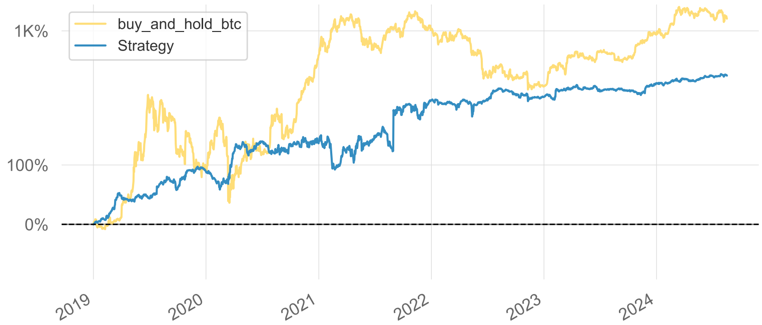
Strategy Tearsheet 1 Jan, 2019 - 16 Aug, 2024

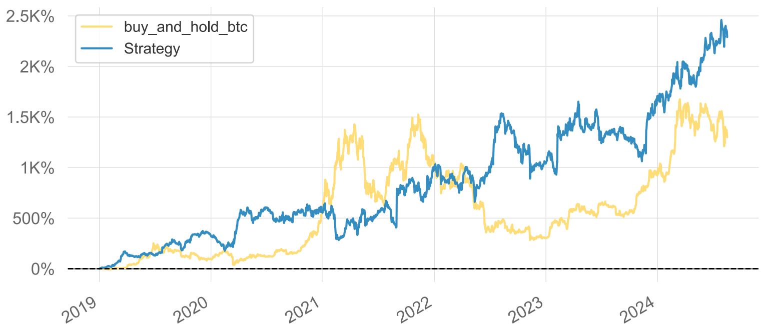
Benchmark is BUY_AND_HOLD_BTC | Generated by QuantStats (v. 0.0.62)

Cumulative Returns vs Benchmark

Cumulative Returns vs Benchmark (Log Scaled)



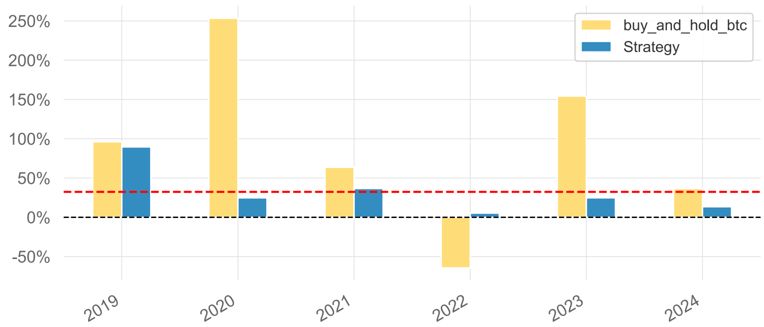
Cumulative Returns vs Benchmark (Volatility Matched)



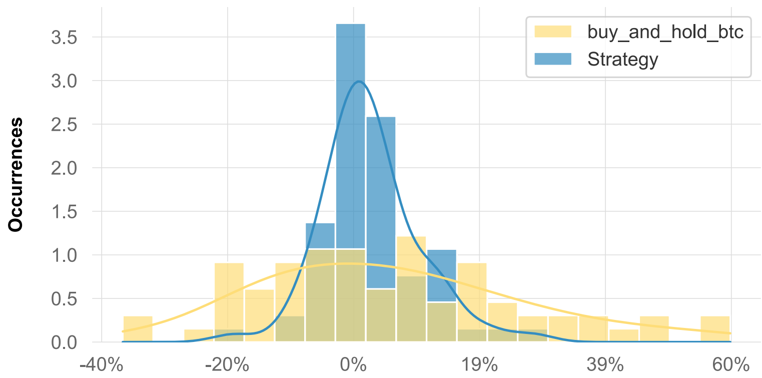
EOY Returns vs Benchmark

Key Performance Metrics

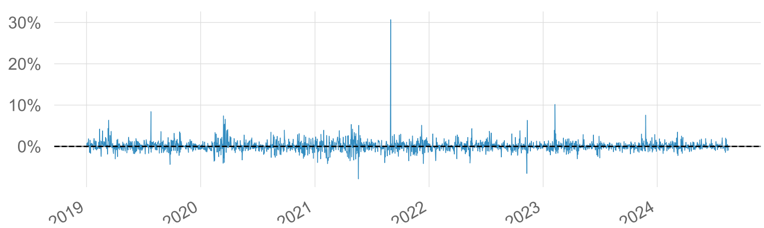
Metric	buy_and_hold_btc	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	1,300.03%	382.13%
CAGR﹪	38.23%	21.29%
Sharpe	0.87	0.97
Prob. Sharpe Ratio	99.31%	99.92%
Smart Sharpe	0.81	0.9
Sortino	1.29	1.75
Smart Sortino	1.2	1.63
Sortino/√2	0.91	1.24
Smart Sortino/√2	0.85	1.15
Omega	1.23	1.23
Max Drawdown	-76.46%	-23.15%
Longest DD Days	846	241
Volatility (ann.)	54.08%	22.39%
R^2	0.03	0.03
Information Ratio	-0.03	-0.03
Calmar	0.5	0.92
Skew	-0.29	5.51
Kurtosis	8.66	111.68
Expected Daily	0.13%	0.08%
Expected Monthly	3.96%	2.34%
Expected Yearly	55.25%	29.98%
Kelly Criterion	4.55%	8.66%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-5.42%	-2.23%
Expected Shortfall (cVaR)	-5.42%	-2.23%
Max Consecutive Wins	8	11
Max Consecutive Losses	8	9



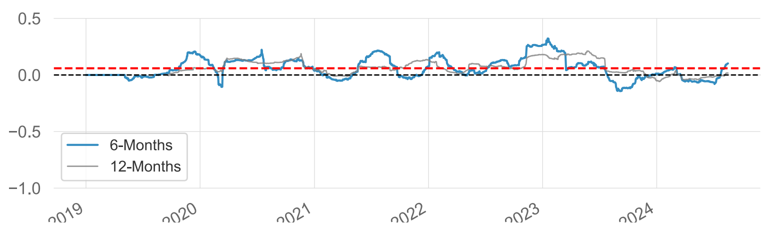
Distribution of Monthly Returns



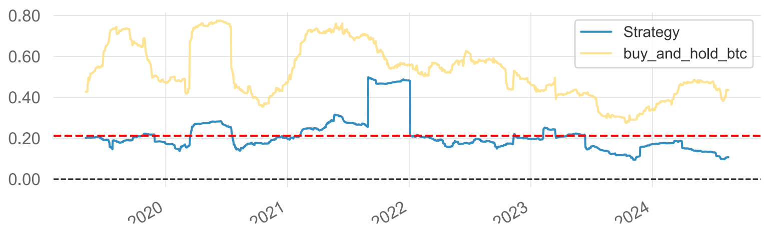
Daily Active Returns



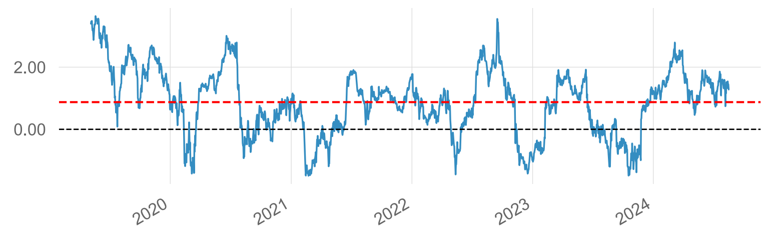
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

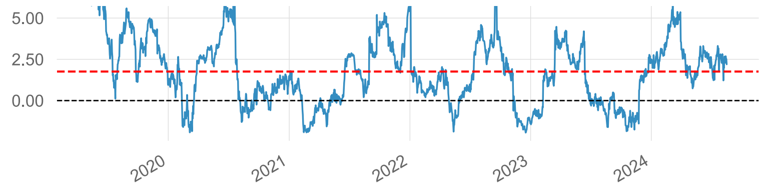


Rolling Sharpe (6-Months)



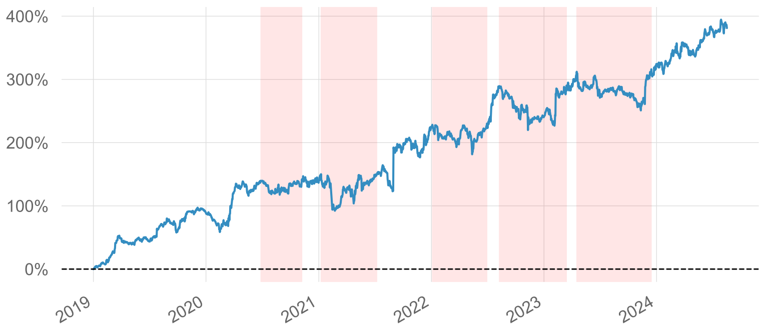
Rolling Sortino (6-Months)

Metric	buy_and_hold_btc	Strategy
Gain/Pain Ratio	0.18	0.23
Gain/Pain (1M)	1.08	1.67
Payoff Ratio	1.03	1.16
Profit Factor	1.18	1.23
Common Sense Ratio	1.33	1.48
CPC Index	0.63	0.72
Tail Ratio	1.12	1.21
Outlier Win Ratio	2.96	7.66
Outlier Loss Ratio	2.88	8.0
MTD	-12.98%	-1.56%
3M	-6.41%	7.68%
6M	11.26%	11.66%
YTD	36.48%	13.4%
1Y	96.0%	26.18%
3Y (ann.)	5.14%	12.28%
5Y (ann.)	25.32%	15.47%
10Y (ann.)	38.23%	21.29%
All-time (ann.)	38.23%	21.29%
Best Day	19.25%	30.7%
Worst Day	-35.19%	-7.89%
Best Month	59.83%	28.38%
Worst Month	-36.65%	-19.13%
Best Year	253.36%	89.92%
Worst Year	-64.42%	5.28%
Avg. Drawdown	-11.58%	-3.04%
Avg. Drawdown Days	55	20
Recovery Factor	5.03	7.64
Ulcer Index	0.41	0.07
Serenity Index	0.45	3.03
Avg. Up Month	17.38%	7.19%
Avg. Down Month	-10.33%	-3.11%
Win Days	51.66%	50.92%
Win Month	57.35%	60.29%
Win Quarter	52.17%	69.57%
Win Year	83.33%	100.0%



Metric	buy_and_hold_btc	Strategy
Beta	-	0.07
Alpha	-	0.18
Correlation	-	16.73%
Treynor Ratio	-	5519.57%

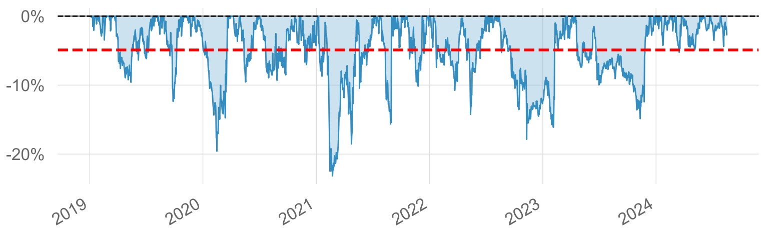
Strategy - Worst 5 Drawdown Periods



EOY Returns vs Benchmark

Year	buy_and_hold_btc	Strategy	Multiplier	Won
2019	96.08%	89.54%	0.93	-
2020	253.36%	24.74%	0.10	-
2021	63.65%	36.64%	0.58	-
2022	-64.42%	5.28%	-0.08	+
2023	154.28%	24.76%	0.16	-
2024	36.48%	13.40%	0.37	-

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-01-09	2021-07-07	-23.15%	180
2019-12-06	2020-03-19	-19.58%	105
2022-08-10	2023-03-14	-17.87%	217
2021-07-28	2021-08-30	-15.64%	34
2023-04-18	2023-12-14	-14.86%	241
2022-01-05	2022-06-29	-14.24%	176
2019-08-28	2019-10-21	-12.37%	55
2021-10-22	2021-12-07	-10.16%	47
2019-03-27	2019-07-25	-9.60%	121
2020-04-29	2020-06-23	-9.54%	55

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2019	18.40	1.91	14.01	-32.24	-56.46	-44.86	33.94	7.76	5.30	5.42	17.66	4.73
2020	-38.70	6.63	54.93	-13.52	-15.86	11.04	-29.84	-3.70	13.58	-27.03	-34.61	-55.76
2021	-14.24	-55.55	-15.20	9.46	39.14	5.21	-13.59	1.55	10.65	-45.64	3.25	30.43
2022	15.91	2.58	-31.02	22.39	17.26	43.65	-4.04	17.97	-5.96	-7.23	16.14	-0.17
2023	-39.88	11.09	-16.84	-4.87	5.41	-11.11	3.73	7.97	-1.33	-33.26	3.92	-6.71
2024	-0.53	-41.73	-9.93	6.13	-2.64	14.57	-6.80	11.42	0.00	0.00	0.00	0.00

Strategy - Return Quantiles