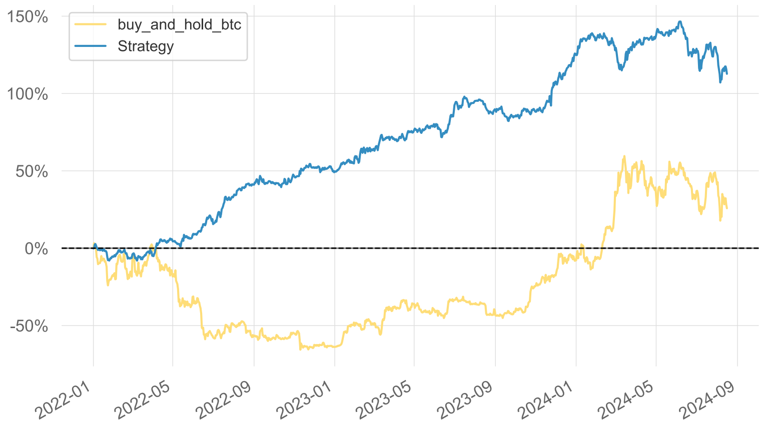
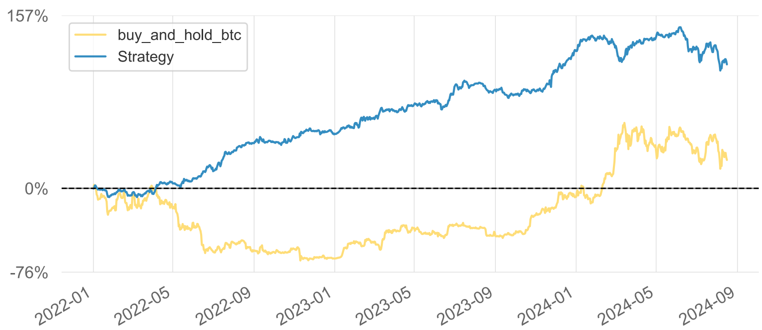
Strategy Tearsheet 1 Jan, 2022 - 16 Aug, 2024

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

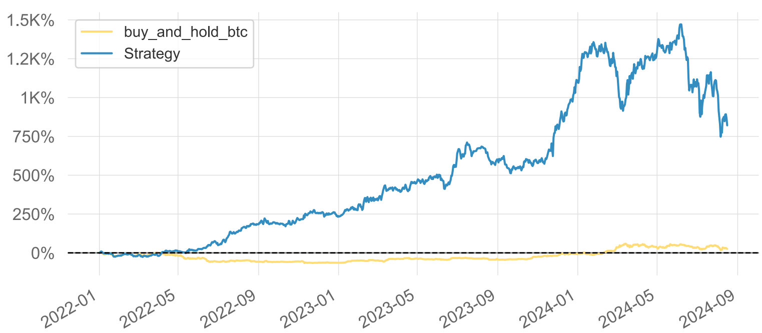
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



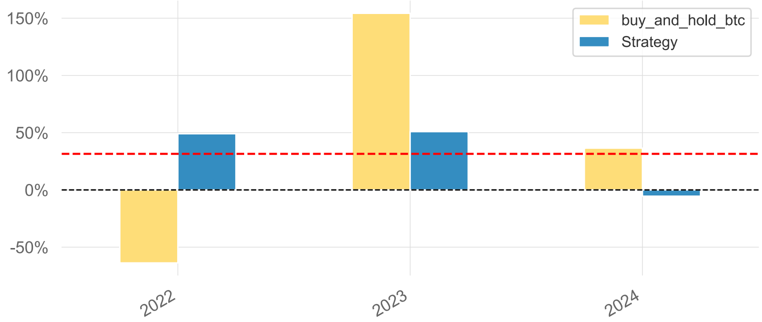
Cumulative Returns vs Benchmark (Volatility Matched)



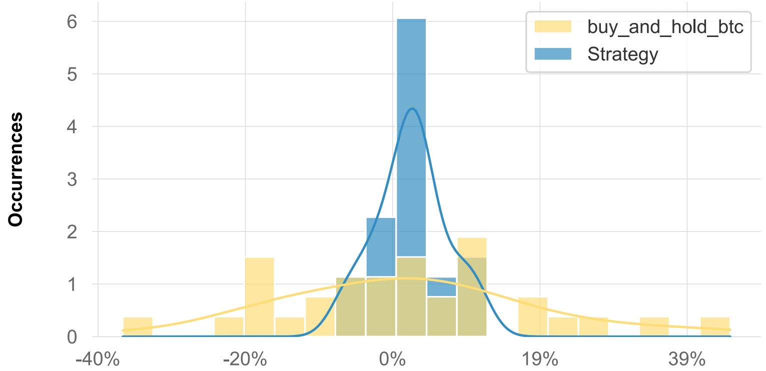
EOY Returns vs Benchmark

Key Performance Metrics

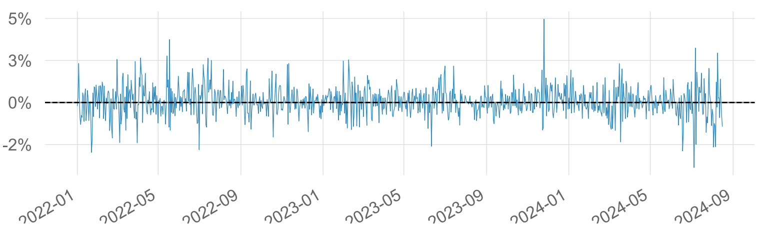
Metric	buy_and_hold_btc	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	25.8%	113.16%
CAGR﹪	6.22%	22.03%
Sharpe	0.36	1.51
Prob. Sharpe Ratio	75.91%	99.85%
Smart Sharpe	0.35	1.45
Sortino	0.52	2.35
Smart Sortino	0.51	2.26
Sortino/√2	0.37	1.66
Smart Sortino/√2	0.36	1.6
Omega	1.3	1.3
Max Drawdown	-66.71%	-16.0%
Longest DD Days	769	128
Volatility (ann.)	45.73%	13.82%
R^2	0.04	0.04
Information Ratio	0.01	0.01
Calmar	0.09	1.38
Skew	0.03	0.21
Kurtosis	4.49	2.47
Expected Daily	0.02%	0.08%
Expected Monthly	0.72%	2.39%
Expected Yearly	7.95%	28.7%
Kelly Criterion	0.81%	9.05%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-4.67%	-1.35%
Expected Shortfall (cVaR)	-4.67%	-1.35%
Max Consecutive Wins	8	9
Max Consecutive Losses	8	11



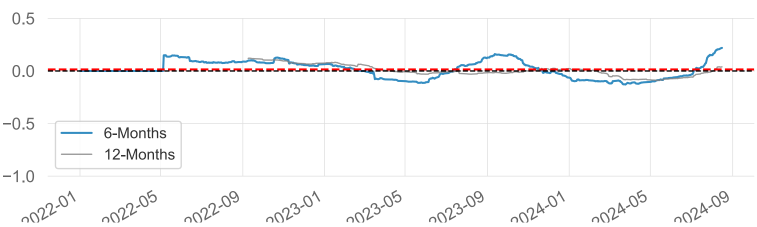
Distribution of Monthly Returns



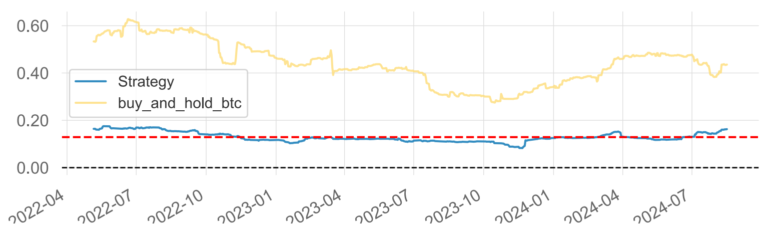
Daily Active Returns



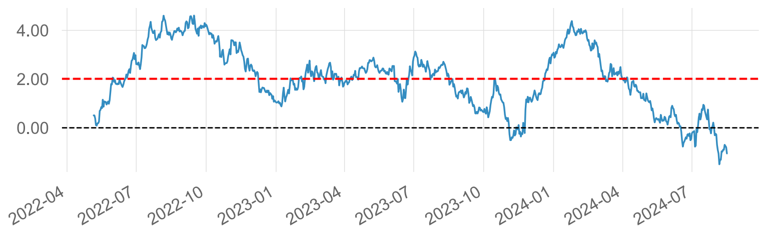
Rolling Beta to Benchmark



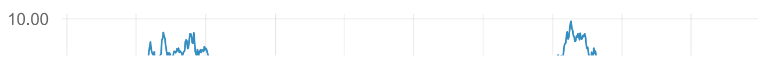
Rolling Volatility (6-Months)



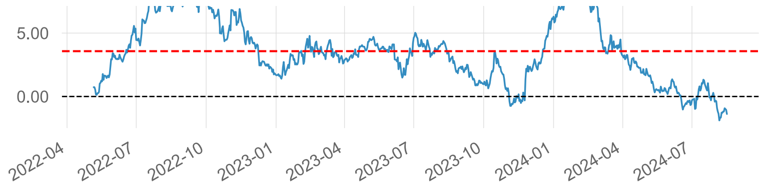
Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)

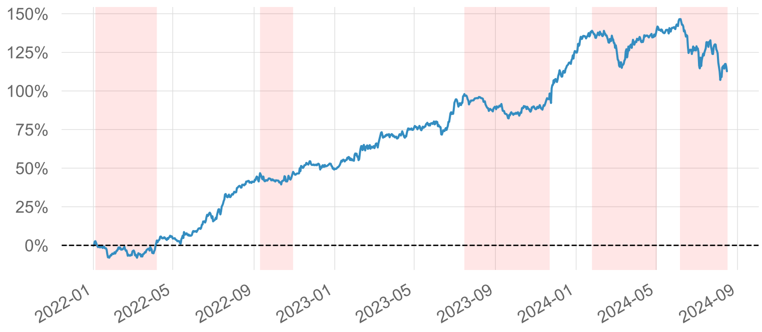


Metric	buy_and_hold_btc	Strategy
Gain/Pain Ratio	0.07	0.3
Gain/Pain (1M)	0.35	2.75
Payoff Ratio	1.04	1.06
Profit Factor	1.07	1.3
Common Sense Ratio	1.18	1.52
CPC Index	0.55	0.73
Tail Ratio	1.11	1.17
Outlier Win Ratio	2.88	8.57
Outlier Loss Ratio	2.76	8.59
MTD	-12.98%	-6.22%
3M	-6.41%	-10.81%
6M	11.26%	-9.83%
YTD	36.48%	-5.44%
1Y	96.0%	10.22%
3Y (ann.)	6.22%	22.03%
5Y (ann.)	6.22%	22.03%
10Y (ann.)	6.22%	22.03%
All-time (ann.)	6.22%	22.03%
Best Day	14.34%	4.96%
Worst Day	-15.85%	-3.87%
Best Month	45.85%	11.75%
Worst Month	-36.65%	-6.52%
Best Year	154.28%	50.92%
Worst Year	-63.75%	-5.44%
Avg. Drawdown	-13.23%	-1.98%
Avg. Drawdown Days	118	13
Recovery Factor	0.94	4.96
Ulcer Index	0.38	0.04
Serenity Index	0.07	2.26
Avg. Up Month	13.4%	4.46%
Avg. Down Month	-8.43%	-3.99%
Win Days	49.43%	53.18%
Win Month	53.12%	75.0%
Win Quarter	45.45%	63.64%
Win Year	66.67%	66.67%



Metric	buy_and_hold_btc	Strategy
Beta	-	0.06
Alpha	-	0.2
Correlation	-	19.28%
Treynor Ratio	-	1942.49%

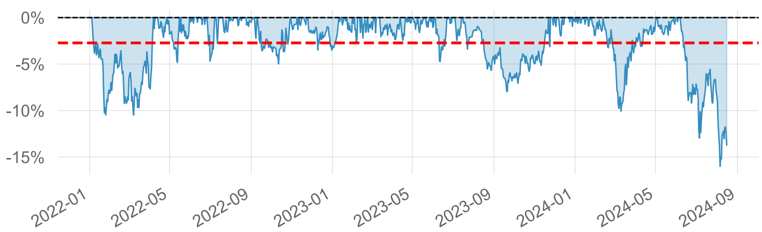
Strategy - Worst 5 Drawdown Periods



EOY Returns vs Benchmark

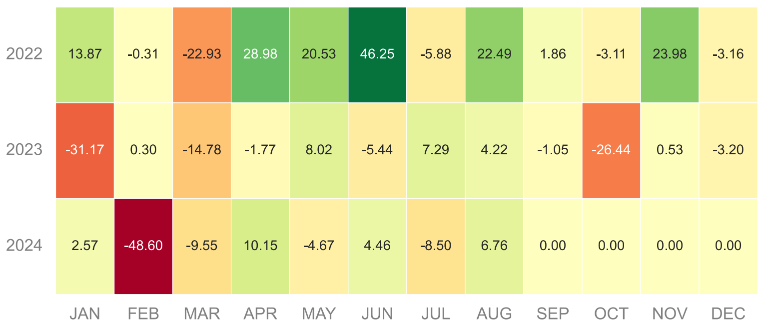
Year	buy_and_hold_btc	Strategy	Multiplier	Won
2022	-63.75%	49.07%	-0.77	+
2023	154.28%	50.92%	0.33	-
2024	36.48%	-5.44%	-0.15	-

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-06-07	2024-08-16	-16.00%	71
2022-01-05	2022-04-06	-10.48%	92
2024-01-26	2024-05-01	-10.07%	97
2023-07-17	2023-11-21	-7.96%	128
2022-09-11	2022-10-29	-4.98%	49
2022-04-28	2022-05-15	-4.83%	18
2023-06-01	2023-06-23	-4.74%	23
2022-06-27	2022-07-07	-4.68%	11
2022-11-25	2023-01-10	-3.50%	47
2023-11-23	2023-11-24	-3.13%	2



Strategy - Return Quantiles