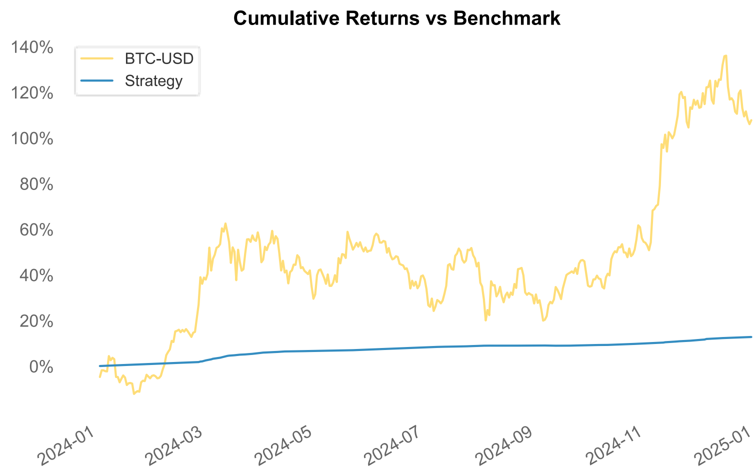
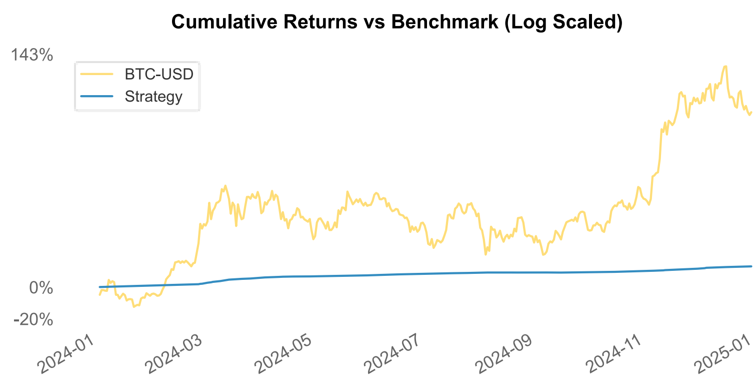
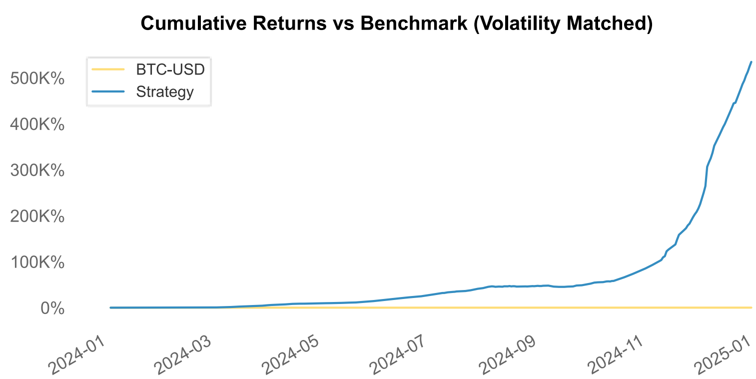
Perp Funding Strategy Performance

2 Jan, 2024 - 30 Dec, 2024

Benchmark is BTC-USD | Generated by QuantStats (v. 0.0.77)

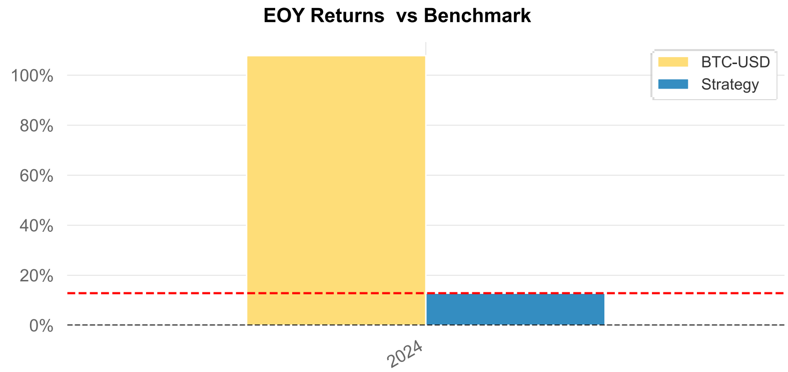


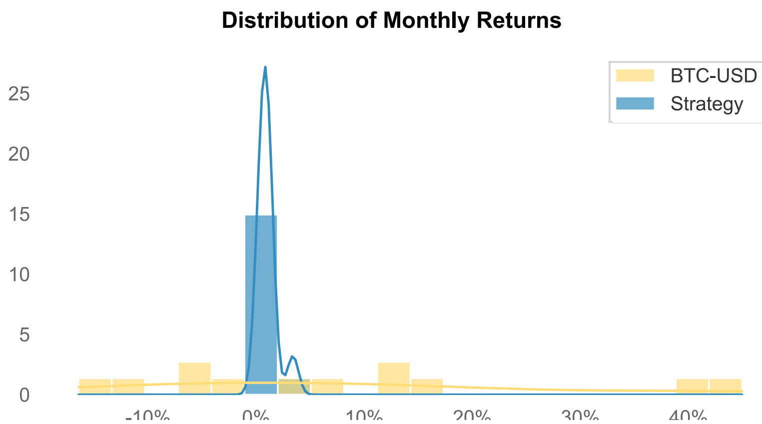


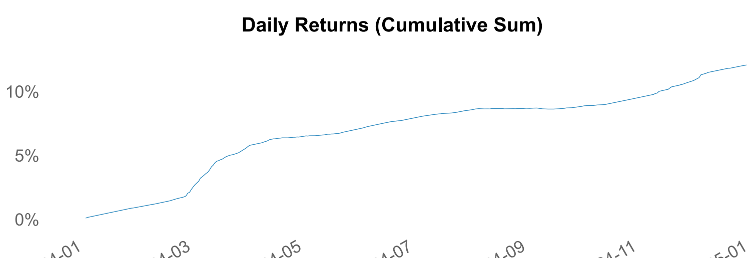


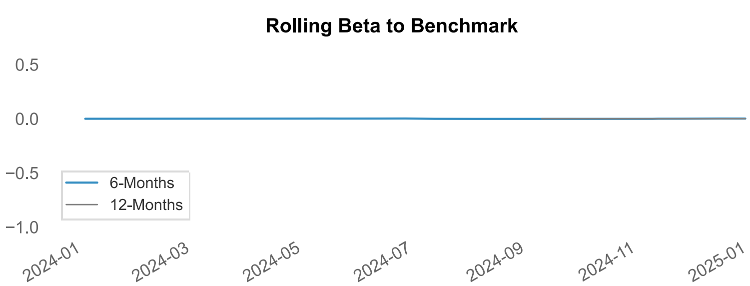
Key Performance Metrics

Metric	BTC-USD	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	107.81%	12.83%
CAGR﹪	65.93%	8.71%
Sharpe	1.36	13.73
Prob. Sharpe Ratio	95.22%	100.0%
Smart Sharpe	0.54	5.48
Sortino	2.19	173.95
Smart Sortino	0.87	69.44
Sortino/√2	1.55	123.0
Smart Sortino/√2	0.62	49.1
Omega	52.32	52.32
Max Drawdown	-26.18%	-0.08%
Max DD Date	2024-09-05	2024-09-13
Max DD Period Start	2024-03-13	2024-09-06
Max DD Period End	2024-11-04	2024-09-21
Longest DD Days	237	16
Volatility (ann.)	44.46%	0.61%
R^2	0.01	0.01
Information Ratio	-0.07	-0.07
Calmar	2.52	106.31
Skew	0.5	2.98
Kurtosis	2.0	11.26
Expected Daily	0.2%	0.03%
Expected Monthly	6.29%	1.01%
Expected Yearly	107.81%	12.83%
Kelly Criterion	23.23%	90.65%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-4.37%	-0.03%



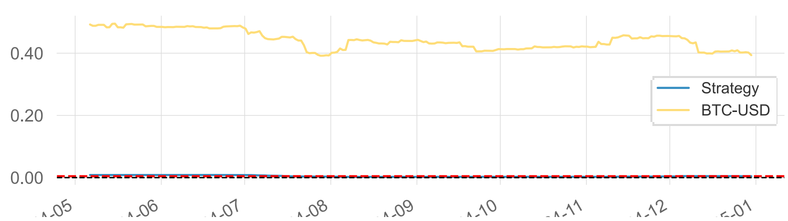




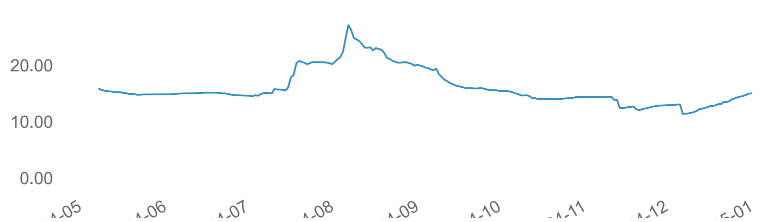


Metric	BTC-USD	Strategy
Expected Shortfall (cVaR)	-4.37%	-0.03%
Max Consecutive Wins	8	109
Max Consecutive Losses	6	8
Gain/Pain Ratio	0.27	51.32
Gain/Pain (1M)	2.12	-
Payoff Ratio	1.68	7.41
Profit Factor	1.27	52.32
Common Sense Ratio	1.46	1377.4
CPC Index	1.1	355.73
Tail Ratio	1.15	26.32
Outlier Win Ratio	2.16	128.0
Outlier Loss Ratio	1.7	402.91
MTD	-3.96%	1.28%
3M	47.53%	3.32%
6M	49.06%	4.27%
YTD	107.81%	12.83%
1Y	107.81%	12.83%
3Y (ann.)	65.93%	8.71%
5Y (ann.)	65.93%	8.71%
10Y (ann.)	65.93%	8.71%
All-time (ann.)	65.93%	8.71%
Best Day	12.14%	0.25%
Worst Day	-8.34%	-0.02%
Best Month	44.96%	3.4%
Worst Month	-16.42%	0.14%
Best Year	107.81%	12.83%
Worst Year	107.81%	12.83%
Avg. Drawdown	-5.69%	-0.02%
Avg. Drawdown Days	20	4
Recovery Factor	3.33	147.29
Ulcer Index	0.12	0.0
Serenity Index	1.98	3.13
Avg. Up Month	19.59%	1.16%

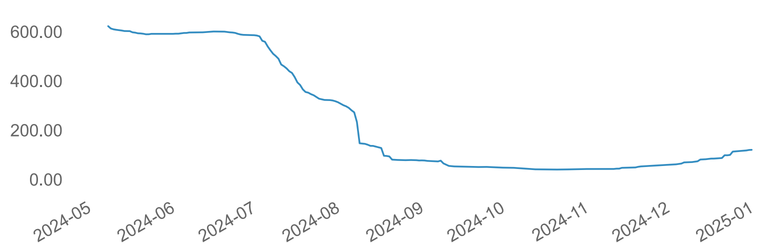
Rolling Volatility (6-Months)



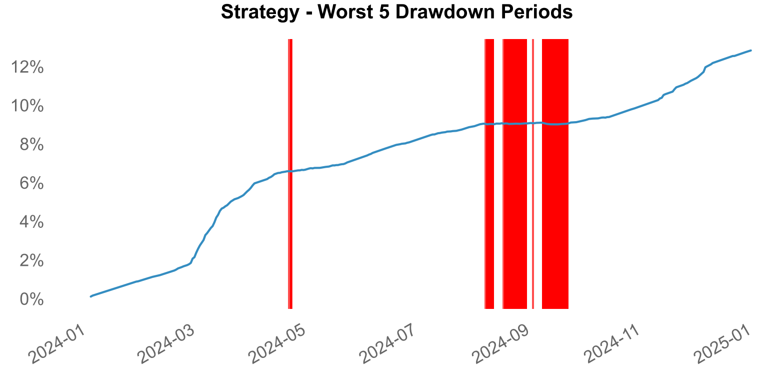
Rolling Sharpe (6-Months)



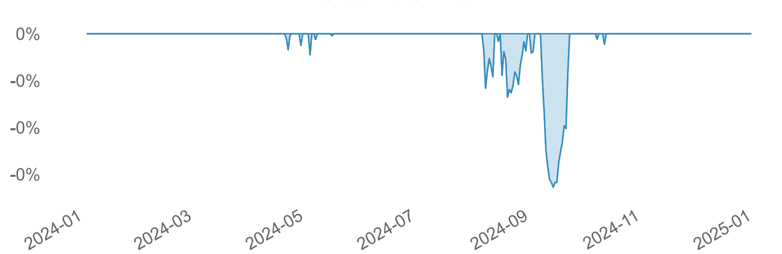
Rolling Sortino (6-Months)



Strategy - Worst 5 Drawdown Periods



Underwater Plot



Metric	BTC-USD	Strategy
Avg. Down Month	-	-
Win Days	51.92%	91.76%
Win Month	58.33%	100.0%
Win Quarter	50.0%	100.0%
Win Year	100.0%	100.0%
Beta	-	0.0
Alpha	-	0.08
Correlation	-	7.46%
Treynor Ratio	-	12554.17%

EOY Returns vs Benchmark

Year	BTC-USD	Strategy	Multiplier	Won
2014	-29.99%	nan%	nan	-
2015	34.47%	nan%	nan	-
2016	123.83%	nan%	nan	-
2017	1368.90%	nan%	nan	-
2018	-73.56%	nan%	nan	-
2019	92.20%	nan%	nan	-
2020	303.16%	nan%	nan	-
2021	59.67%	nan%	nan	-
2022	-64.27%	nan%	nan	-
2023	155.42%	nan%	nan	-
2024	121.05%	12.83%	0.11	-
2025	13.25%	nan%	nan	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-09-06	2024-09-21	-0.08%	16
2024-08-16	2024-08-29	-0.03%	14
2024-08-06	2024-08-11	-0.03%	6
2024-05-03	2024-05-03	-0.01%	1
2024-09-01	2024-09-02	-0.01%	2
2024-04-20	2024-04-22	-0.01%	3
2024-04-28	2024-04-28	-0.01%	1

Started	Recovered	Drawdown	Days
2024-10-11	2024-10-11	-0.01%	1
2024-08-14	2024-08-14	-0.00%	1
2024-05-06	2024-05-06	-0.00%	1