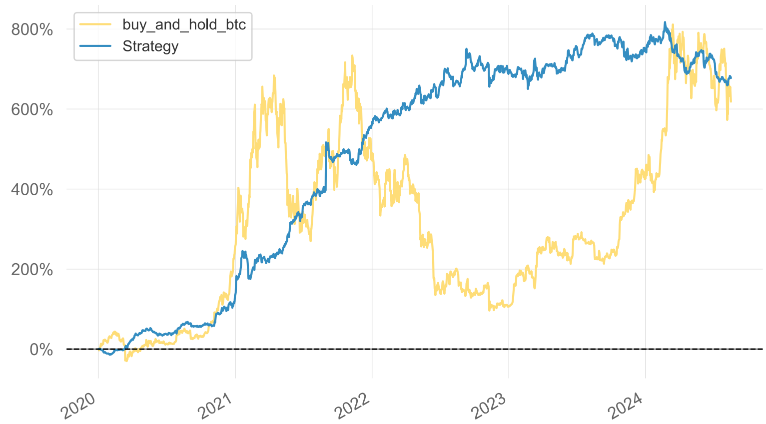
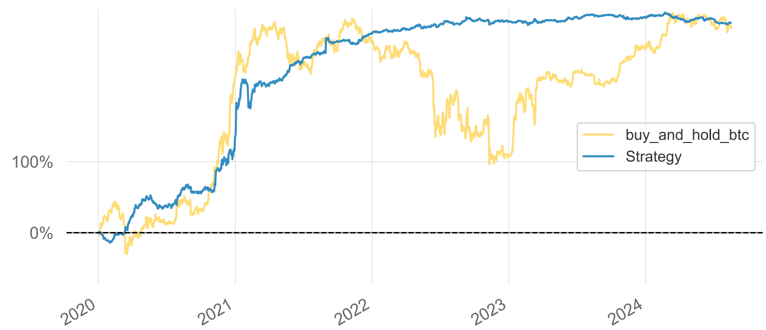
Strategy Tearsheet 1 Jan, 2020 - 16 Aug, 2024

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

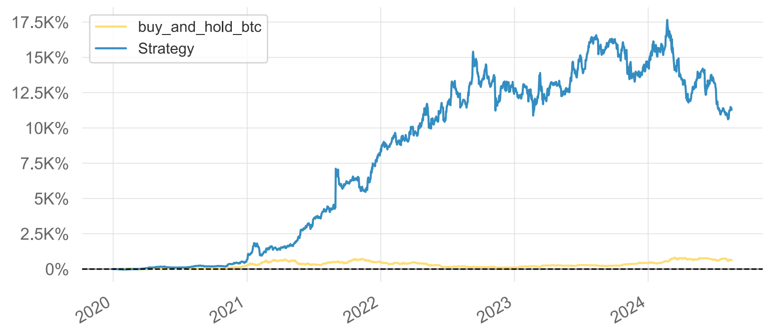
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



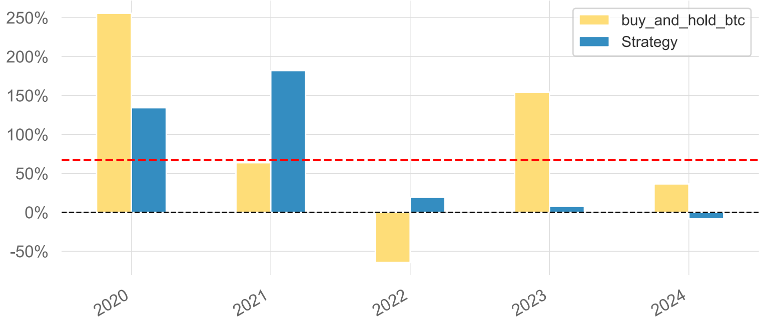
Cumulative Returns vs Benchmark (Volatility Matched)



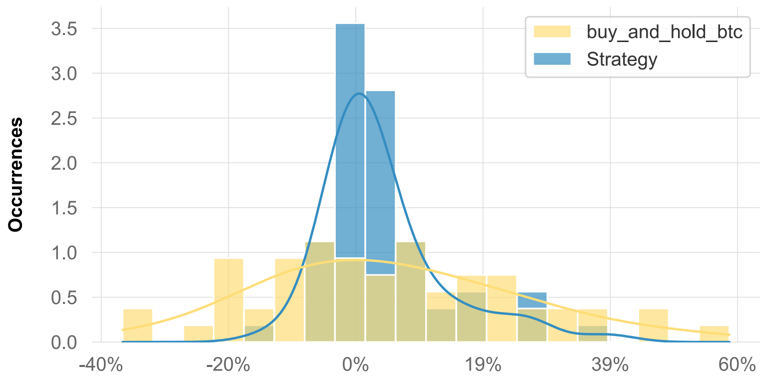
EOY Returns vs Benchmark

Key Performance Metrics

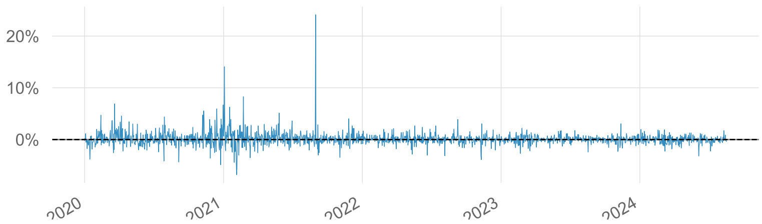
Metric	buy_and_hold_btc	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	618.49%	679.09%
CAGR﹪	34.21%	35.84%
Sharpe	0.82	1.57
Prob. Sharpe Ratio	98.19%	100.0%
Smart Sharpe	0.8	1.53
Sortino	1.19	3.0
Smart Sortino	1.17	2.93
Sortino/√2	0.84	2.12
Smart Sortino/√2	0.83	2.07
Omega	1.41	1.41
Max Drawdown	-76.46%	-20.35%
Longest DD Days	846	287
Volatility (ann.)	53.49%	20.84%
R^2	0.0	0.0
Information Ratio	-0.01	-0.01
Calmar	0.45	1.76
Skew	-0.52	4.76
Kurtosis	9.73	76.4
Expected Daily	0.12%	0.12%
Expected Monthly	3.58%	3.73%
Expected Yearly	48.35%	50.77%
Kelly Criterion	7.02%	17.85%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-5.37%	-2.03%
Expected Shortfall (cVaR)	-5.37%	-2.03%
Max Consecutive Wins	8	7
Max Consecutive Losses	8	12



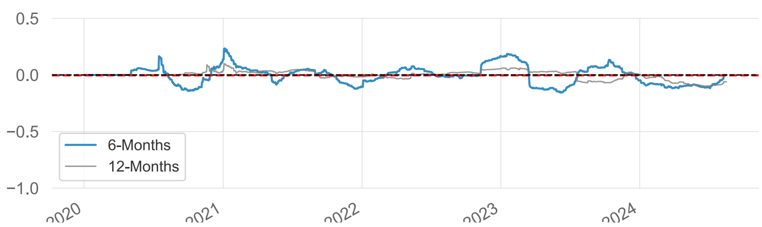
Distribution of Monthly Returns



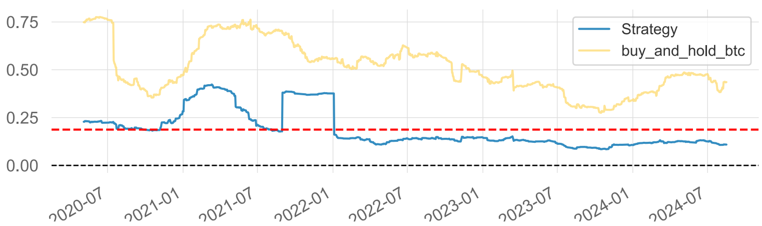
Daily Active Returns



Rolling Beta to Benchmark



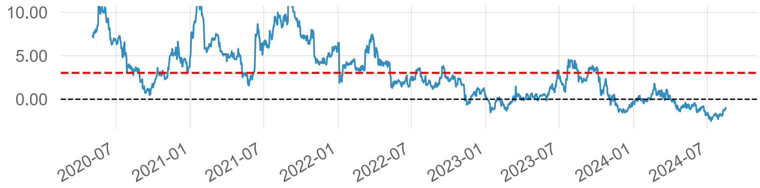
Rolling Volatility (6-Months)



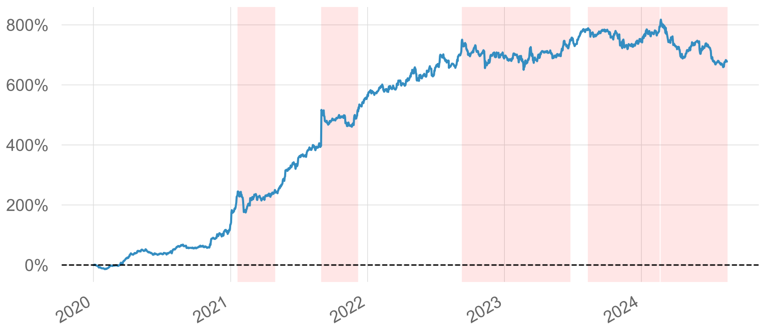
Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

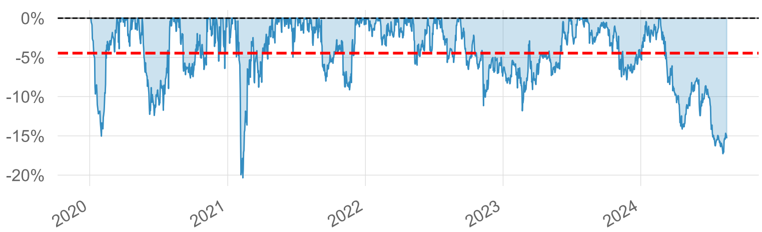
Metric	buy_and_hold_btc	Strategy
Gain/Pain Ratio	0.17	0.41
Gain/Pain (1M)	1.0	3.28
Payoff Ratio	1.1	1.37
Profit Factor	1.17	1.41
Common Sense Ratio	1.27	1.82
CPC Index	0.66	1.01
Tail Ratio	1.09	1.29
Outlier Win Ratio	2.89	7.99
Outlier Loss Ratio	2.87	9.22
MTD	-12.98%	1.36%
3M	-6.41%	-7.68%
6M	11.26%	-11.11%
YTD	36.48%	-8.33%
1Y	96.0%	-11.98%
3Y (ann.)	5.14%	7.33%
5Y (ann.)	34.21%	35.84%
10Y (ann.)	34.21%	35.84%
All-time (ann.)	34.21%	35.84%
Best Day	19.25%	24.13%
Worst Day	-35.19%	-6.79%
Best Month	58.71%	39.45%
Worst Month	-36.65%	-13.51%
Best Year	255.59%	181.92%
Worst Year	-64.42%	-8.33%
Avg. Drawdown	-9.72%	-2.39%
Avg. Drawdown Days	40	16
Recovery Factor	3.86	10.79
Ulcer Index	0.42	0.06
Serenity Index	0.32	4.35
Avg. Up Month	20.99%	8.51%
Avg. Down Month	-10.0%	-2.44%
Win Days	51.39%	52.45%
Win Month	57.14%	66.07%
Win Quarter	52.63%	73.68%
Win Year	80.0%	80.0%

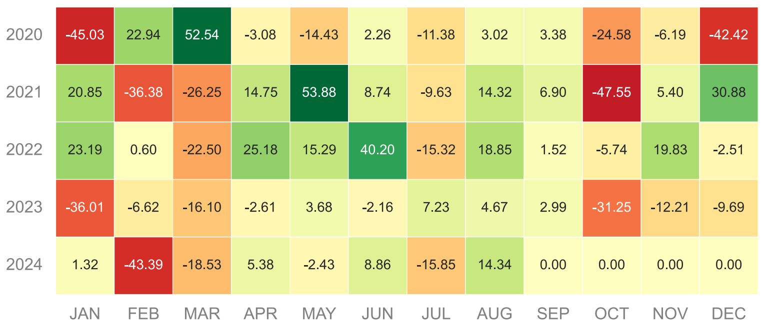


Strategy - Worst 5 Drawdown Periods

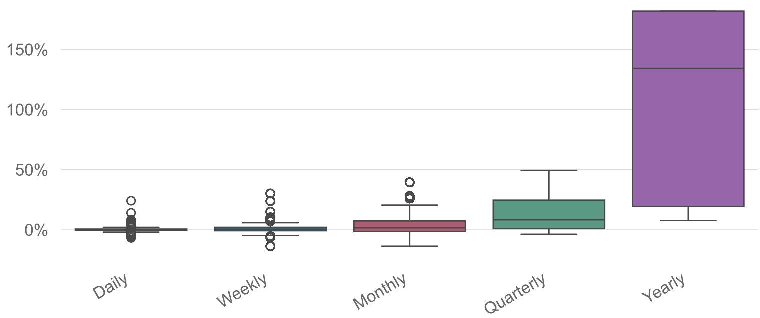


Underwater Plot





Strategy - Return Quantiles



Metric	buy_and_hold_btc	Strategy
Beta	-	0.01
Alpha	-	0.32
Correlation	-	1.96%
Treynor Ratio	-	88724.04%

EOY Returns vs Benchmark

Year	buy_and_hold_btc	Strategy	Multiplier	Won
2020	255.59%	134.27%	0.53	-
2021	63.65%	181.92%	2.86	+
2022	-64.42%	19.27%	-0.30	+
2023	154.28%	7.68%	0.05	-
2024	36.48%	-8.33%	-0.23	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-01-21	2021-04-28	-20.35%	98
2024-02-23	2024-08-16	-17.27%	176
2020-01-05	2020-03-12	-15.03%	68
2020-05-20	2020-08-02	-12.40%	75
2022-09-11	2023-06-24	-11.81%	287
2021-09-01	2021-12-05	-9.13%	96
2023-08-13	2024-02-17	-7.86%	189
2020-08-28	2020-11-06	-7.63%	71
2020-12-20	2020-12-27	-6.41%	8
2022-05-08	2022-06-14	-5.99%	38