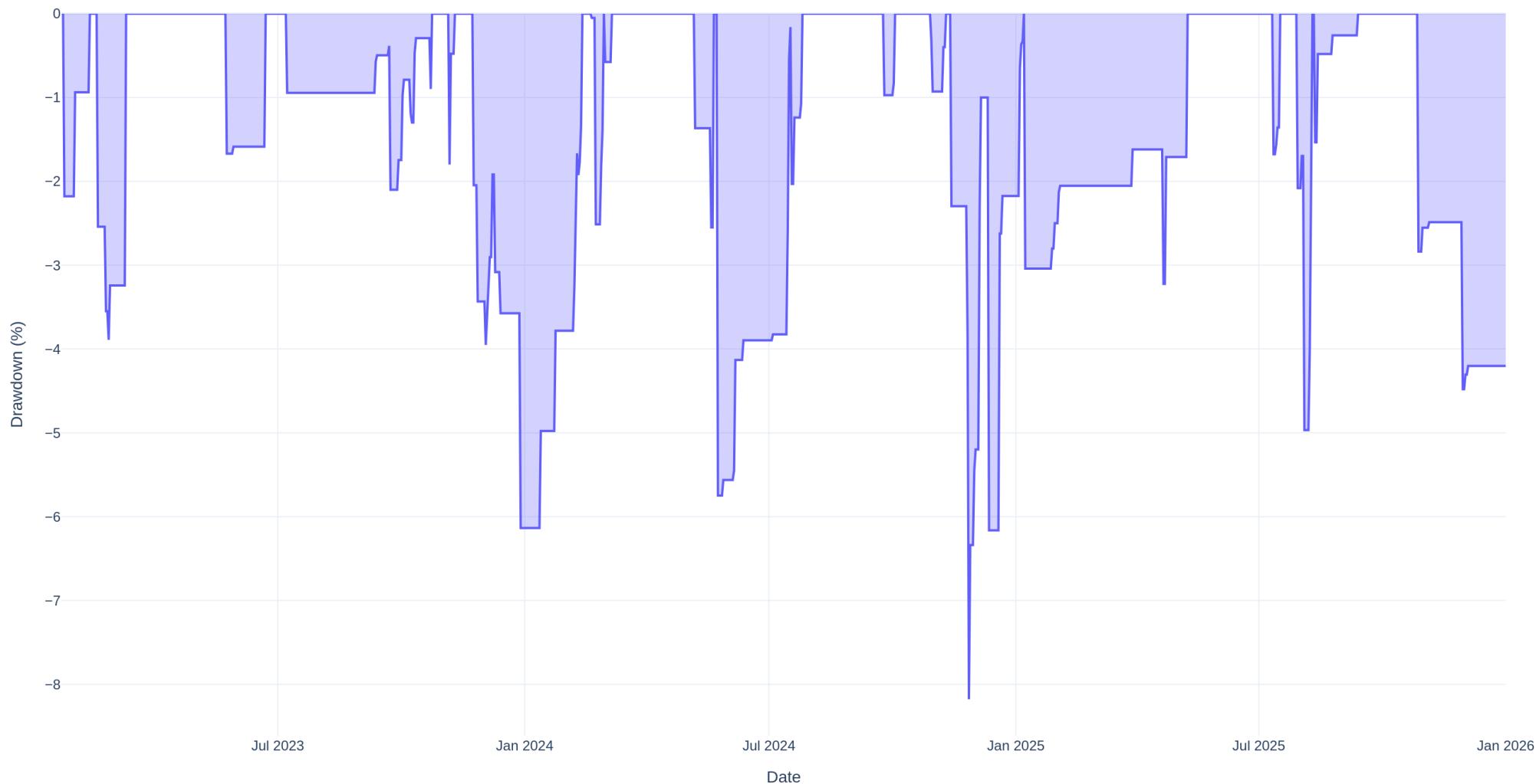
Equity — Precision_Imbalance_Dynamic_Take ETH

Equity — Precision_Imbalance_Dynamic_Take ETH



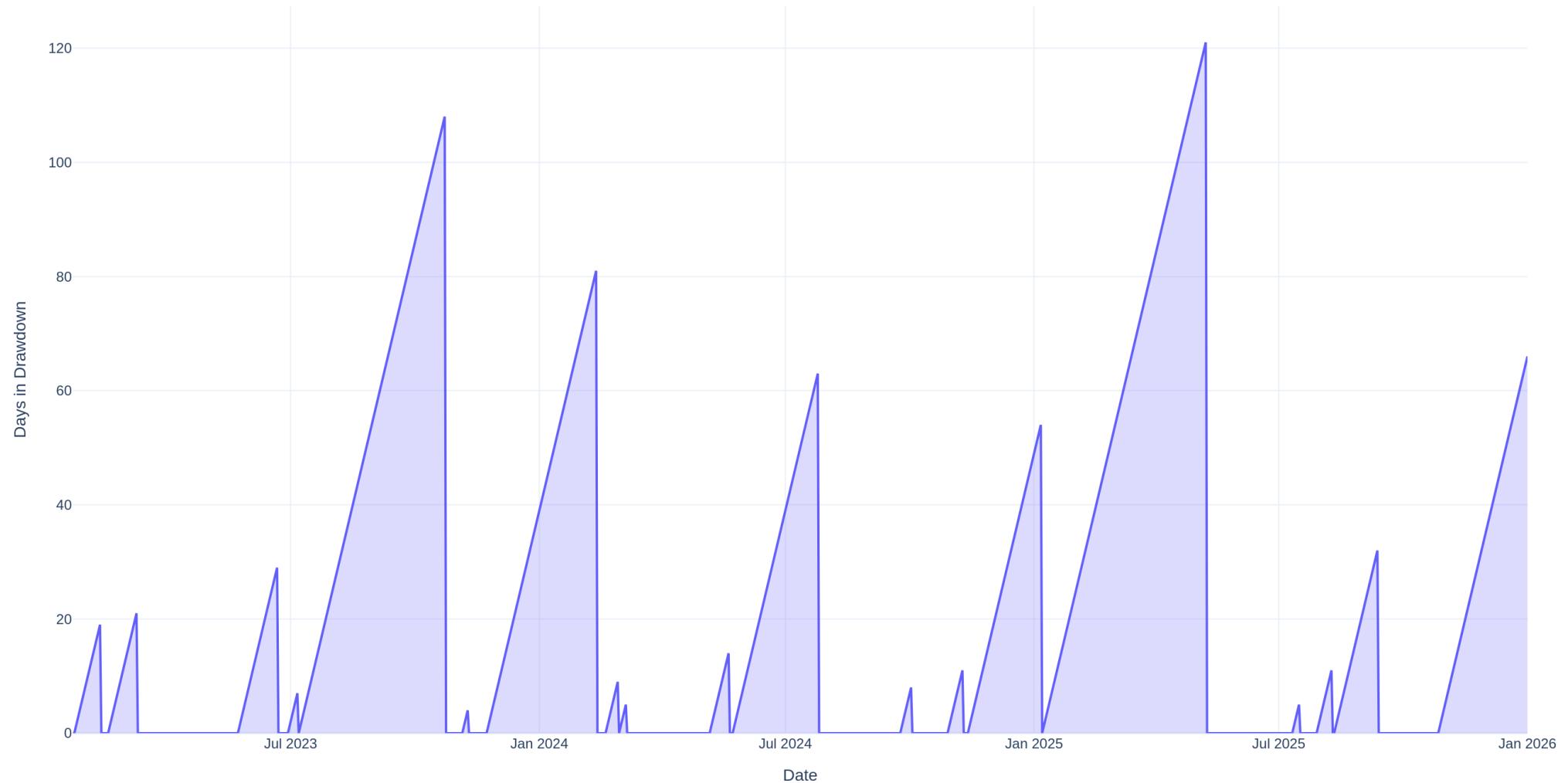
Drawdown — Precision_Imbalance_Dynamic_Take ETH

Drawdown (%) — Precision_Imbalance_Dynamic_Take ETH



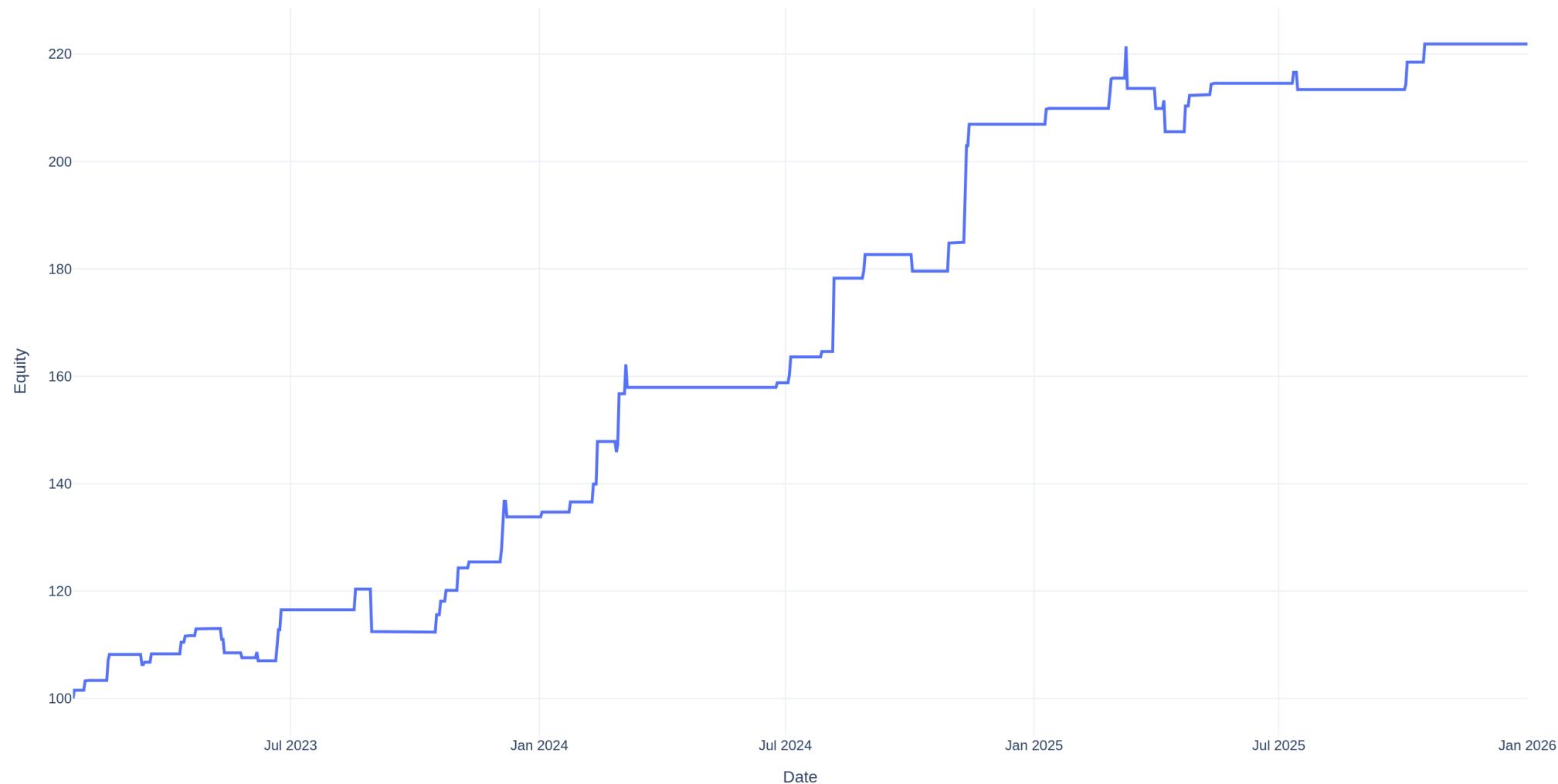
Days in DD — Precision_Imbalance_Dynamic_Take ETH

Days in Drawdown — Precision_Imbalance_Dynamic_Take ETH



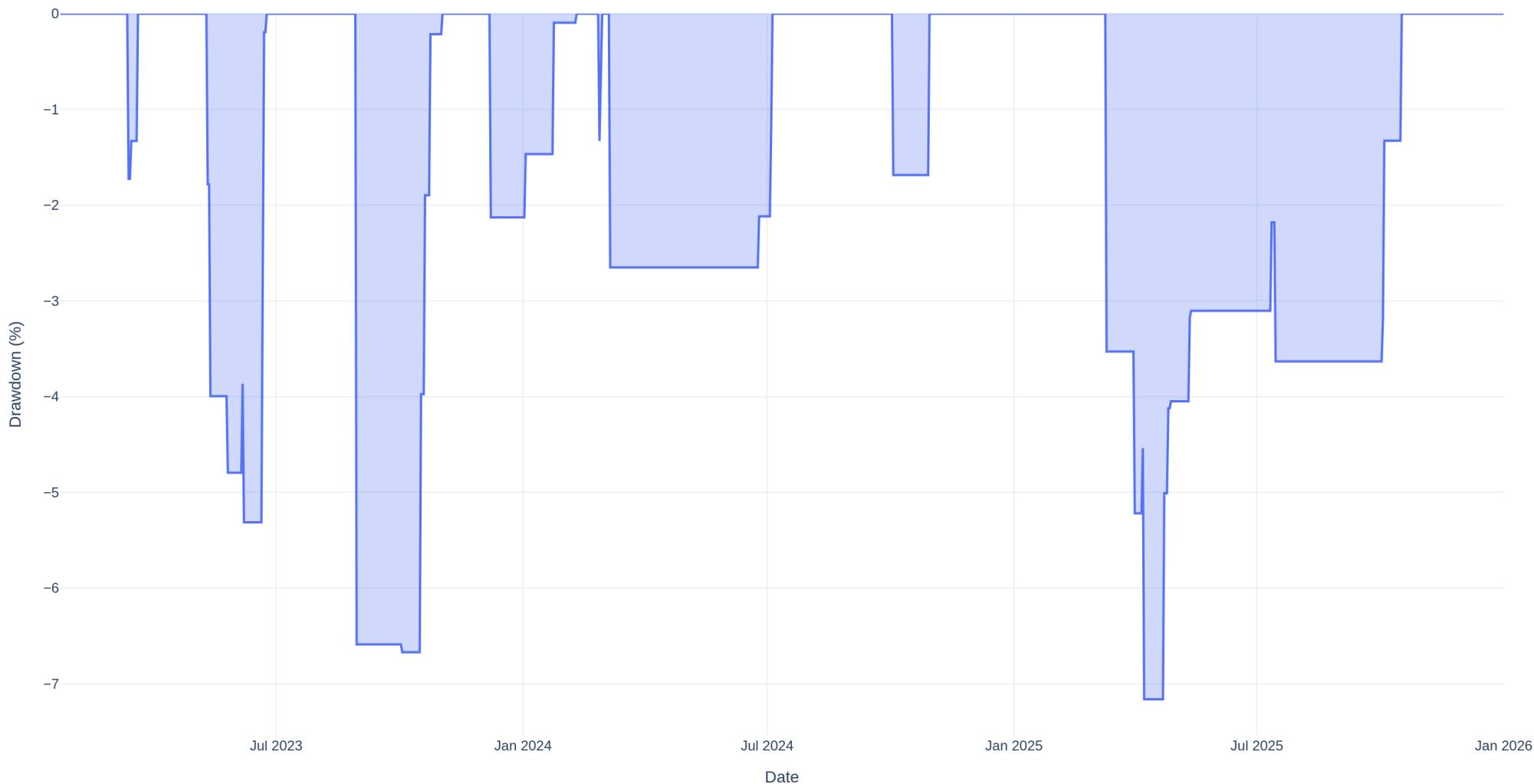
Equity — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

Equity — Precision_Momentum_V_2_Dynamic_Take BTCUSDT



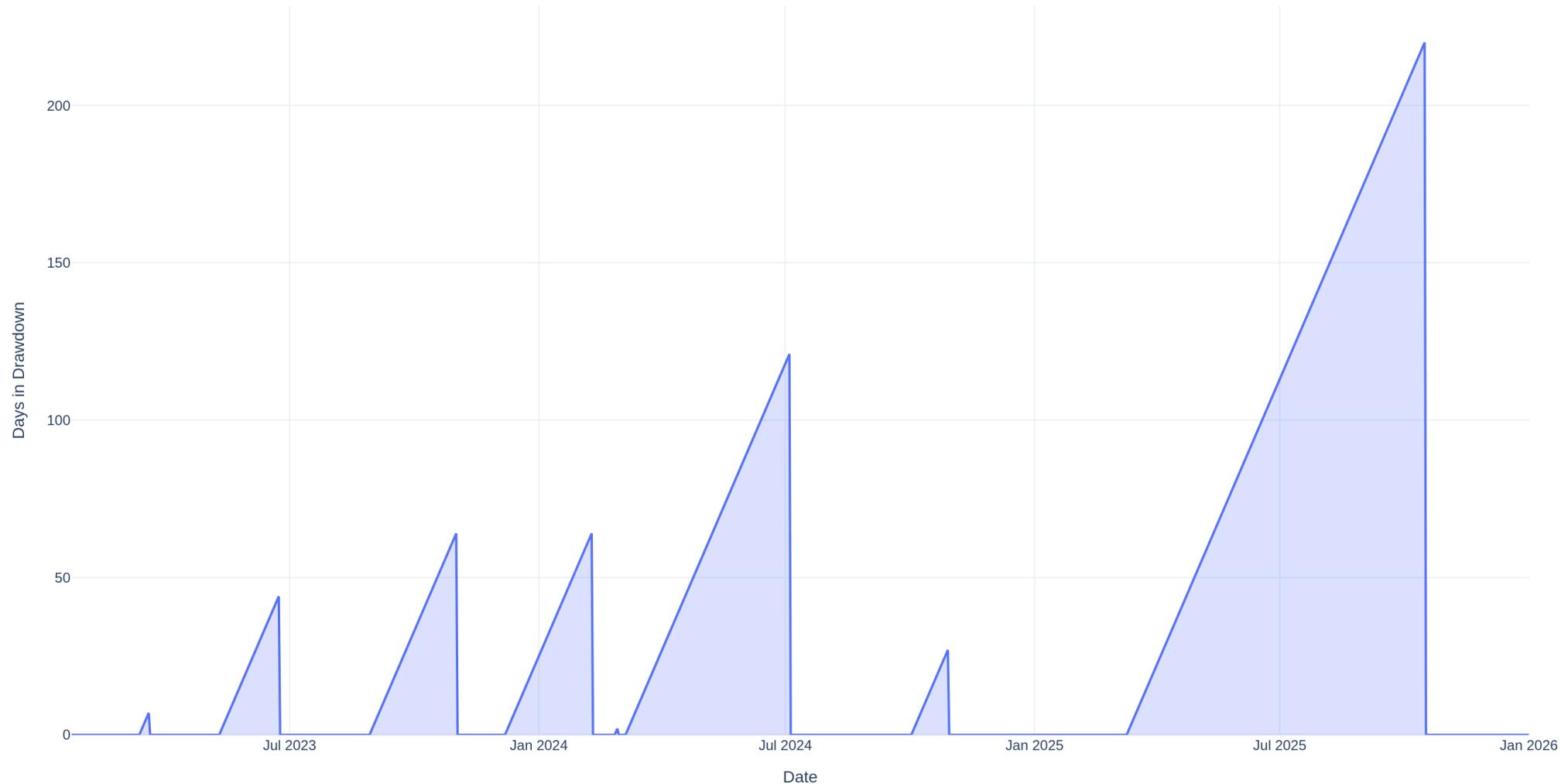
Drawdown — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

Drawdown (%) — Precision_Momentum_V_2_Dynamic_Take BTCUSDT



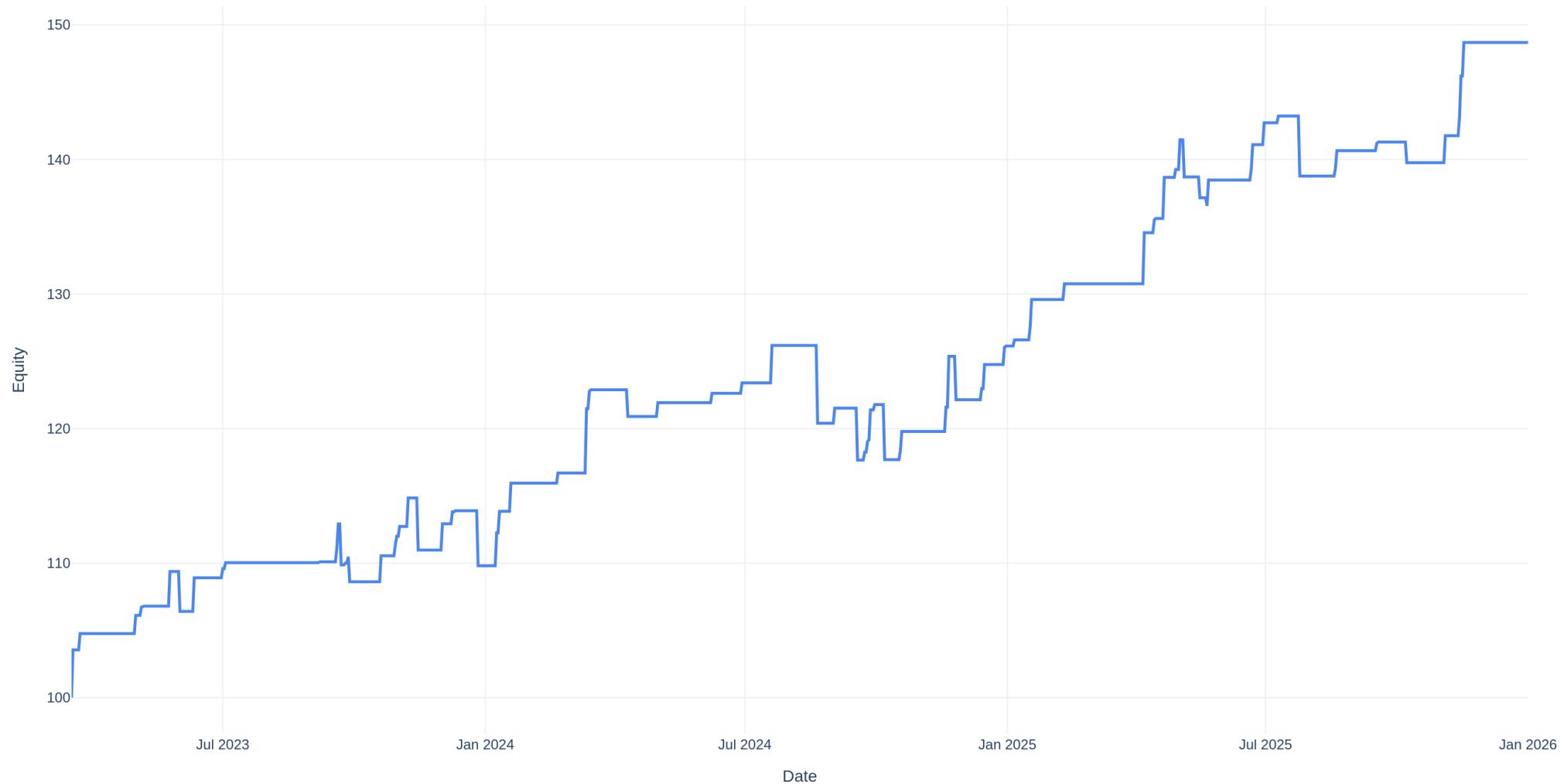
Days in DD — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

Days in Drawdown — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

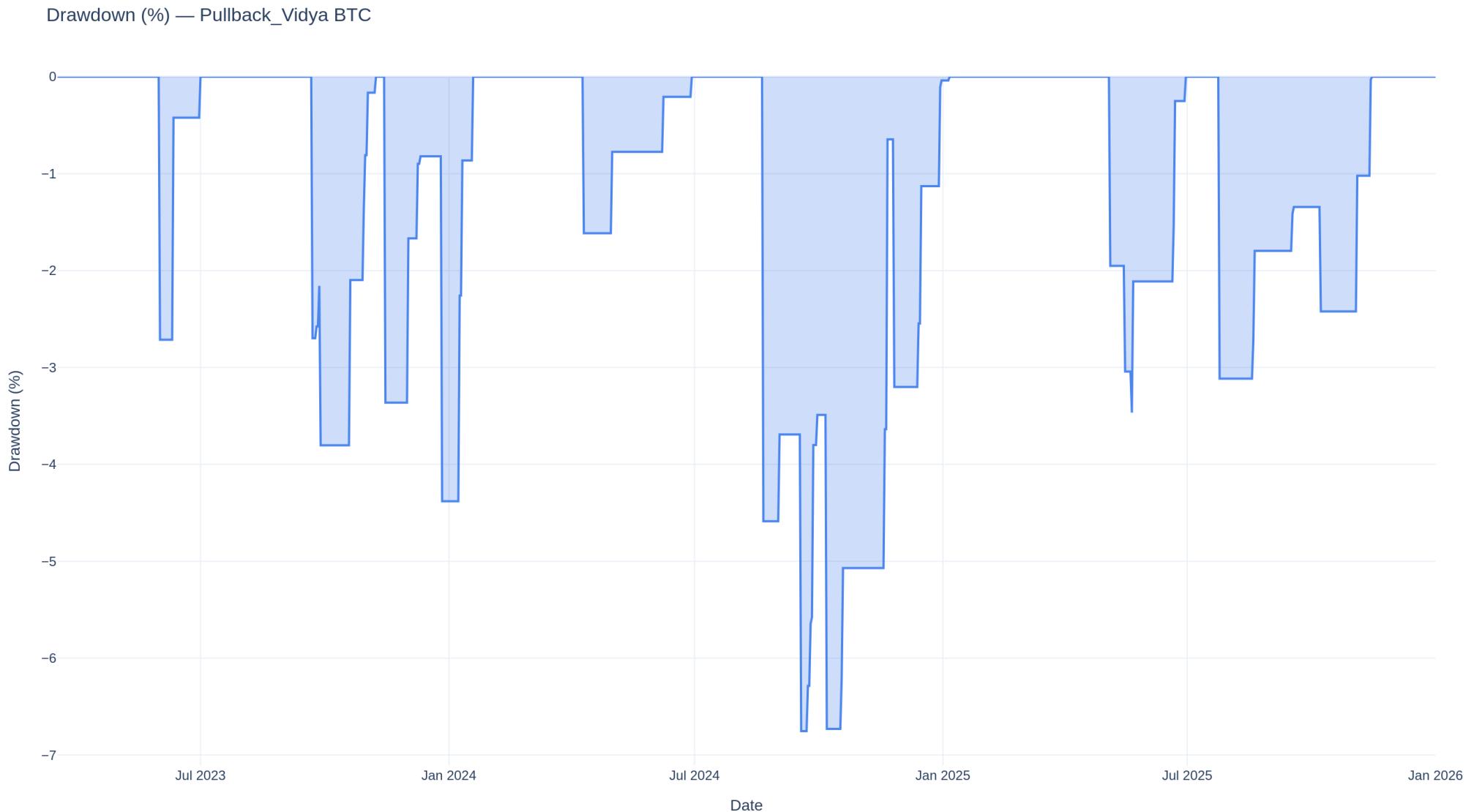


Equity — Pullback_Vidya BTC

Equity — Pullback_Vidya BTC

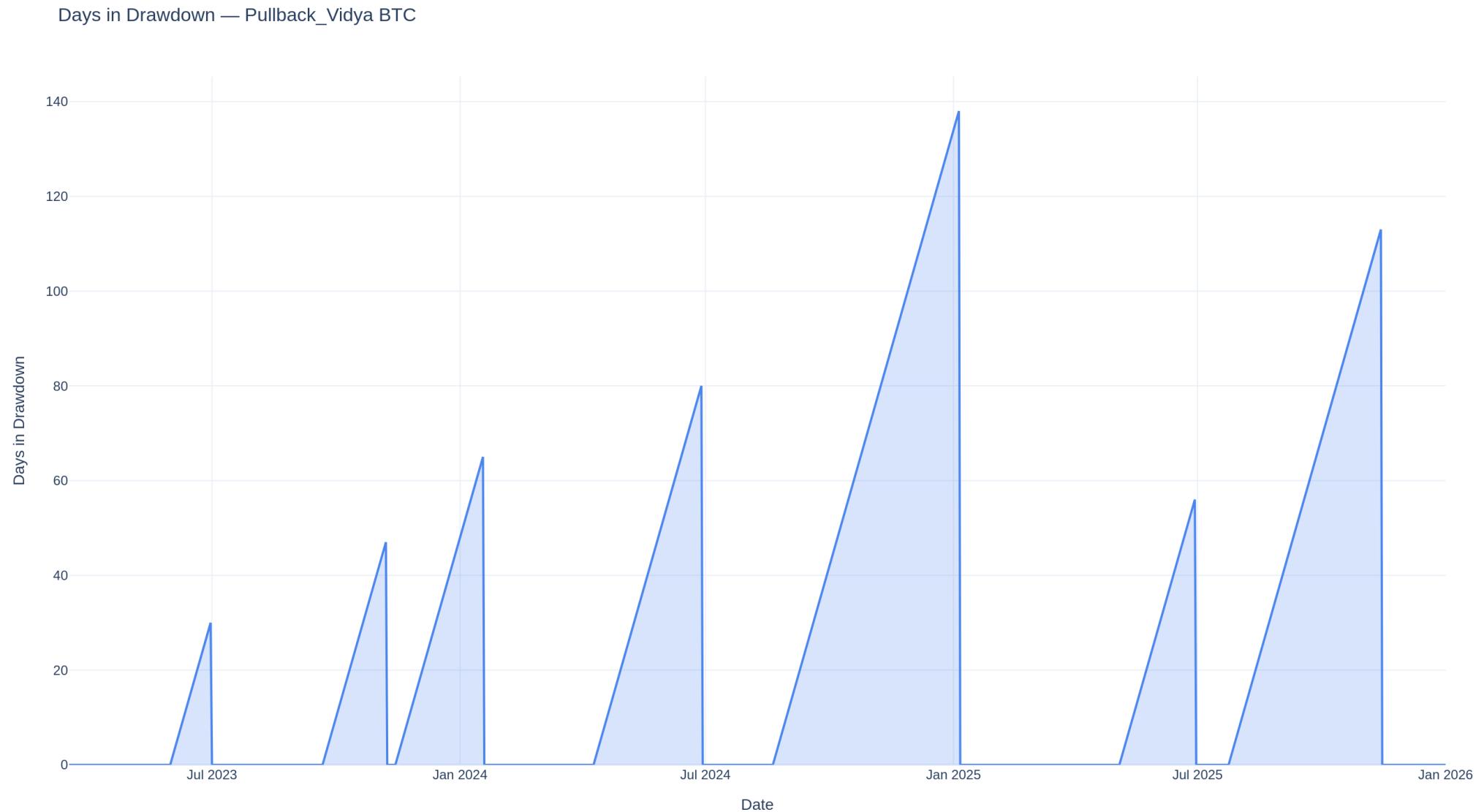


Drawdown — Pullback_Vidya BTC

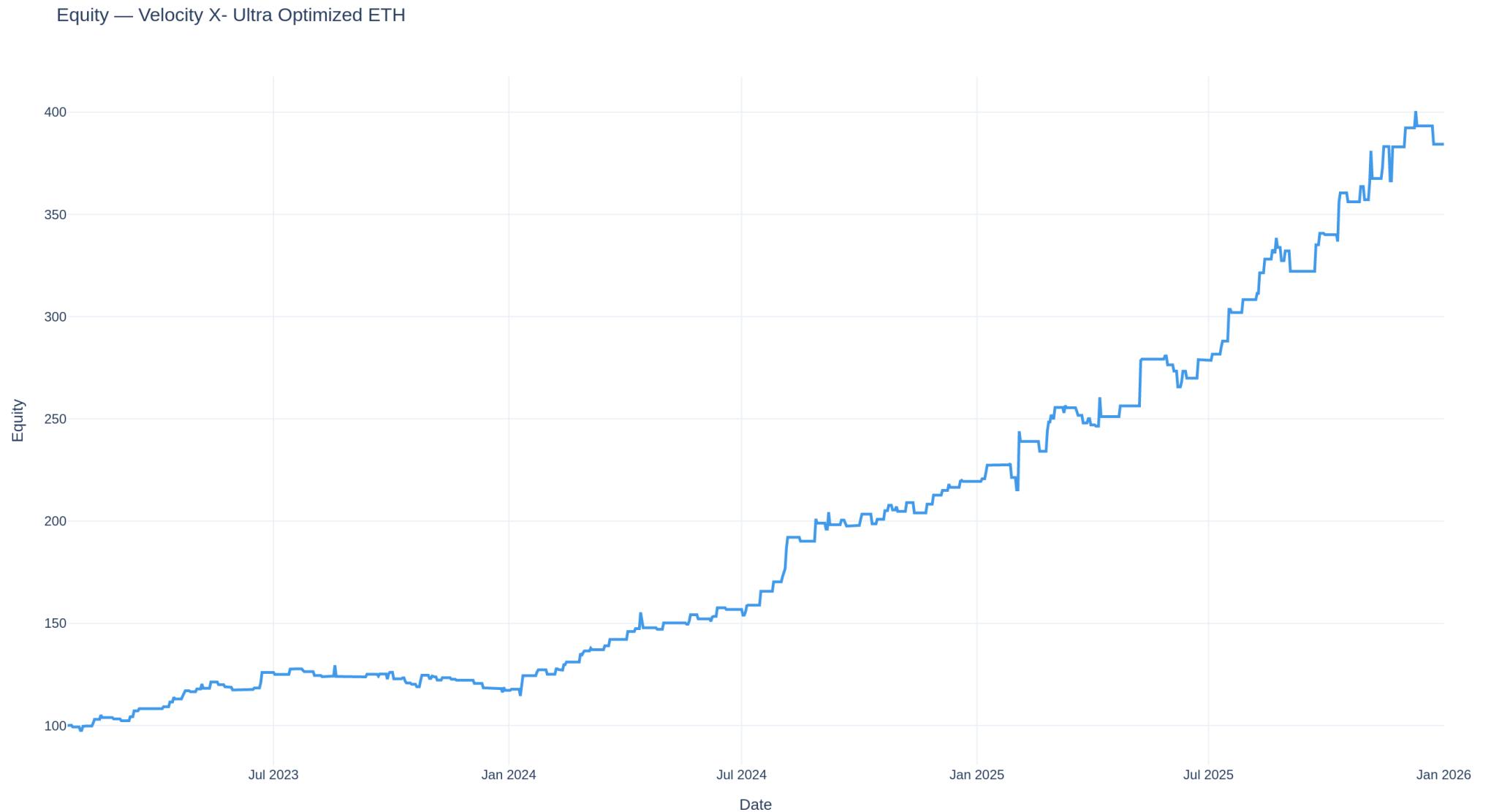


End: 2026-01-01

Days in DD — Pullback_Vidya BTC

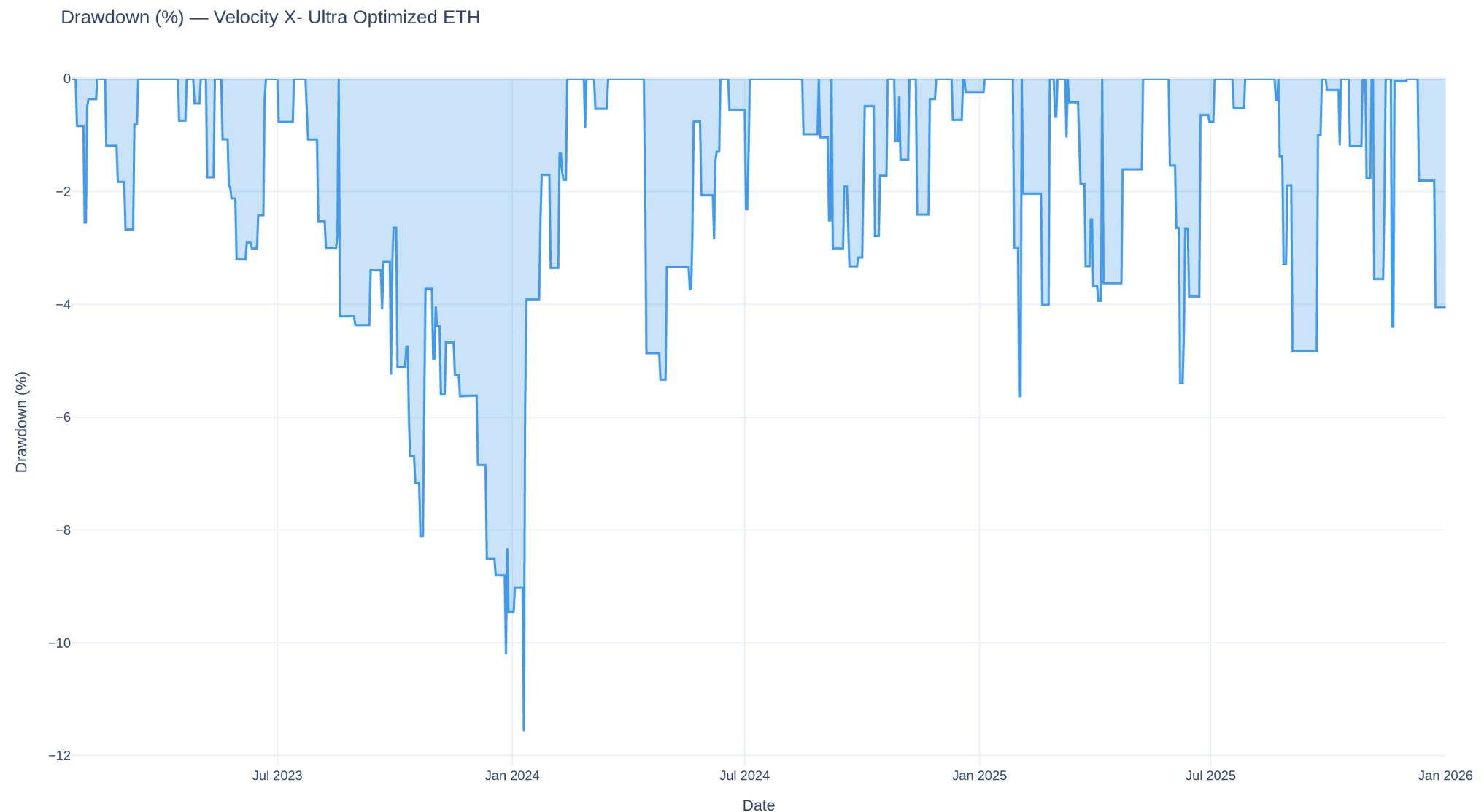


Equity — Velocity X- Ultra Optimized ETH

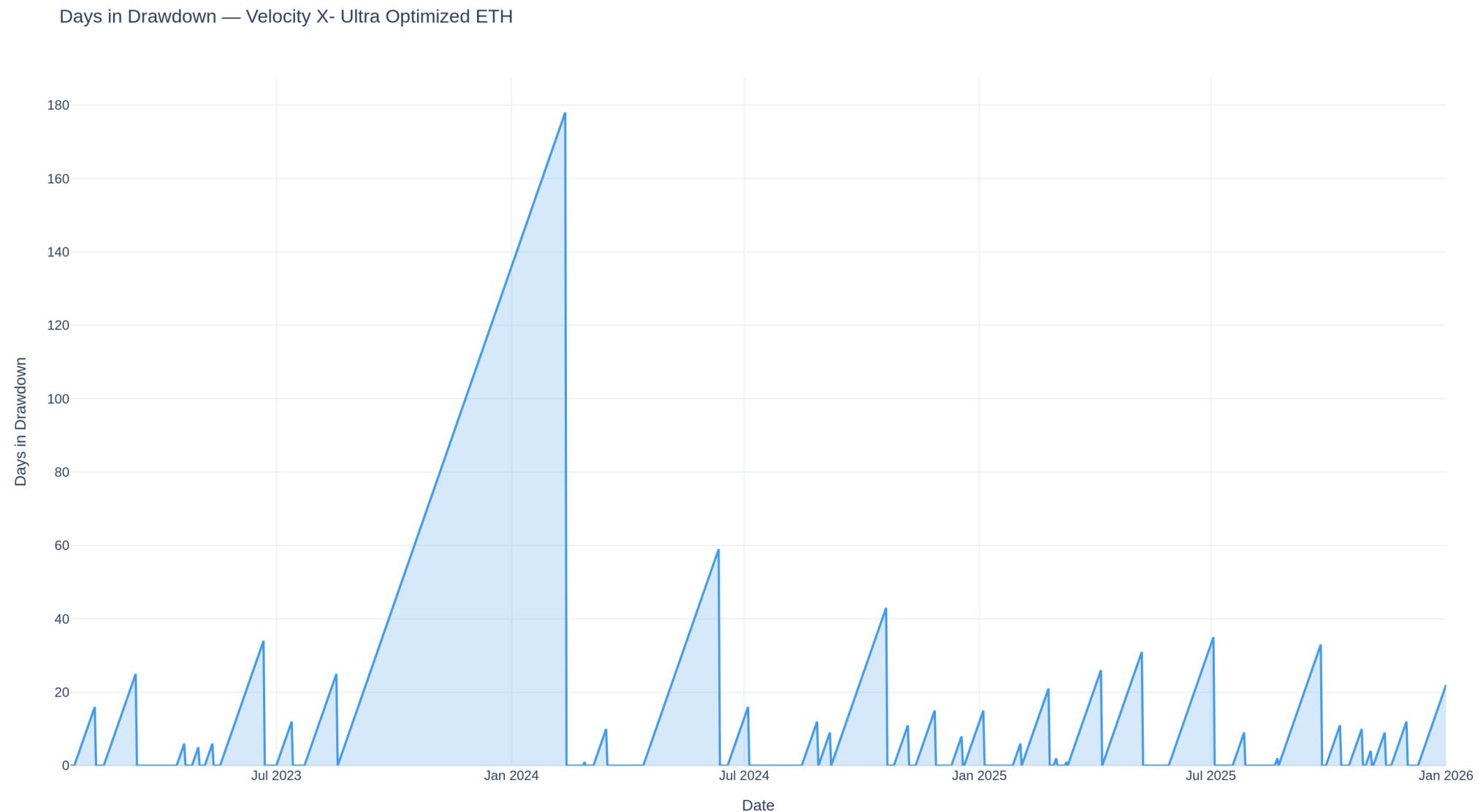


End: 2026-01-01

Drawdown — Velocity X- Ultra Optimized ETH



Days in DD — Velocity X- Ultra Optimized ETH

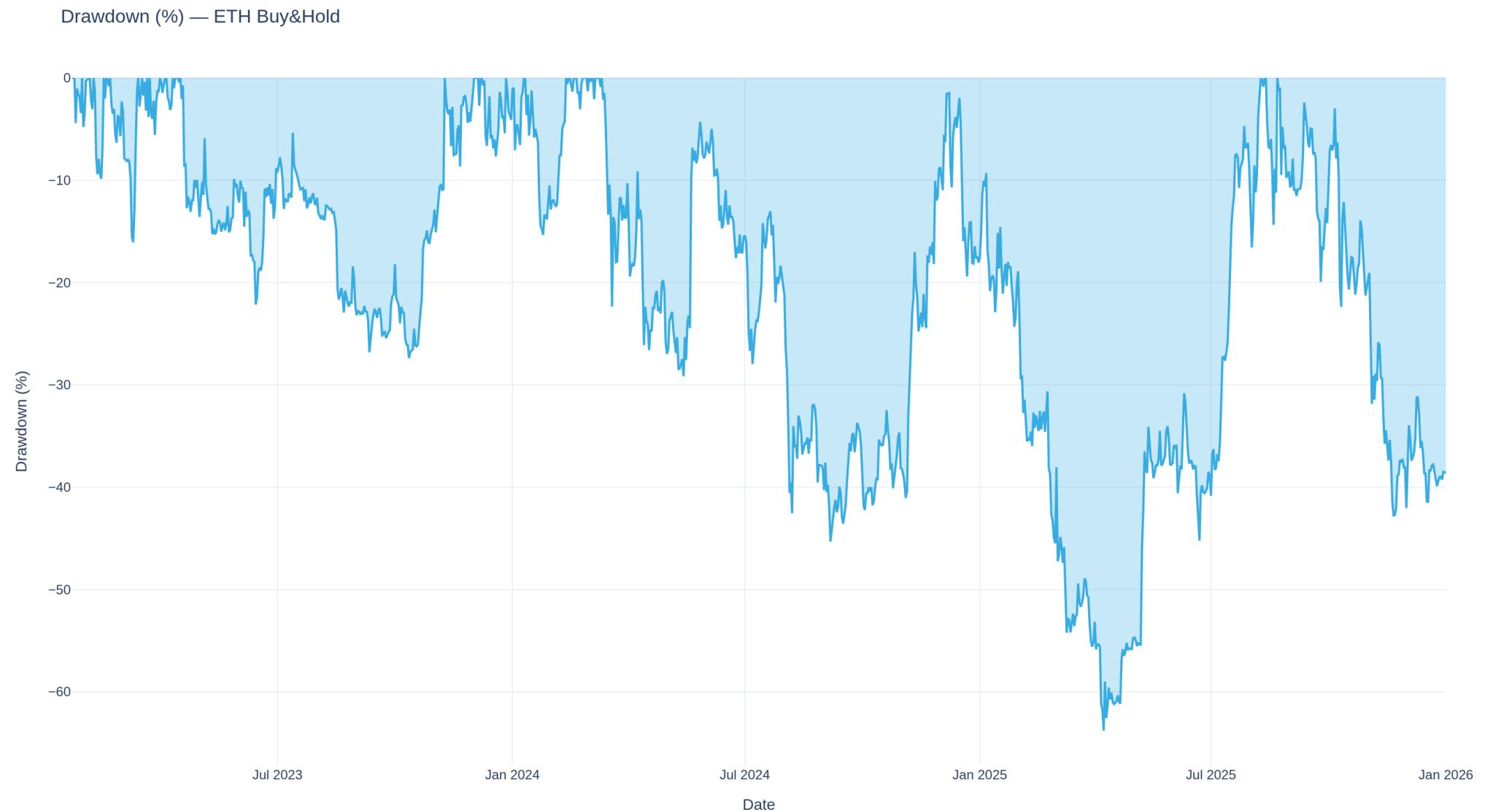


End: 2026-01-01

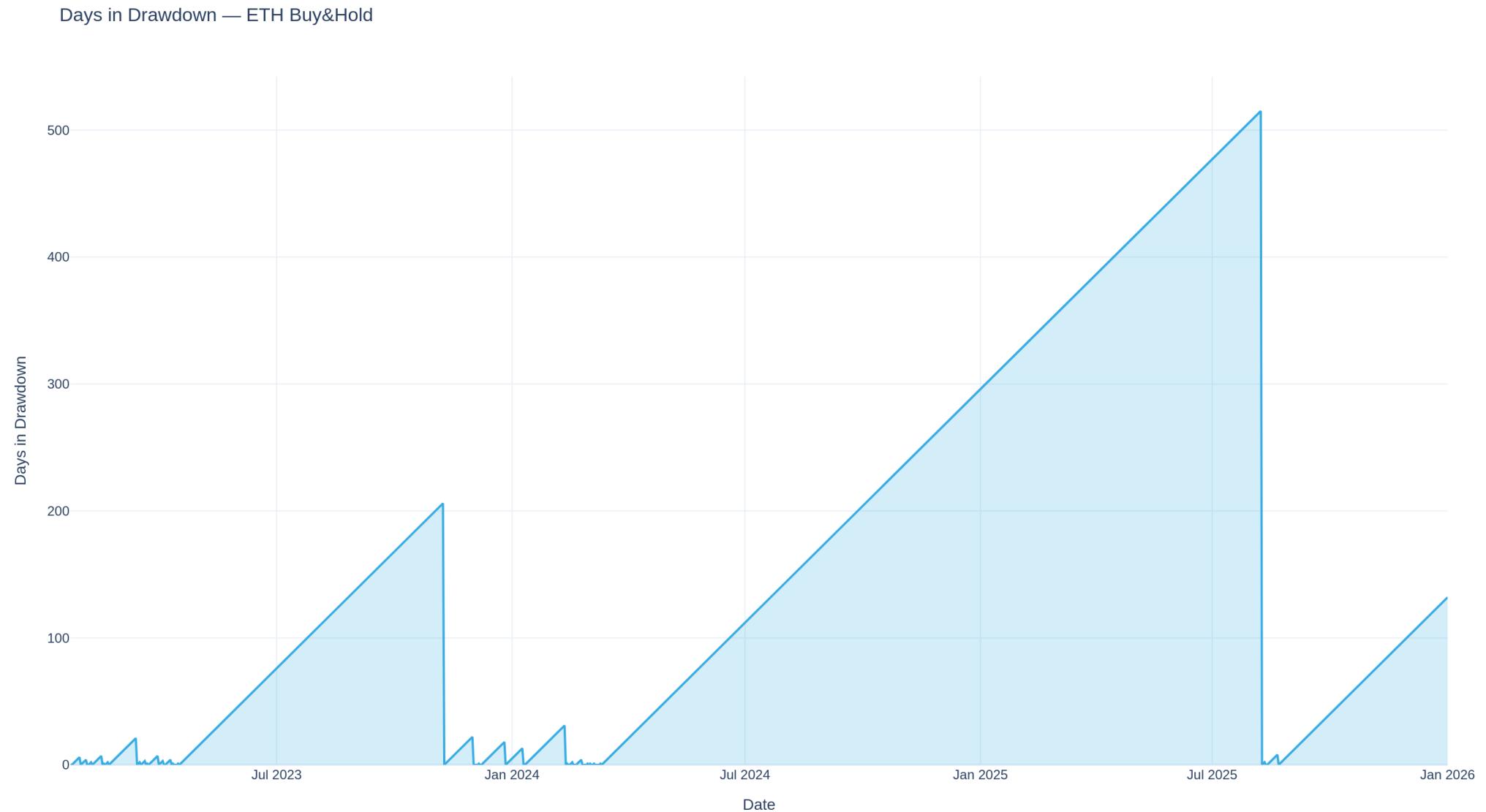
Equity — ETH Buy&Hold



Drawdown — ETH Buy&Hold



Days in DD — ETH Buy&Hold



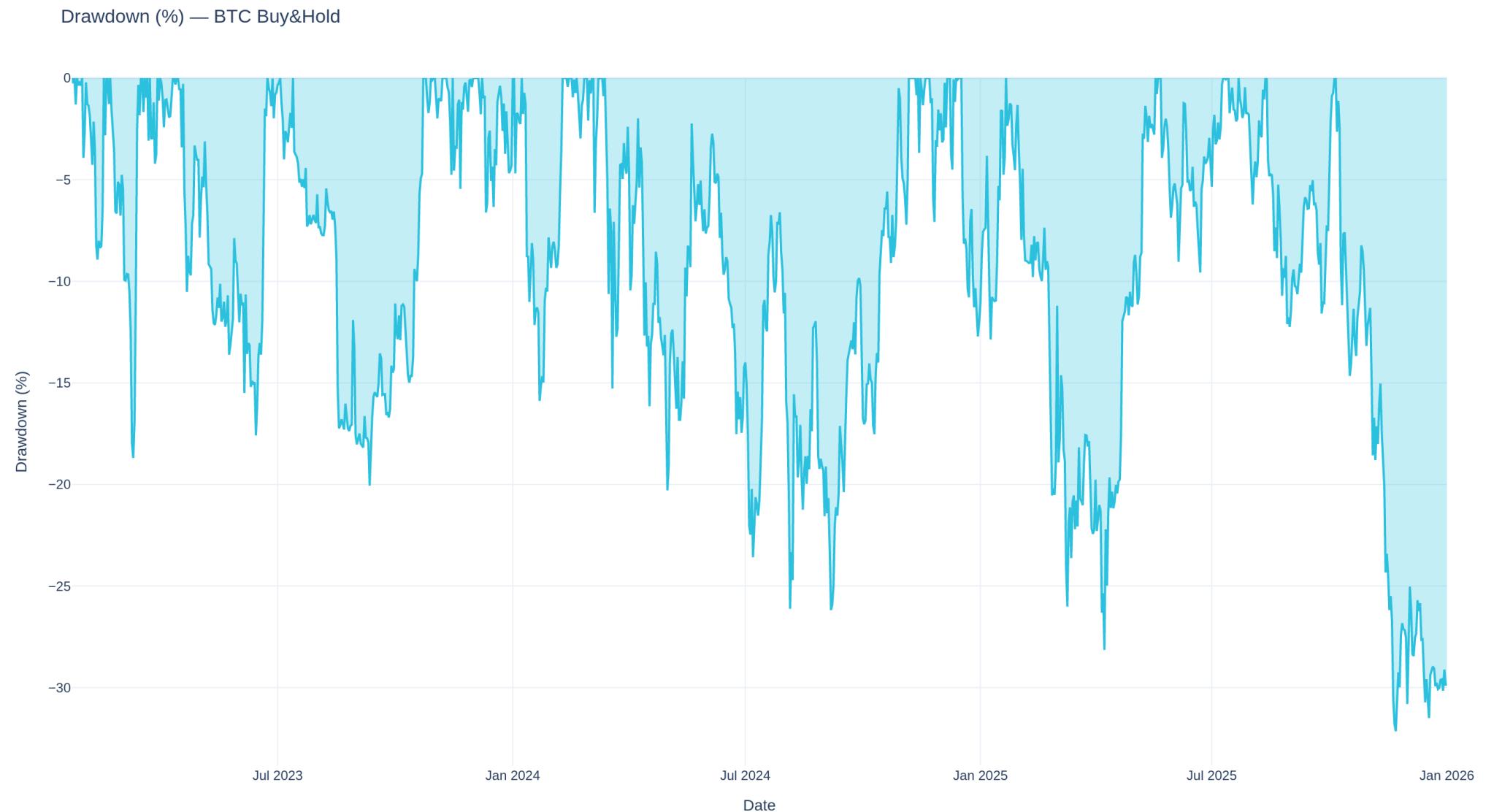
Equity — BTC Buy&Hold

Equity — BTC Buy&Hold

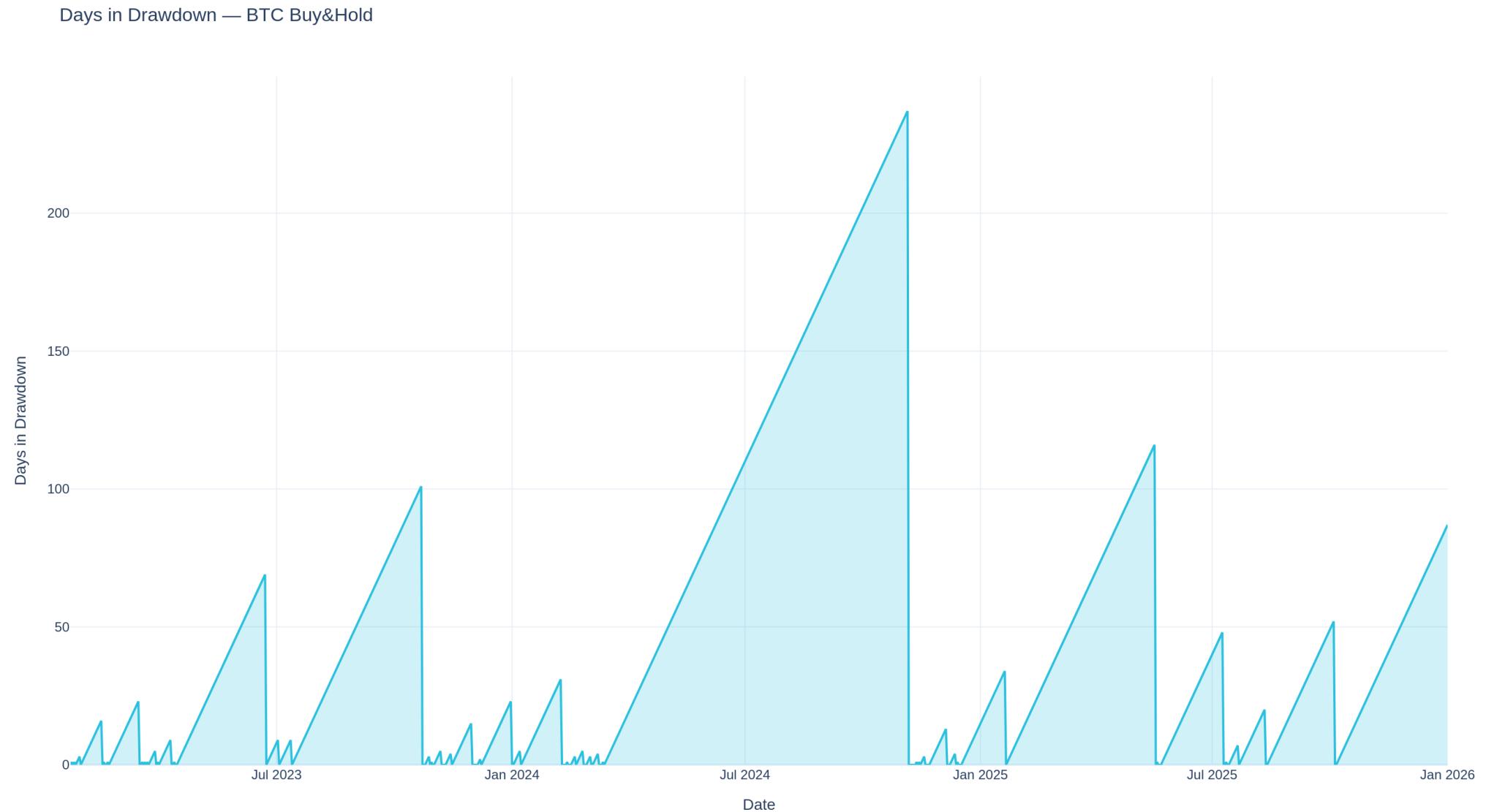


End: 2026-01-01

Drawdown — BTC Buy&Hold

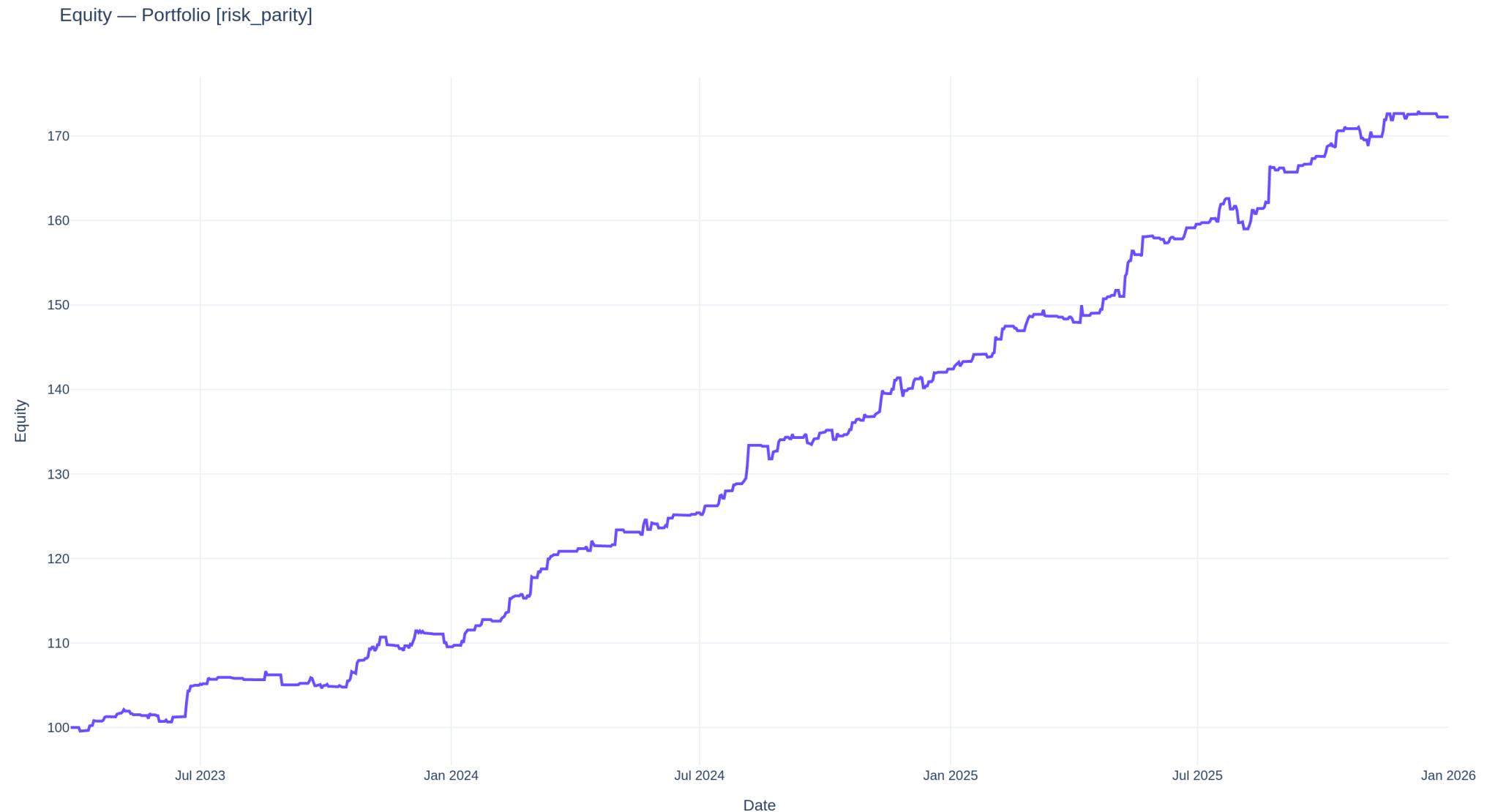


Days in DD — BTC Buy&Hold



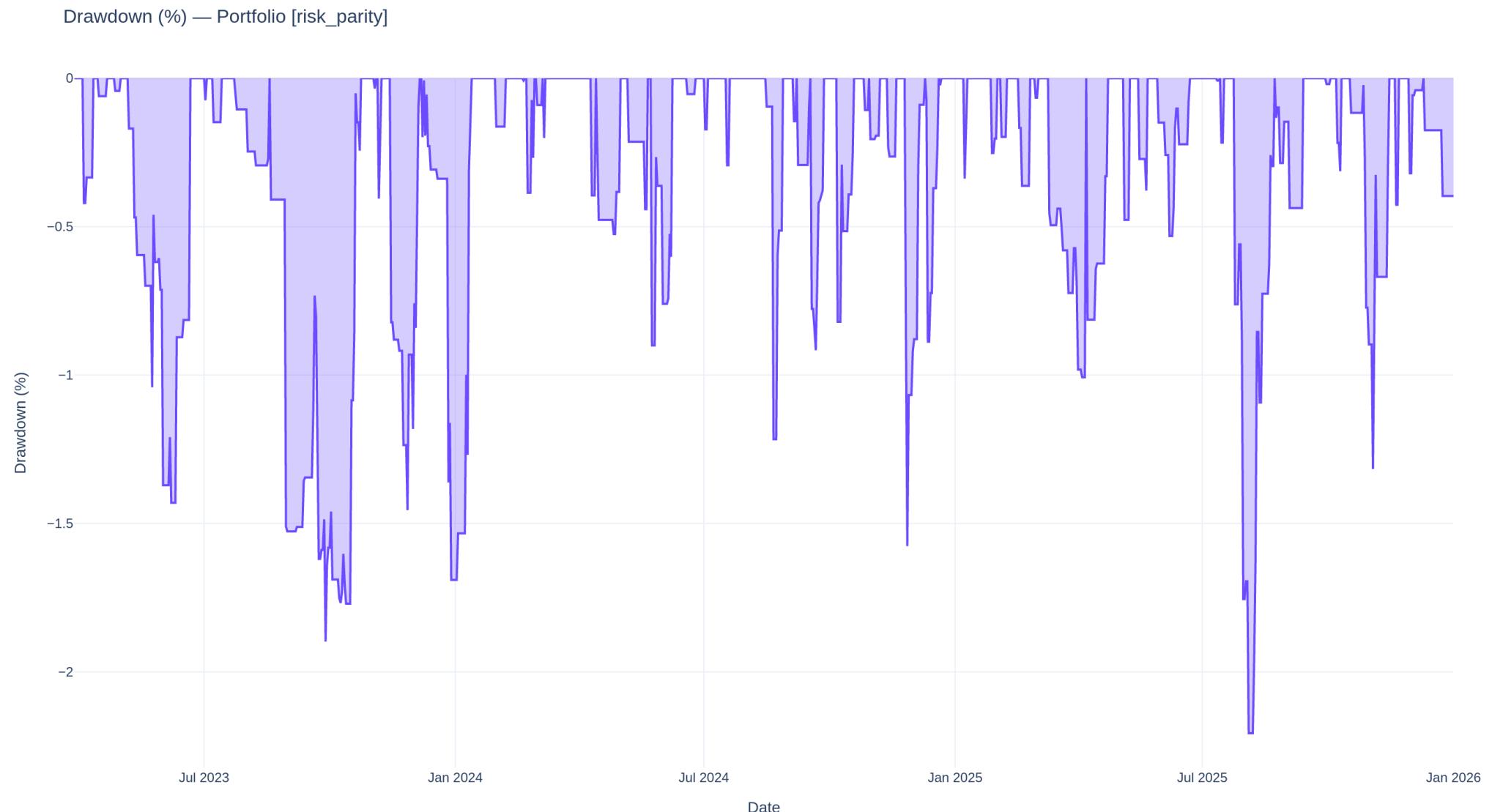
End: 2026-01-01

Equity — Portfolio [risk_parity]



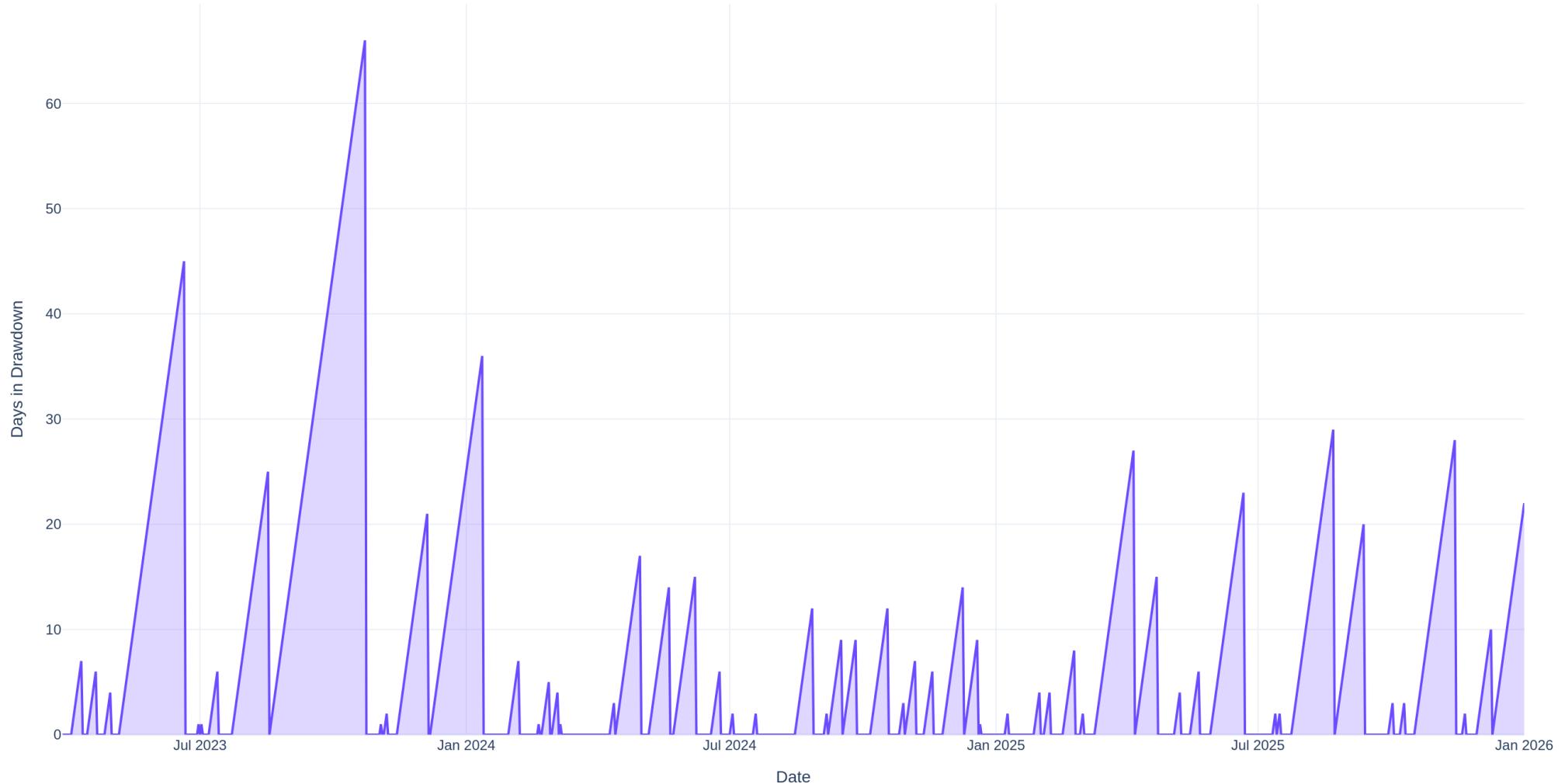
End: 2026-01-01

Drawdown — Portfolio [risk_parity]

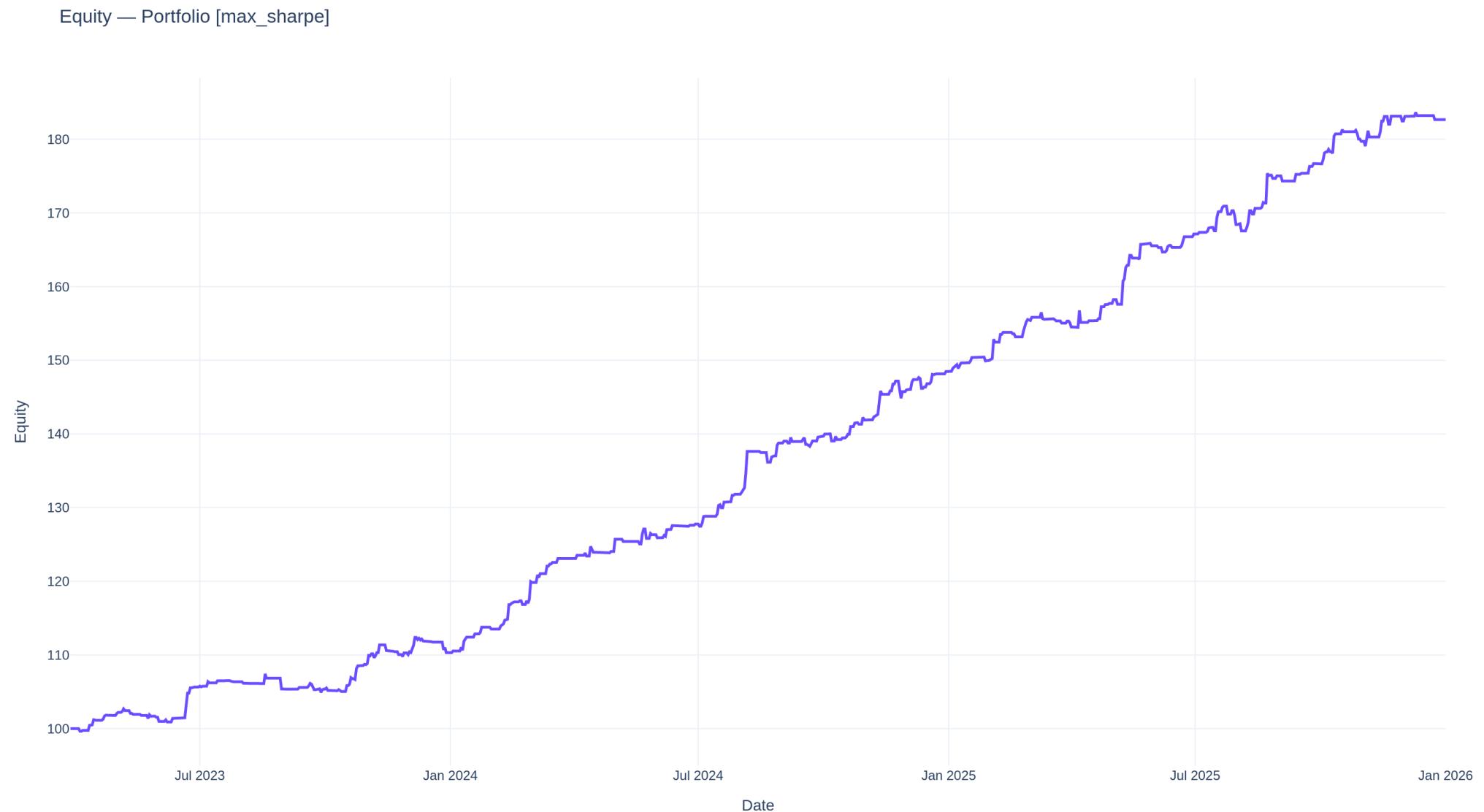


Days in DD — Portfolio [risk_parity]

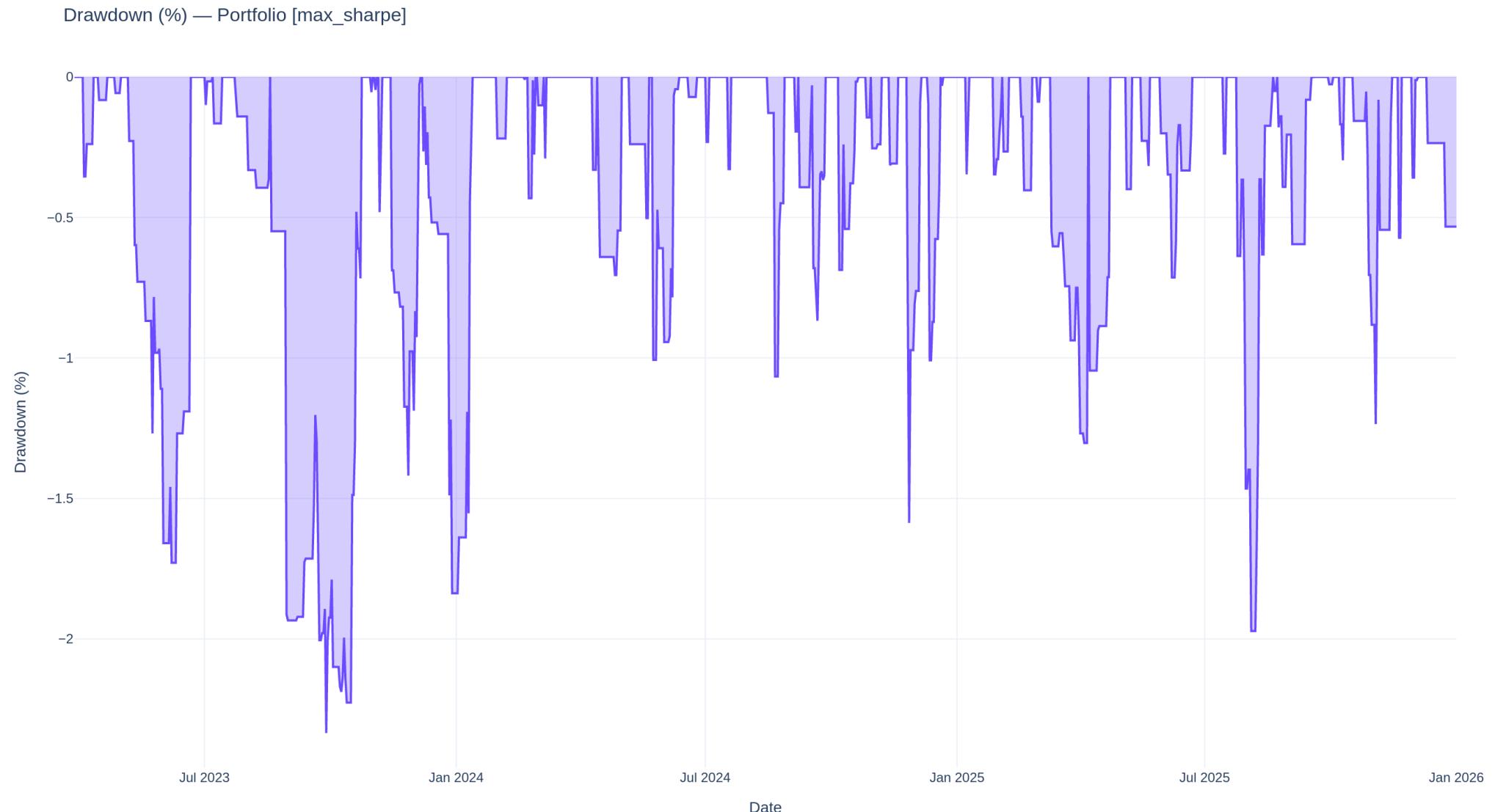
Days in Drawdown — Portfolio [risk_parity]



Equity — Portfolio [max_sharpe]

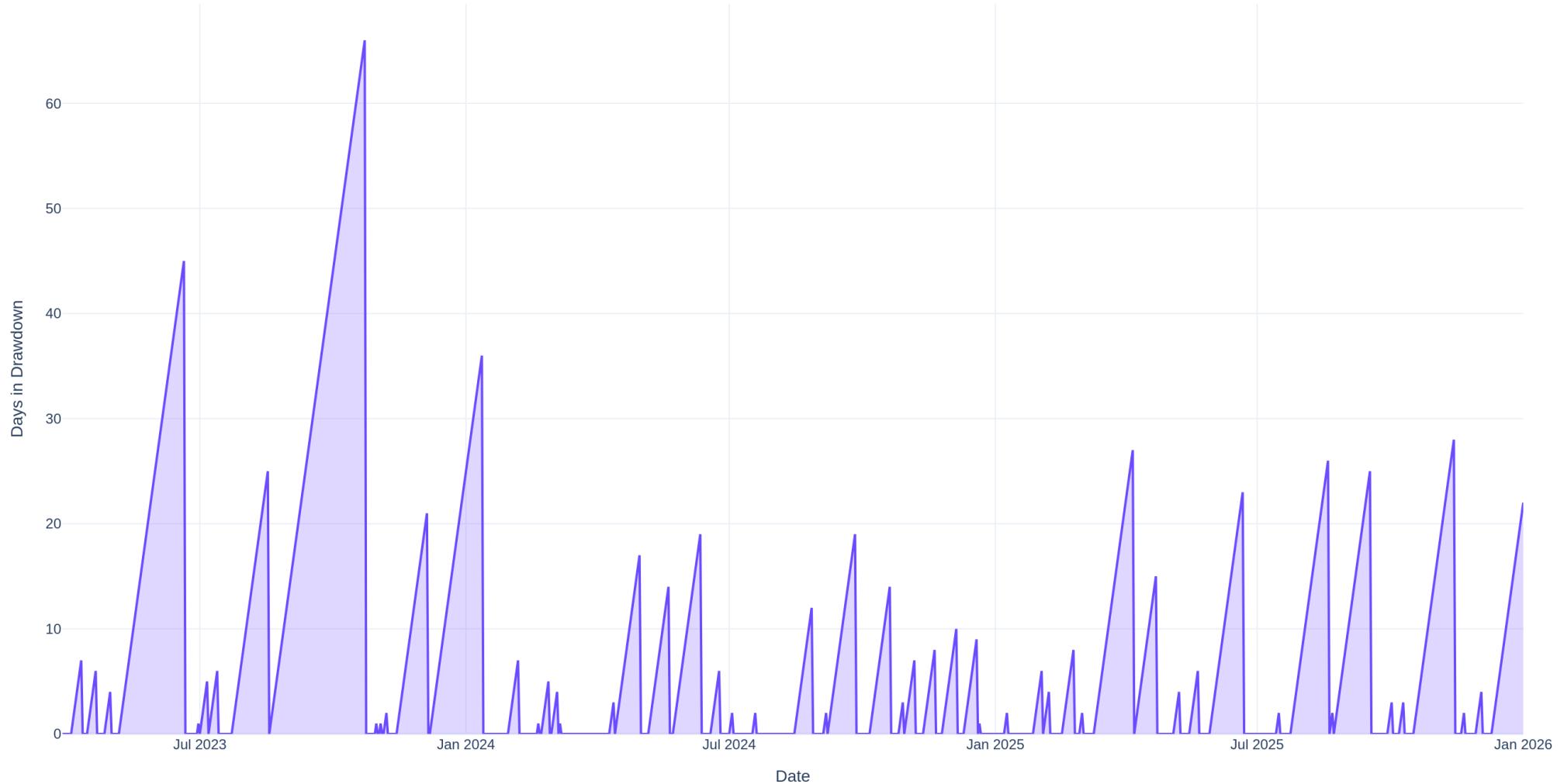


Drawdown — Portfolio [max_sharpe]



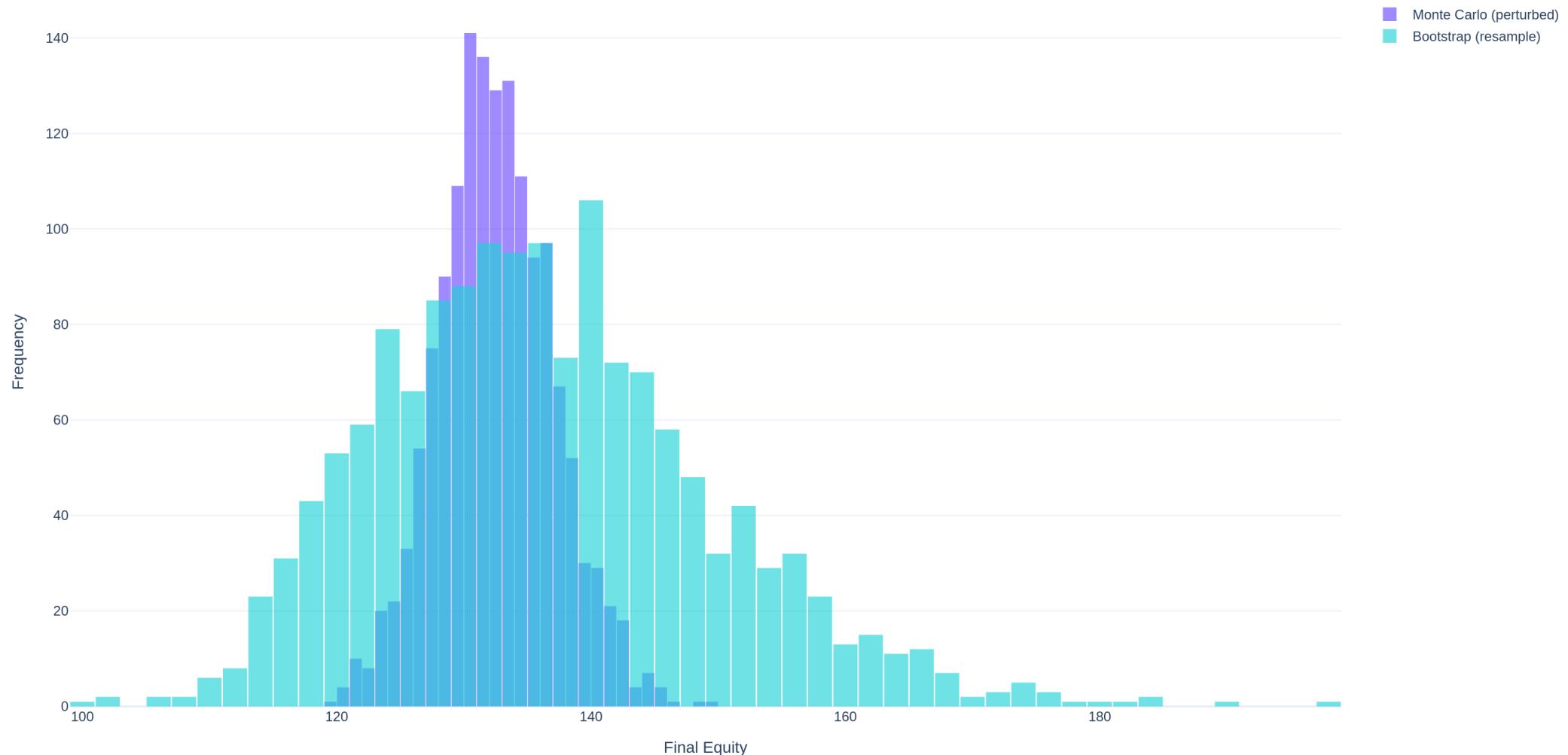
Days in DD — Portfolio [max_sharpe]

Days in Drawdown — Portfolio [max_sharpe]

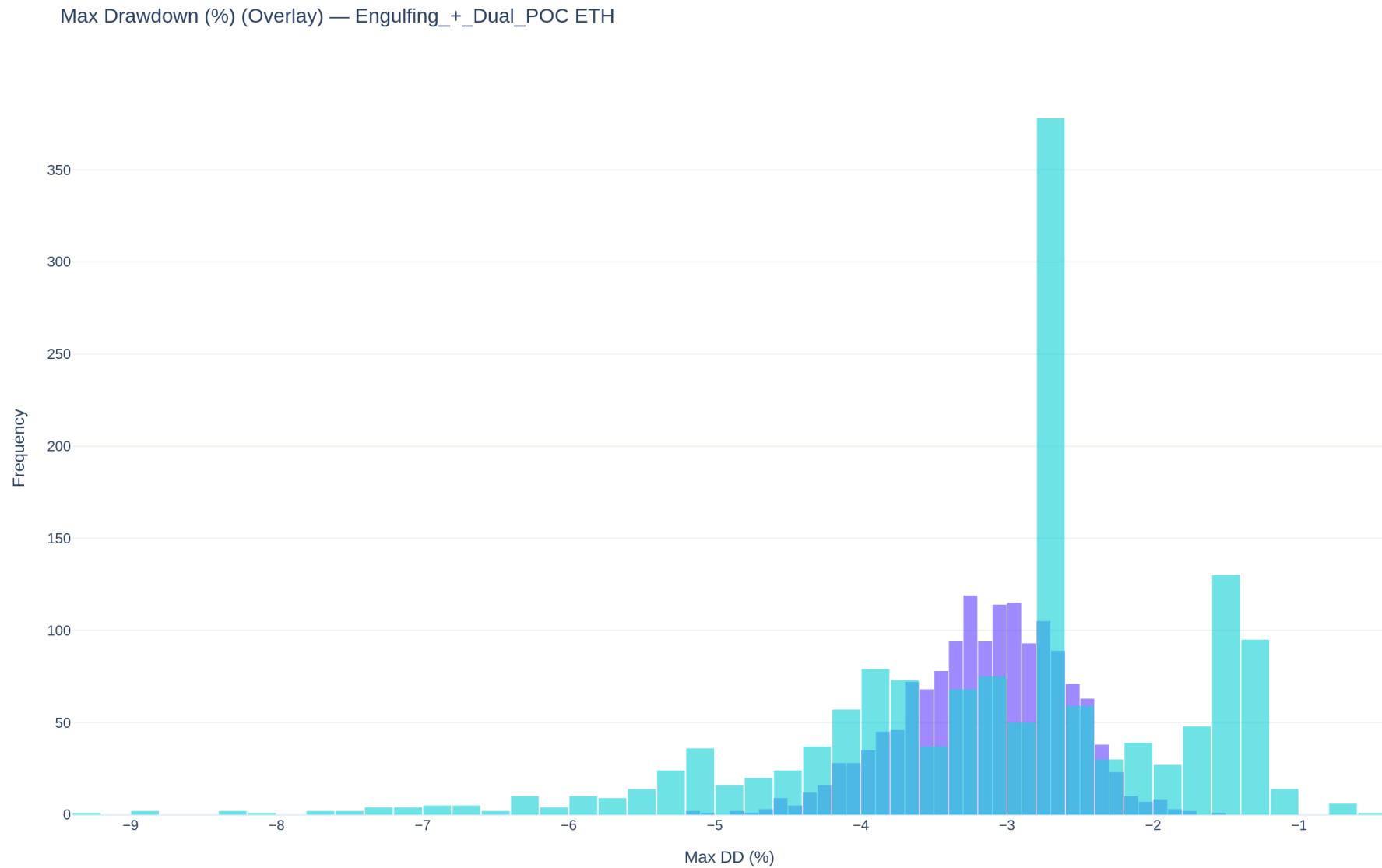


Simulations — Final Equity — Engulfing_+ Dual_POC ETH

Final Equity (Overlay) — Engulfing_+ Dual_POC ETH

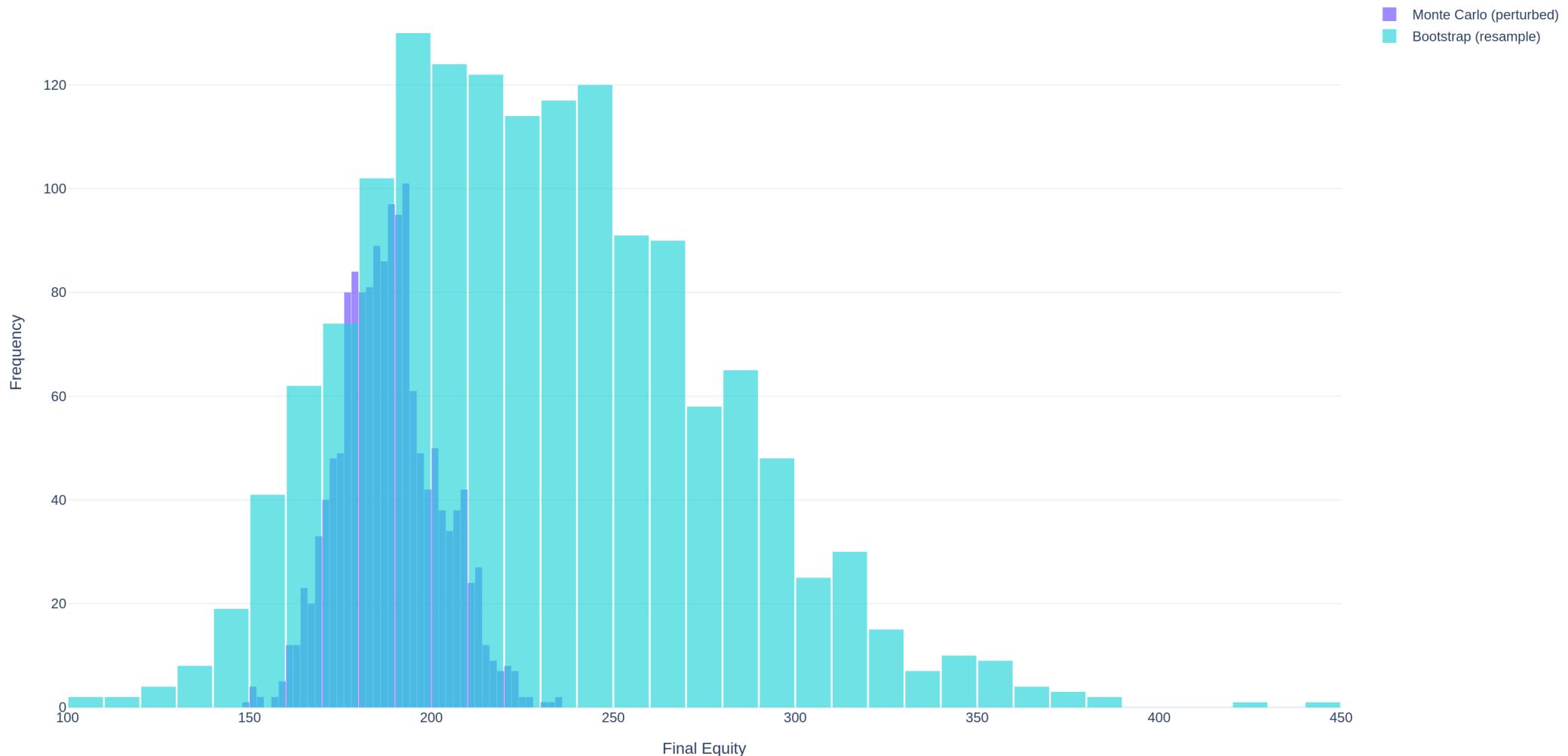


Simulations — Max DD — Engulfing_+ Dual_POC ETH



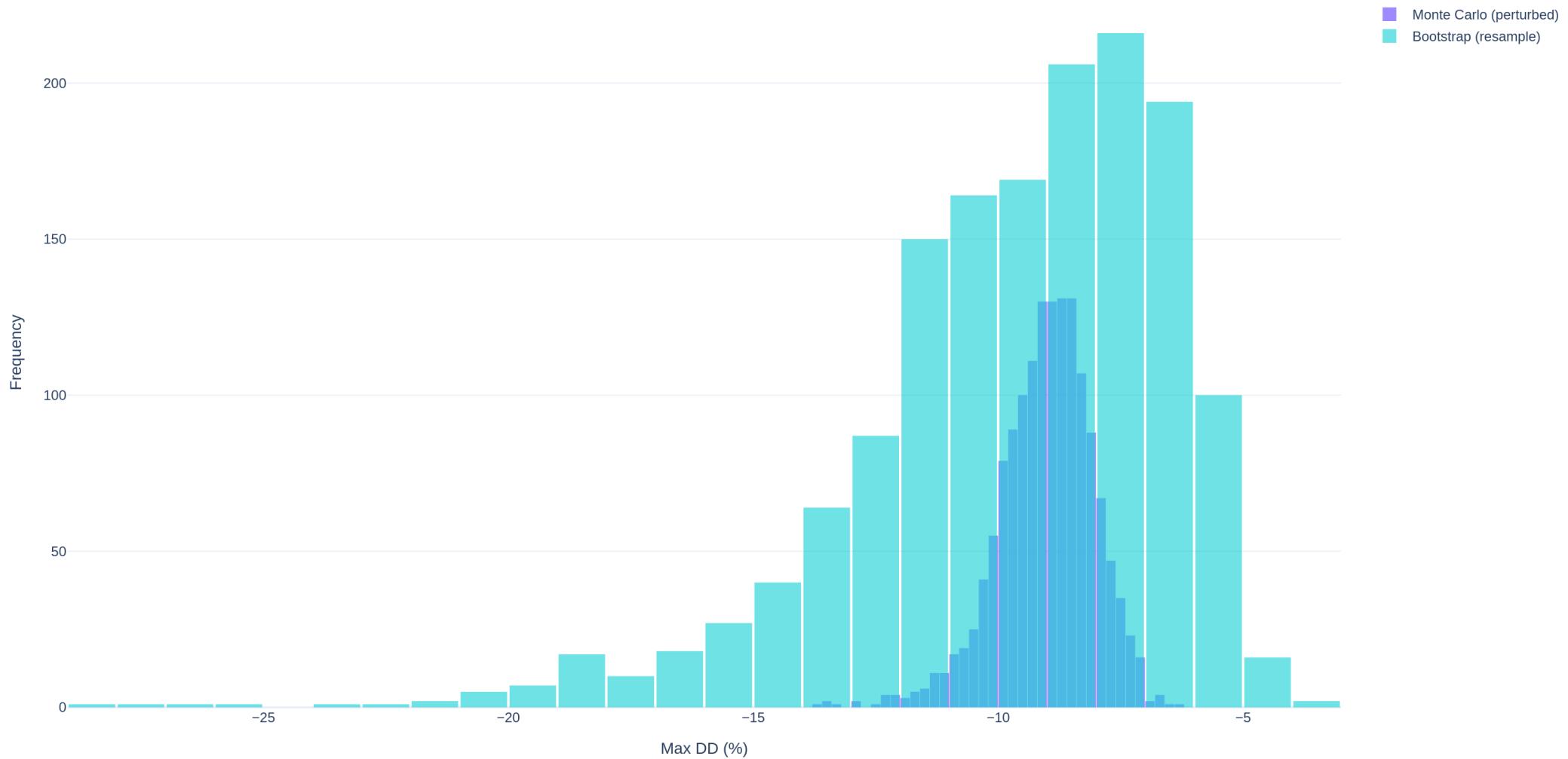
Simulations — Final Equity — Precision_Imbalance_Dynamic_Take ETH

Final Equity (Overlay) — Precision_Imbalance_Dynamic_Take ETH



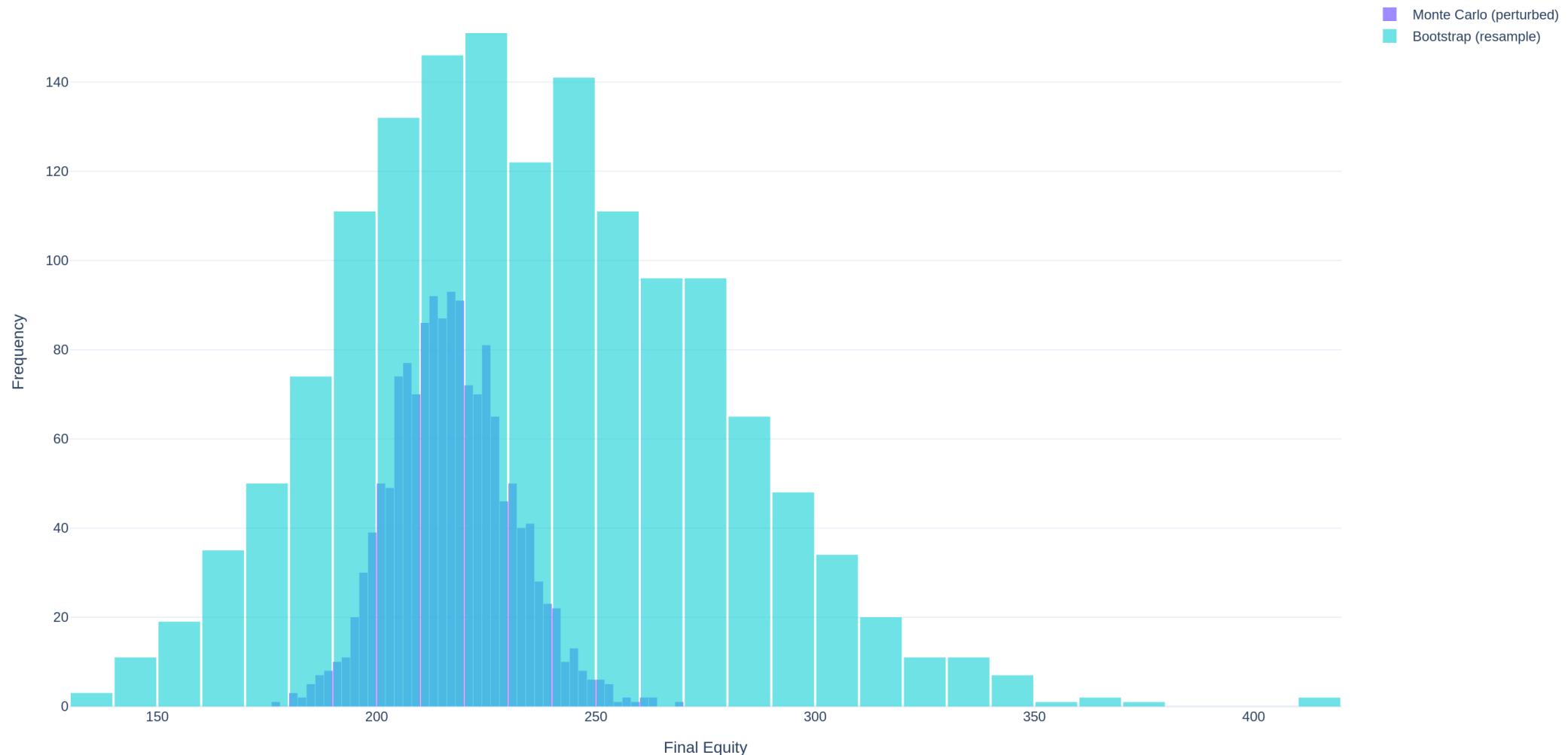
Simulations — Max DD — Precision_Imbalance_Dynamic_Take ETH

Max Drawdown (%) (Overlay) — Precision_Imbalance_Dynamic_Take ETH

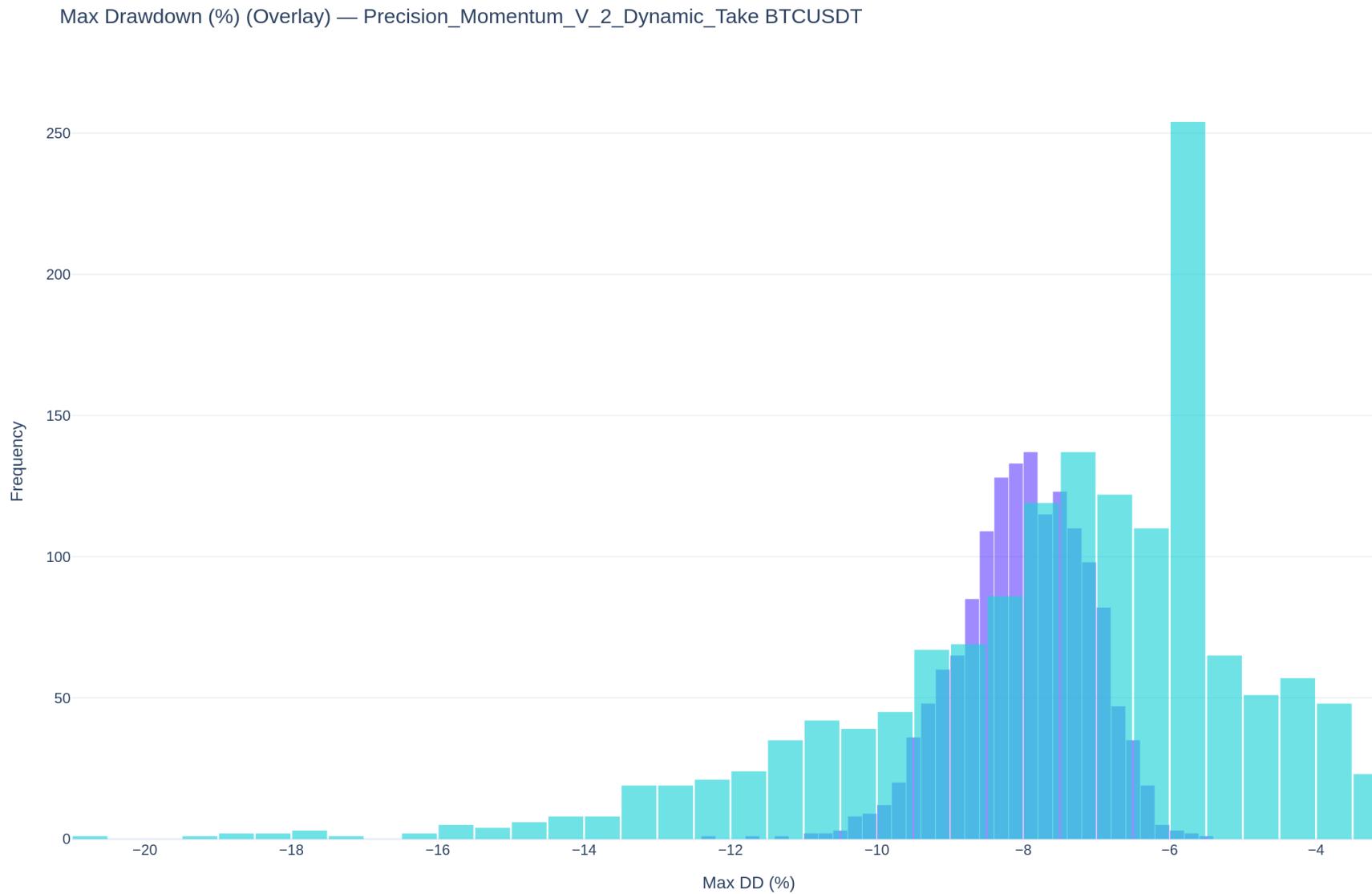


Simulations — Final Equity — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

Final Equity (Overlay) — Precision_Momentum_V_2_Dynamic_Take BTCUSDT

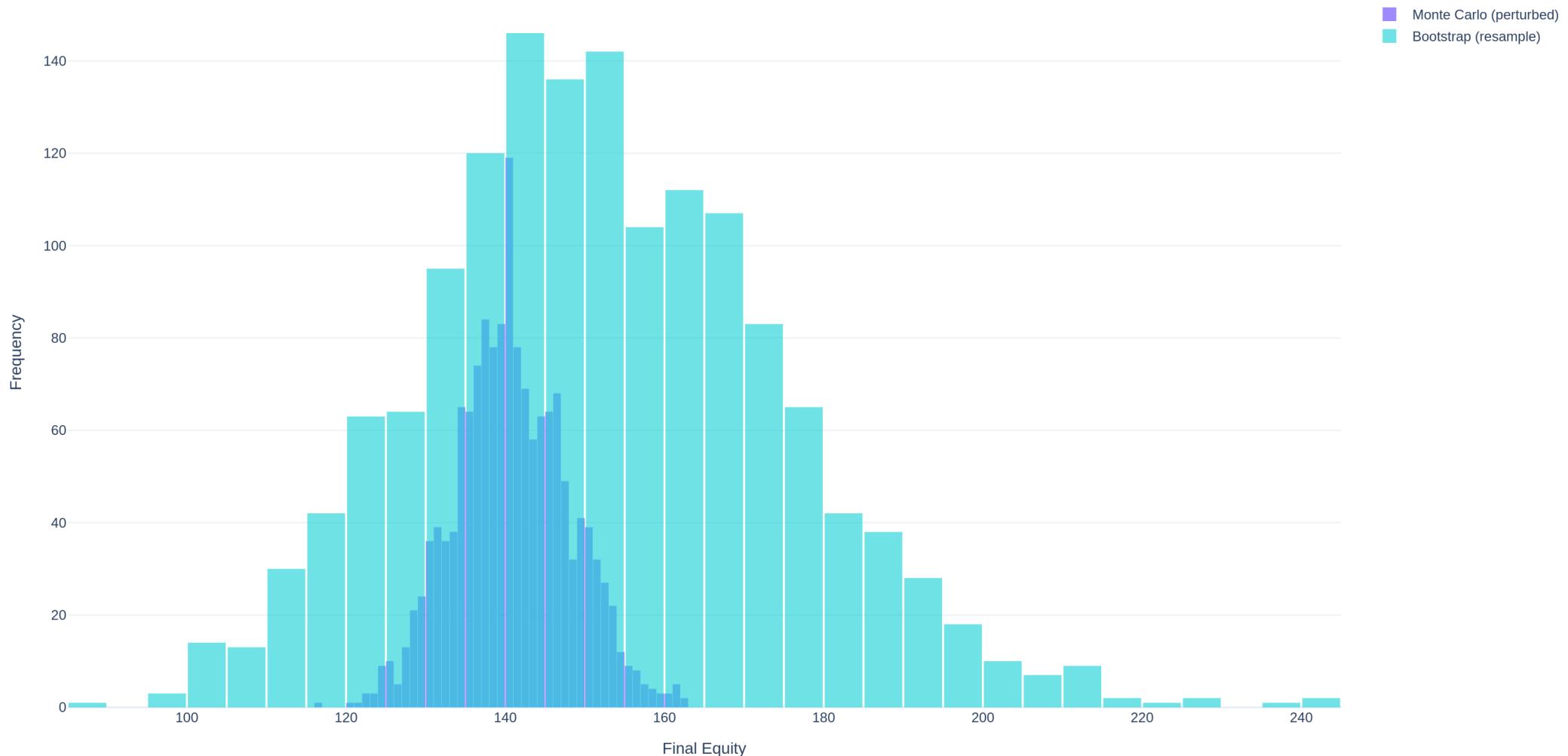


Simulations — Max DD — Precision_Momentum_V_2_Dynamic_Take BTCUSDT



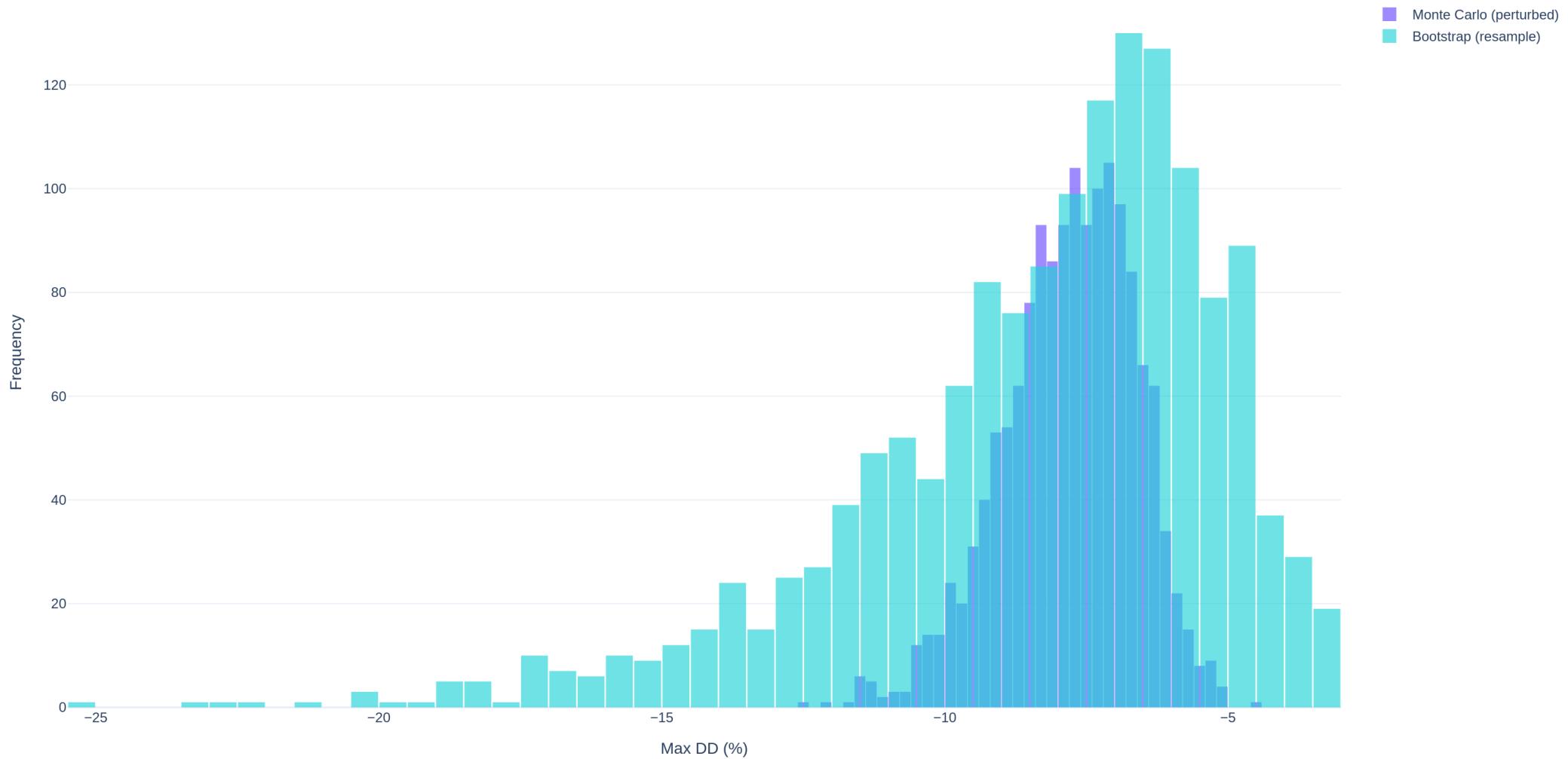
Simulations — Final Equity — Pullback_Vidya BTC

Final Equity (Overlay) — Pullback_Vidya BTC



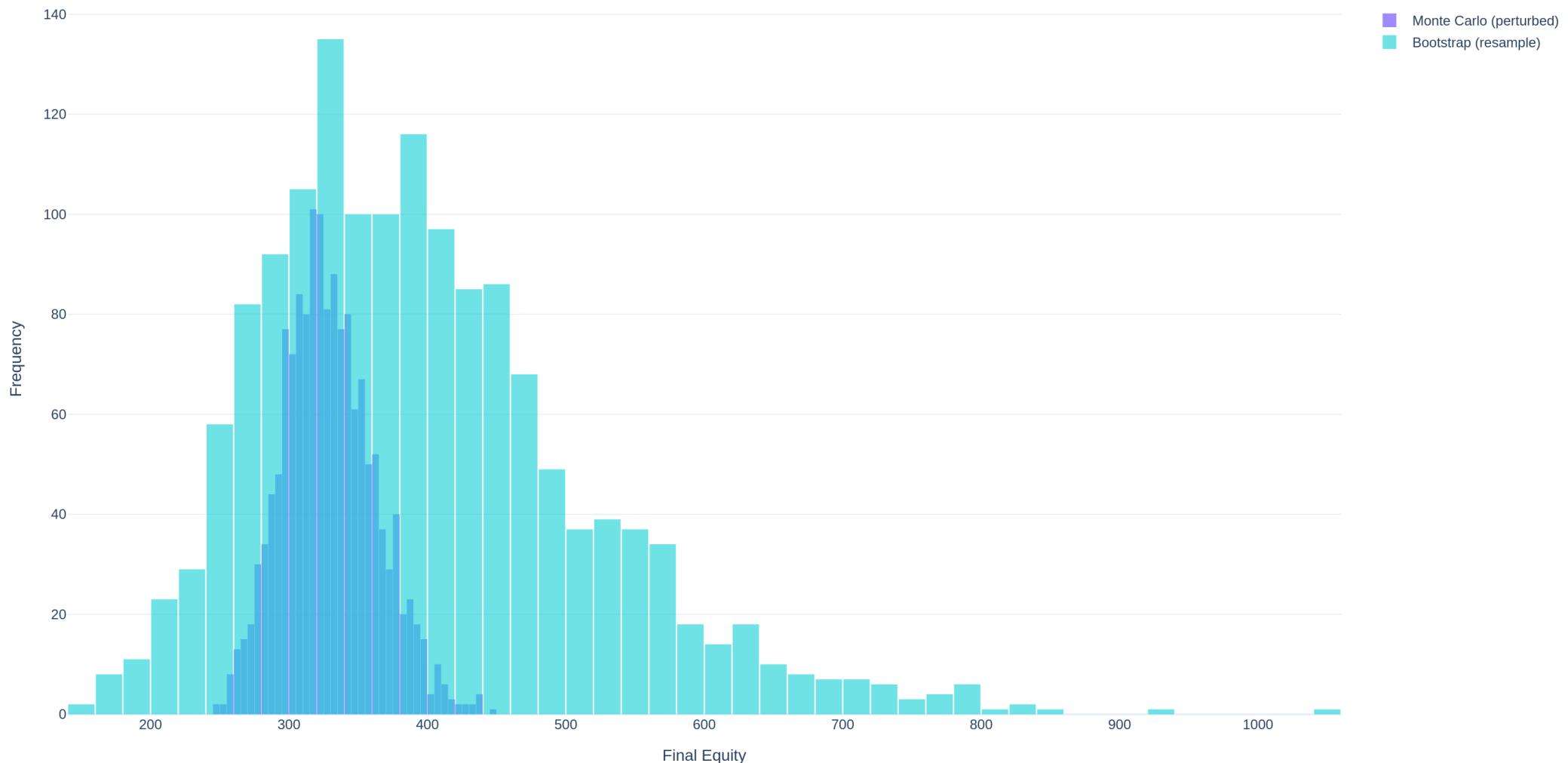
Simulations — Max DD — Pullback_Vidya BTC

Max Drawdown (%) (Overlay) — Pullback_Vidya BTC



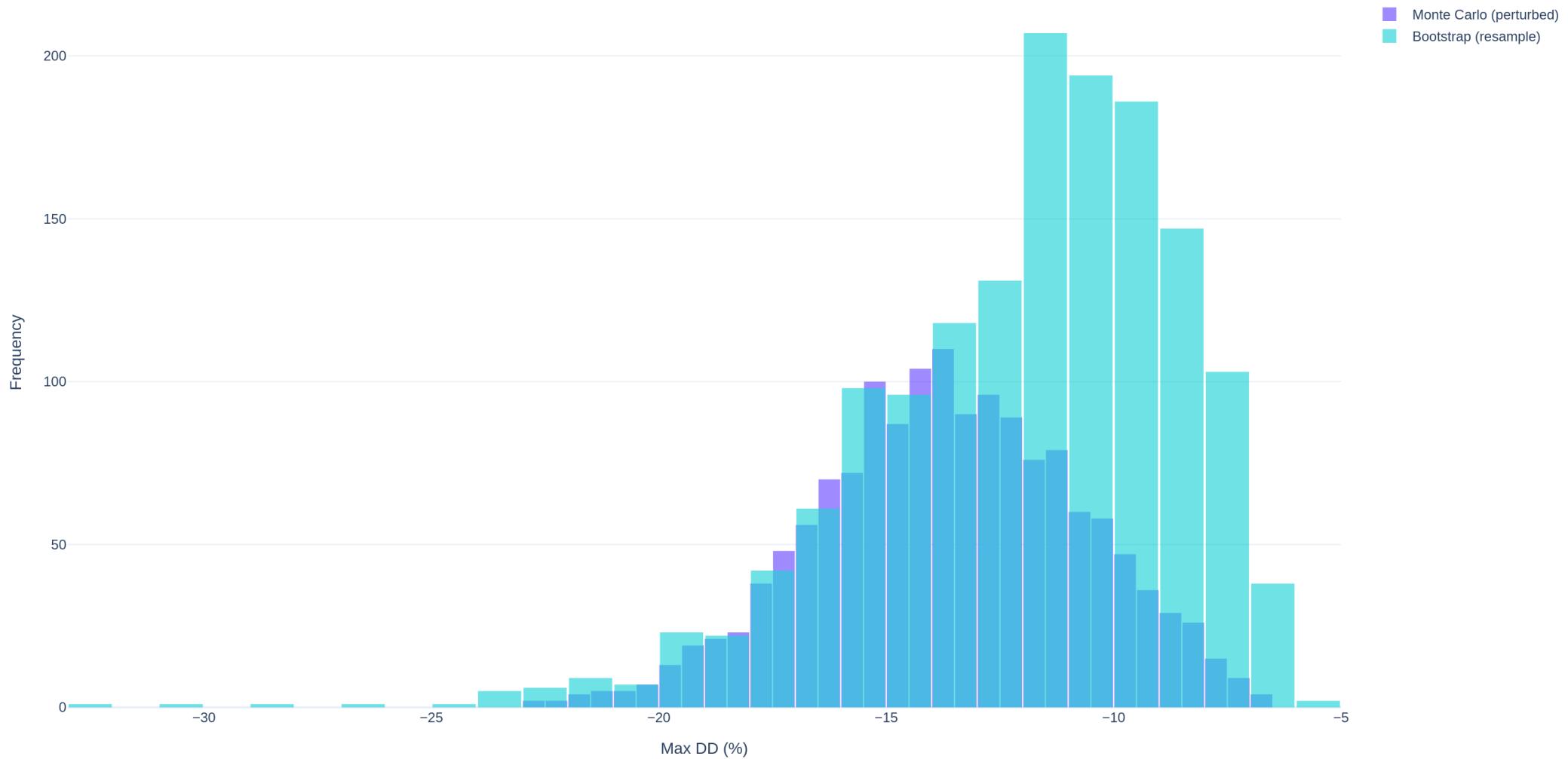
Simulations — Final Equity — Velocity X- Ultra Optimized ETH

Final Equity (Overlay) — Velocity X- Ultra Optimized ETH

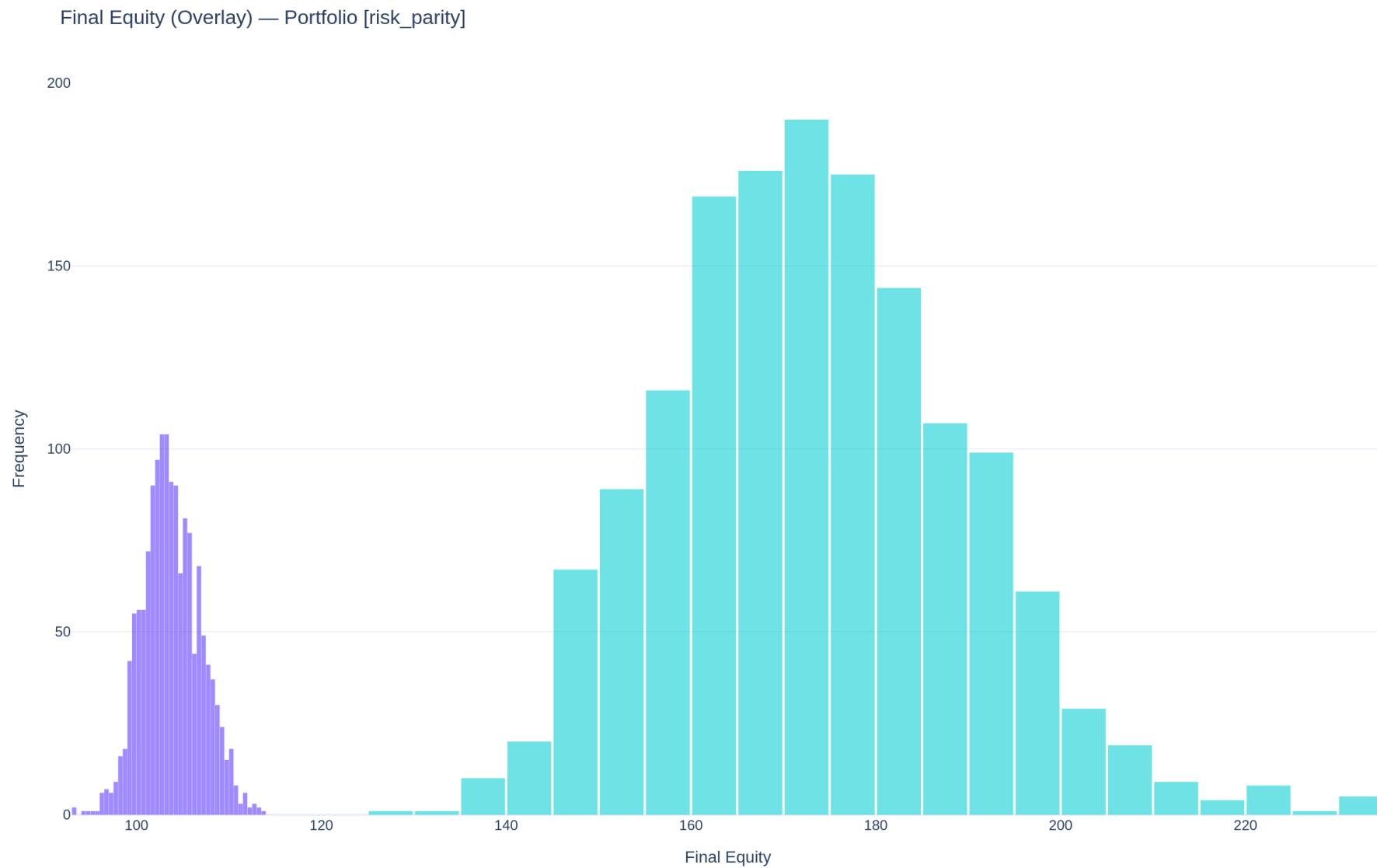


Simulations — Max DD — Velocity X- Ultra Optimized ETH

Max Drawdown (%) (Overlay) — Velocity X- Ultra Optimized ETH

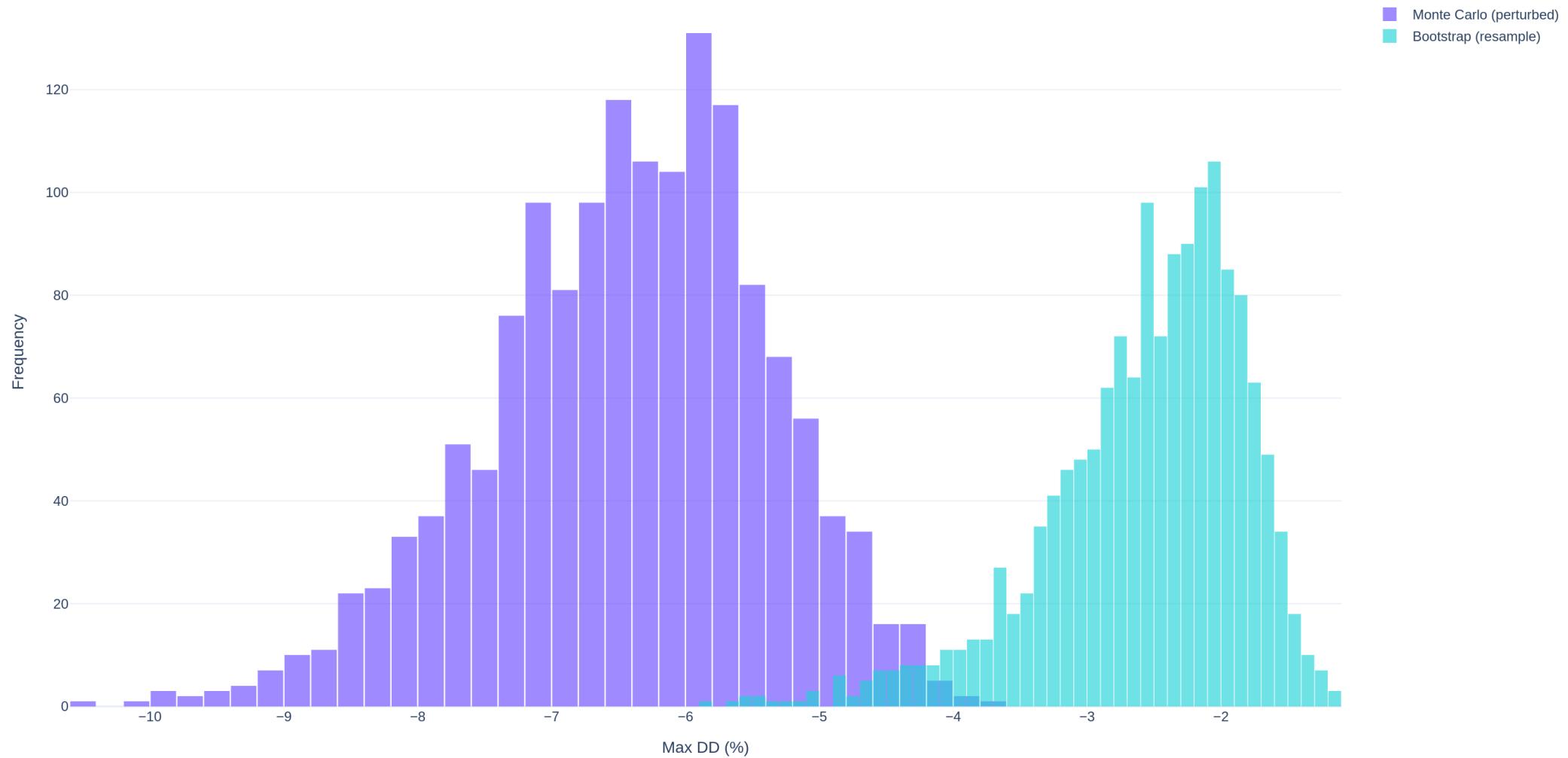


Simulations — Final Equity — Portfolio [risk_parity]



Simulations — Max DD — Portfolio [risk_parity]

Max Drawdown (%) (Overlay) — Portfolio [risk_parity]



Correlation — Pearson daily (arith)

Correlation — Pearson daily (arith) (page 1)

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity X- Ultra Optimized ETH
Engulfing_+_Dual_POC ETH	1	-0.002702		0.03808	0.03738	0.07449
Precision_Imbalance_Dynamic_Take	-0.002702	1		0.1152	-0.002753	0.2469
Momentum_V_2_Dynamic_Take	0.03808	0.1152		1	0.01712	0.1357
Pullback_Vidya BTC	0.03738	-0.002753		0.01712	1	0.08181
Velocity X- Ultra Optimized ETH	0.07449	0.2469		0.1357	0.08181	1

Correlation — Active overlap only (arith)

Correlation — Active overlap only (arith) (page 1)

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity_X_Ultra_Optimized_ETH
Engulfing_+_Dual_POC ETH	1			-0.1756	0.2882	0.291
Precision_Imbalance_Dynamic_Take		1		0.1506	0.13	0.3419
Momentum_V_2_Dynamic_Take	-0.1756	0.1506	1	-0.9997	0.2548	
Pullback_Vidya BTC	0.2882	0.13	-0.9997	1	0.5422	
Velocity_X_Ultra_Optimized_ETH	0.291	0.3419	0.2548	0.5422	1	

N obs — Active overlap

N obs — Active overlap (page 1)

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity X- Ultra Optimized ETH
Engulfing_+_Dual_POC ETH	28	1	4	7	9	
Precision_Imbalance_Dynamic_Take	1	164	28	10	71	
Momentum_V_2_Dynamic_Take	4	28	67	3	41	
Pullback_Vidya BTC	7	10	3	83	17	
Velocity X- Ultra Optimized ETH	9	71	41	17	211	

Correlation — Weekly compounded

Correlation — Weekly compounded (page 1)

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity X- Ultra Optimized ETH
Engulfing_+_Dual_POC ETH	1	0.02811		0.09484	-0.01364	0.07466
Precision_Imbalance_Dynamic_Take	0.02811	1		0.1715	-0.1027	0.4061
Momentum_V_2_Dynamic_Take	0.09484	0.1715		1	0.005322	0.162
Pullback_Vidya BTC	-0.01364	-0.1027		0.005322	1	0.06369
Velocity X- Ultra Optimized ETH	0.07466	0.4061		0.162	0.06369	1

Correlation — Spearman daily (arith)

Correlation — Spearman daily (arith) (page 1)

index	Engulfing_+_Dual_POC ETH	Precision_Imbalance_Dynamic_Take	Prec_Spike	Momentum_V_2_Dynamic_Take	Pullback_Vidya BTC	Velocity X- Ultra Optimized ETH
Engulfing_+_Dual_POC ETH	1	-0.004507		0.08359	0.09149	0.03652
Precision_Imbalance_Dynamic_Take	-0.004507	1		0.05871	-0.02712	0.2368
Momentum_V_2_Dynamic_Take	0.08359	0.05871		1	0.01415	0.173
Pullback_Vidya BTC	0.09149	-0.02712		0.01415	1	0.06095
Velocity X- Ultra Optimized ETH	0.03652	0.2368		0.173	0.06095	1

Weights — Risk Parity (page 1)

index	weight_risk_parity
Engulfing_+_Dual_POC ETH	0.3339
Pullback_Vidya BTC	0.2445
Precision_Momentum_V_2_Dynamic_Take BTCUSDT	0.168
Precision_Imbalance_Dynamic_Take ETH	0.1566
Velocity X- Ultra Optimized ETH	0.09708

Weights — Max Sharpe (page 1)

index	weight_max_sharpe
Engulfing_+_Dual_POC ETH	0.2815
Precision_Momentum_V_2_Dynamic_Take BTCUSDT	0.2082
Pullback_Vidya BTC	0.2047
Precision_Imbalance_Dynamic_Take ETH	0.1752
Velocity X- Ultra Optimized ETH	0.1304

Risk Contributions — Risk Parity (page 1)

index	risk_contrib_pct
Pullback_Vidya BTC	0.2
Engulfing_+_Dual_POC ETH	0.2
Precision_Momentum_V_2_Dynamic_Take BTCUSDT	0.2
Precision_Imbalance_Dynamic_Take ETH	0.2
Velocity X- Ultra Optimized ETH	0.2

Vol anual implícita (RP cov) (page 1)

index	vol_ann
Engulfing_+_Dual_POC ETH	0.06704
Pullback_Vidya BTC	0.09206
Precision_Momentum_V_2_Dynamic_Take BTCUSDT	0.1259
Precision_Imbalance_Dynamic_Take ETH	0.1332
Velocity X- Ultra Optimized ETH	0.1984

Max Sharpe — Summary

Max Sharpe — Summary (page 1)

Expected Return (ann, log)	Expected Vol (ann, log)	Expected Sharpe (ann, log)	Shrinkage	Long-only	Max weight	Days used	Portfolio Start	Portfolio End
0.2123	0.05772	3.679	0.15	True	0.4	1,010	2023-03-28	2026-01-01