

Core Trend Book V2.5 (TV=60 + Cash Yield)

Report generated: 2025-12-26T21:08:57.412379Z

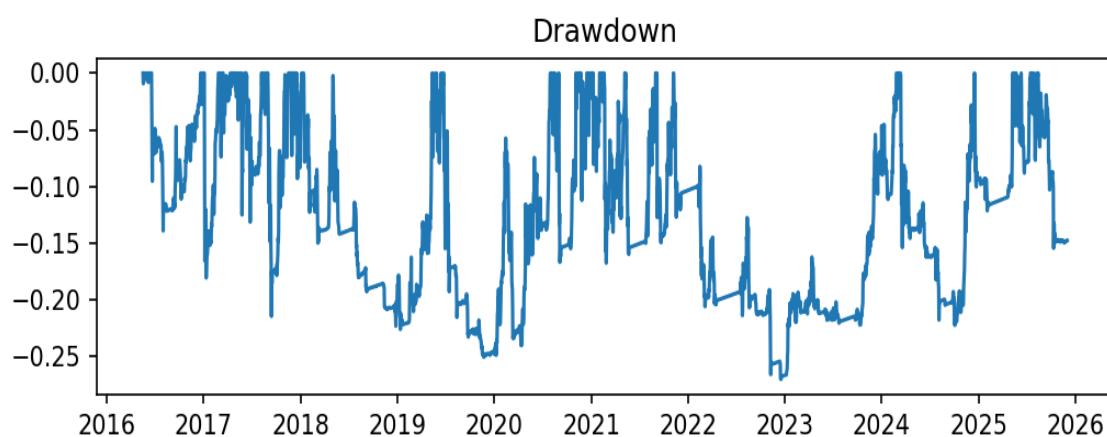
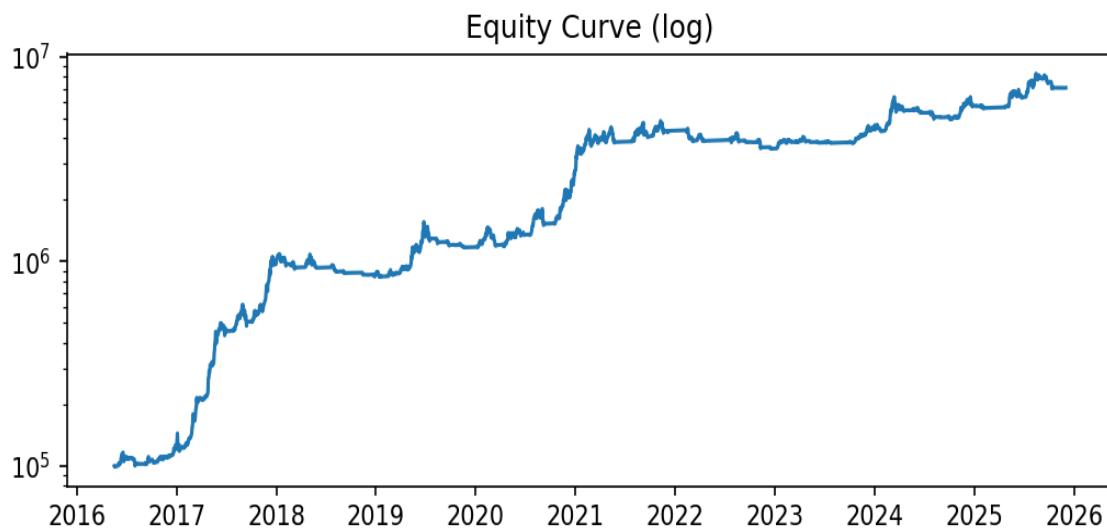
Runs: BTC=artifacts/runs/btc_daily_ma_5_40_v25_tv60_cash_yield_20251226T175627Z |

ETH=artifacts/runs/eth_daily_ma_5_40_v25_tv60_cash_yield_20251226T175629Z |

Combined=artifacts/compare/v25_combined_tv60_cash_yield |

Benchmark=artifacts/runs/btc_daily_buy_and_hold_20251223T164253Z

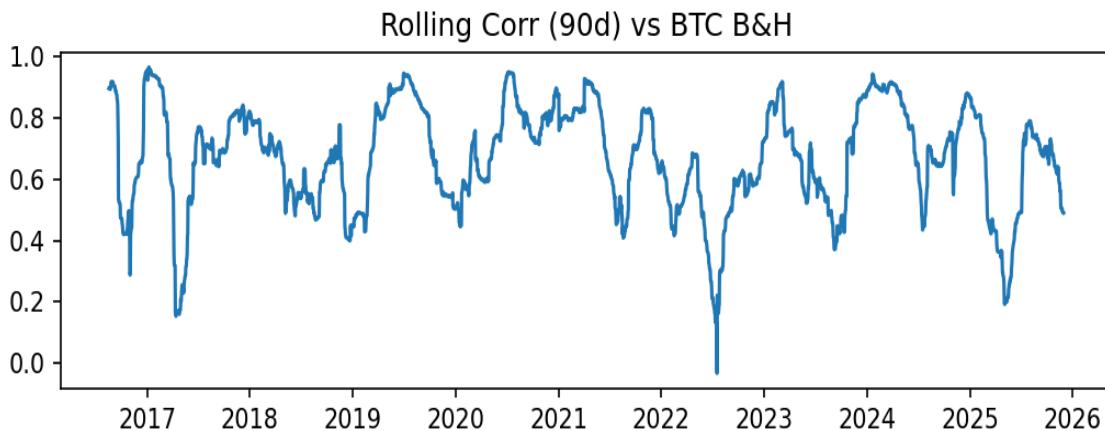
Total Return	69.7425	CAGR	0.5628
Sharpe	1.6489	Vol Ann	0.2979
Max DD	-0.2705	Calmar	2.0806
Turnover	0.0000	Turn Events	0
Edge/Turn bps	n/a		



Monthly Returns

Year	1	2	3	4	5	6	7	8	9	10	11	12
2016					0.0035	0.1011	-0.0455	-0.0277	0.0425	0.0205	0.0157	0.1372
2017	-0.0059	0.2453	0.3718	0.3623	0.5247	0.0247	0.0325	0.3108	-0.1730	0.1411	0.2302	0.3730
2018	0.0611	-0.0685	-0.0366	0.0600	-0.0600	0.0032	-0.0167	-0.0255	-0.0168	0.0030	-0.0258	0.0017
2019	-0.0190	0.0270	0.0167	0.0456	0.2850	0.1736	-0.0698	-0.0394	-0.0311	-0.0026	-0.0240	0.0028
2020	0.0908	0.0161	-0.0753	0.1088	0.0450	-0.0323	0.1913	0.1164	-0.1468	0.0792	0.3477	0.2523
2021	0.2554	0.0679	0.0610	0.0309	-0.0626	0.0032	0.0440	0.1013	-0.0775	0.0905	-0.0252	0.0048
2022	0.0033	-0.0772	0.0015	-0.0374	0.0033	0.0032	0.0229	-0.0275	-0.0158	0.0119	-0.0672	-0.0151
2023	0.0814	0.0069	0.0037	-0.0043	-0.0119	-0.0002	-0.0090	0.0033	0.0044	0.0443	0.0571	0.0541
2024	-0.0254	0.2404	0.0694	-0.0485	0.0072	-0.0333	-0.0188	-0.0329	0.0069	-0.0055	0.1744	-0.0312
2025	-0.0093	-0.0133	0.0033	0.0138	0.1330	-0.0203	0.1490	0.0788	-0.0455	-0.0617	-0.0002	

Rolling Correlation vs BTC Buy&Hold;



Crisis Windows

Window	Return	MaxDD	Worst Day	Days	Throttle (dd_scaler<1)
Covid (2020-03-01 to 2020-04-30)	0.0243	-0.1163	-0.0355	61	throttle_days=0, min_dd_scaler=None
FTX (2022-11-01 to 2022-12-31)	-0.0795	-0.0979	-0.0414	61	throttle_days=0, min_dd_scaler=None

Correlation Matrix

Pair	Corr
comb_btc_bh	0.6591

btc_btc_bh	0.7152
eth_btc_bh	0.4303
btc_eth	0.4757