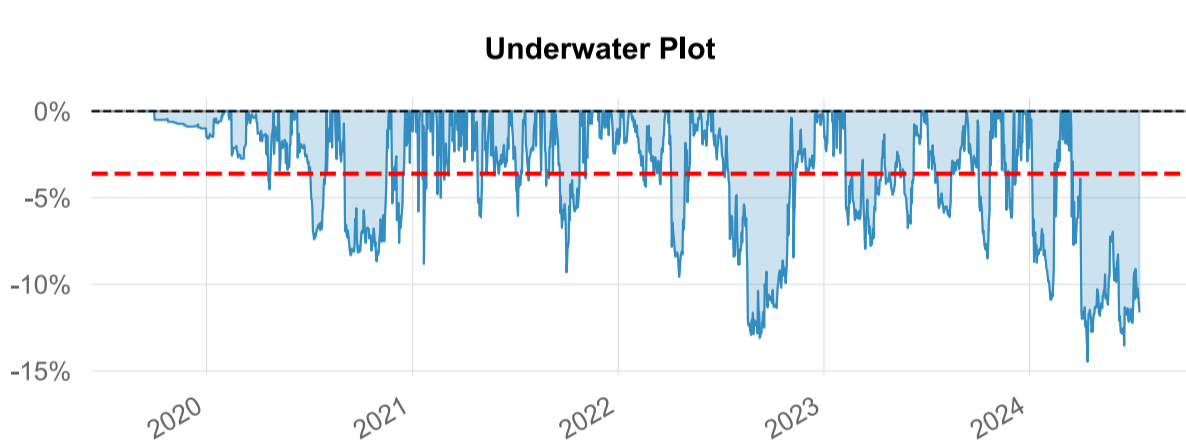
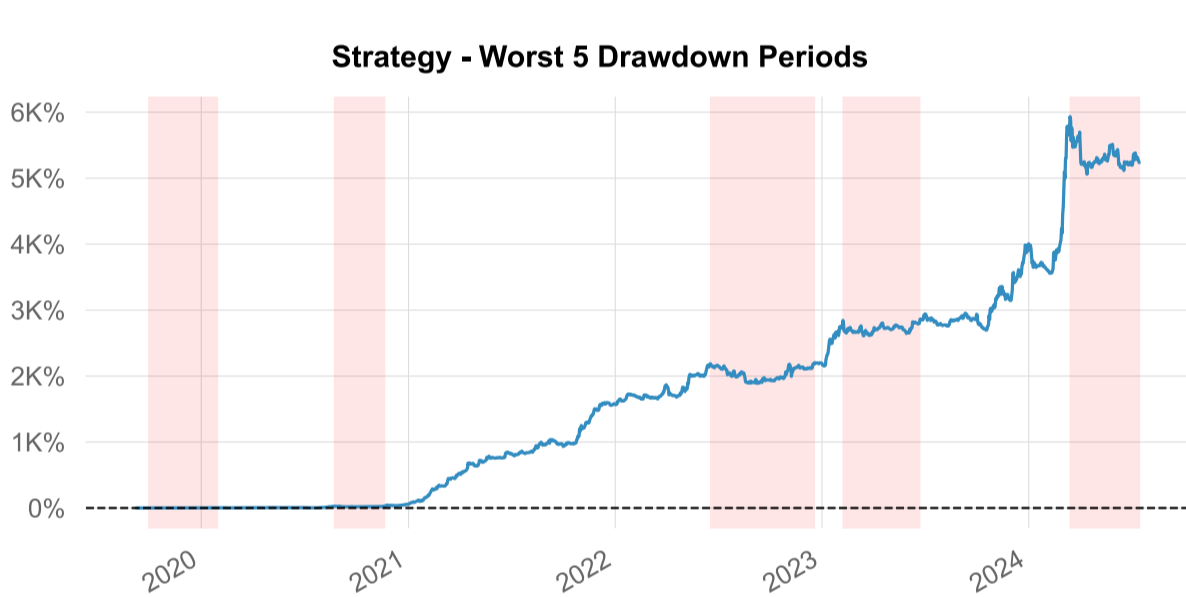
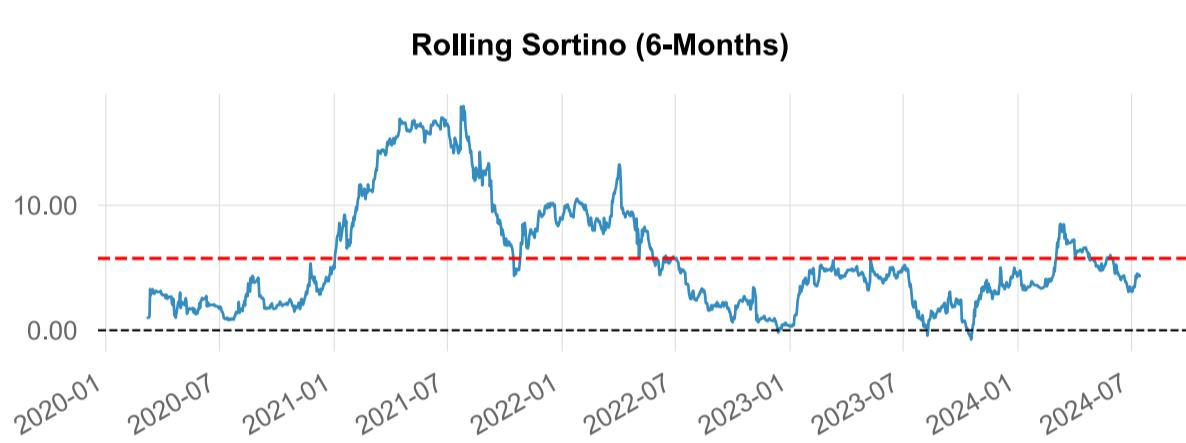
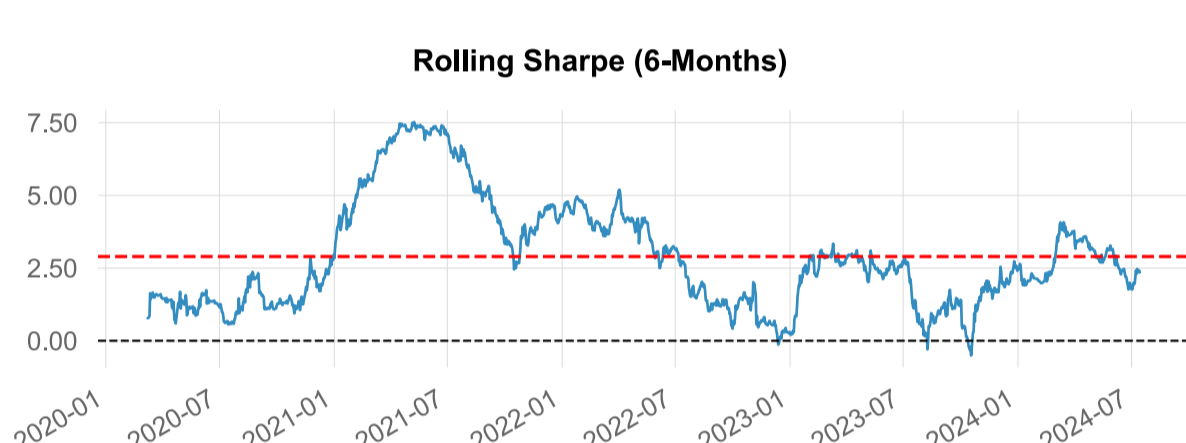
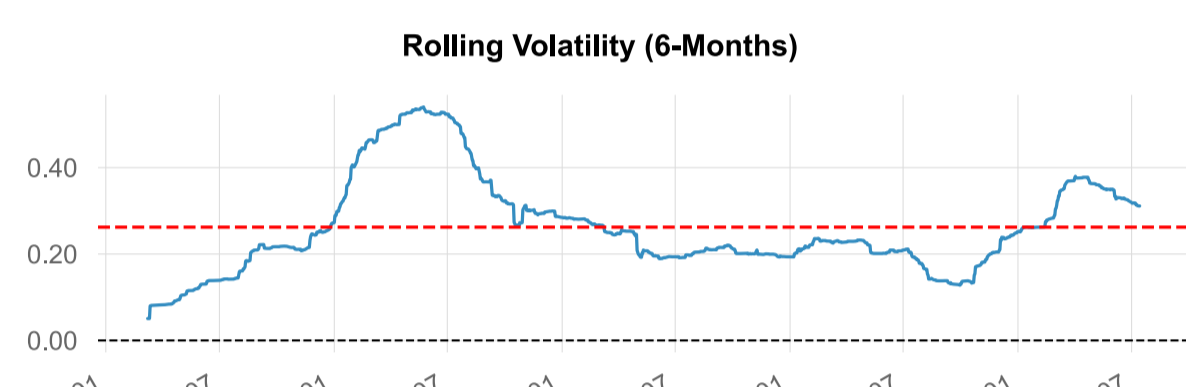
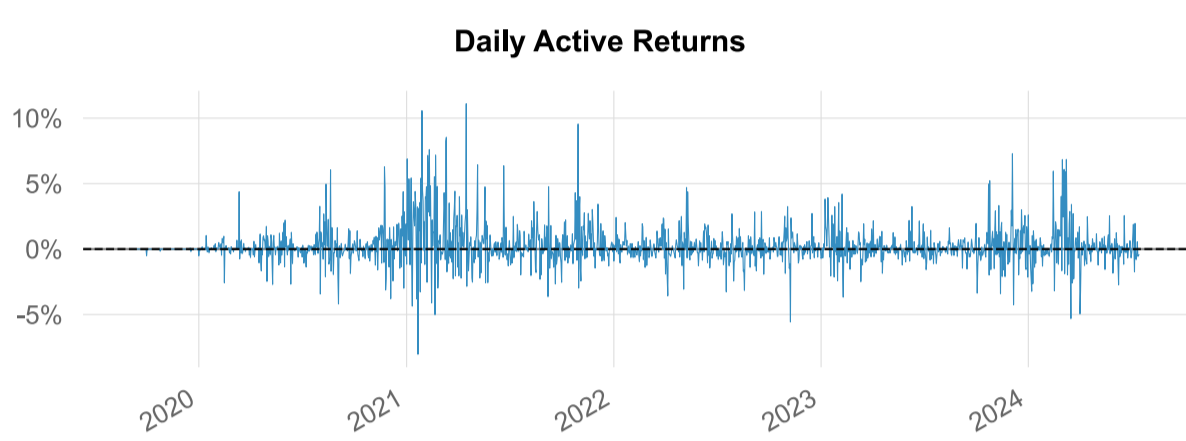
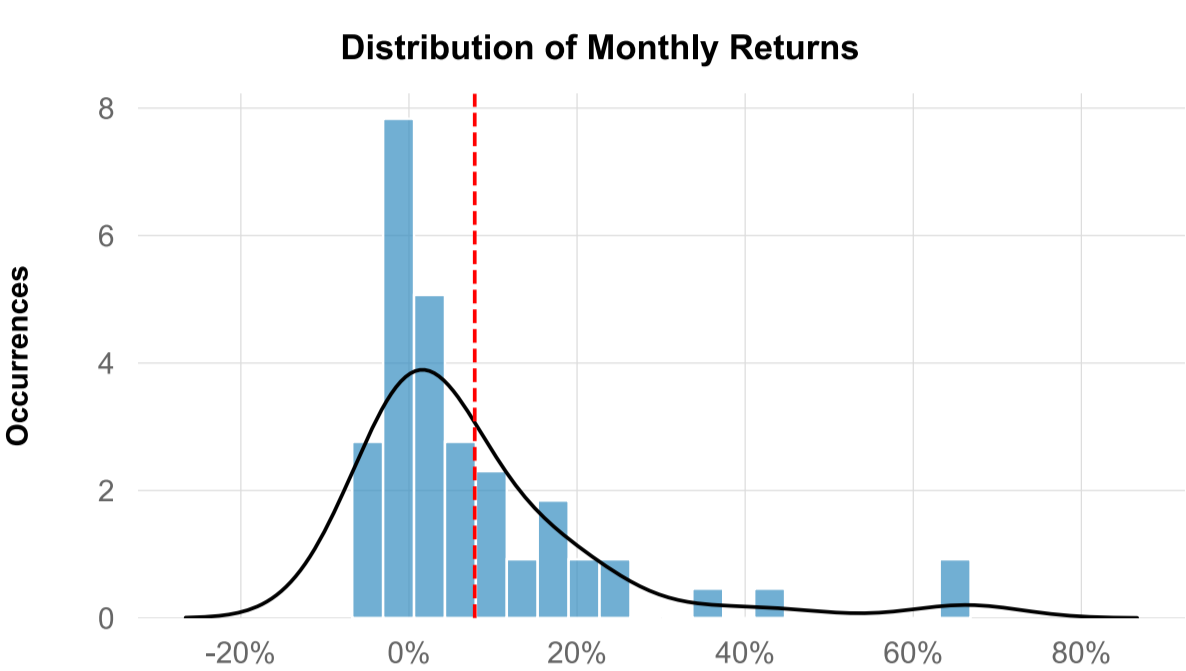
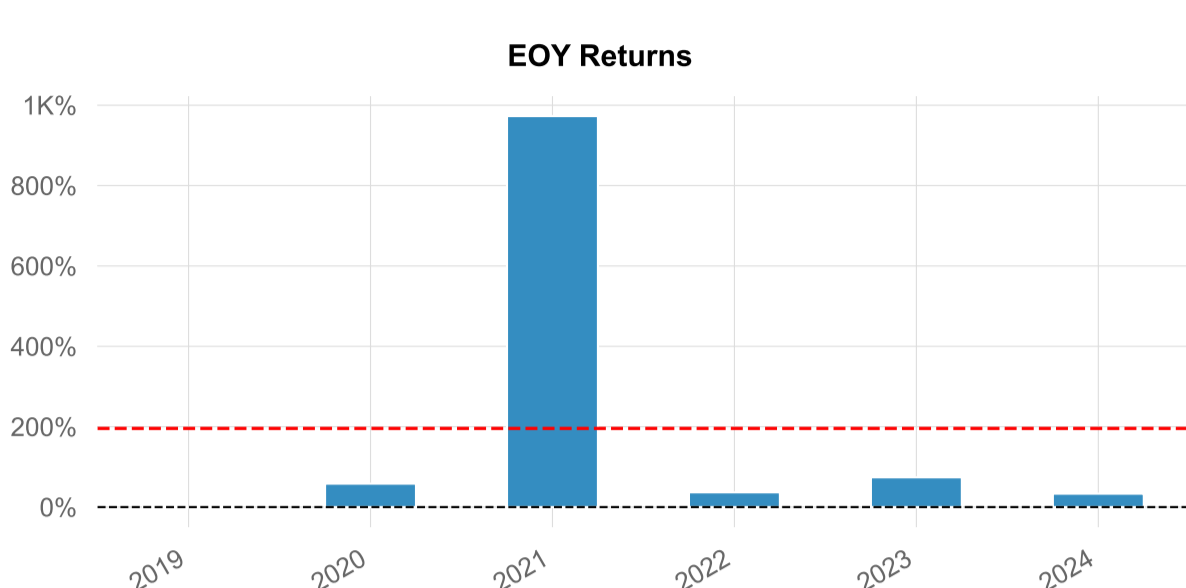
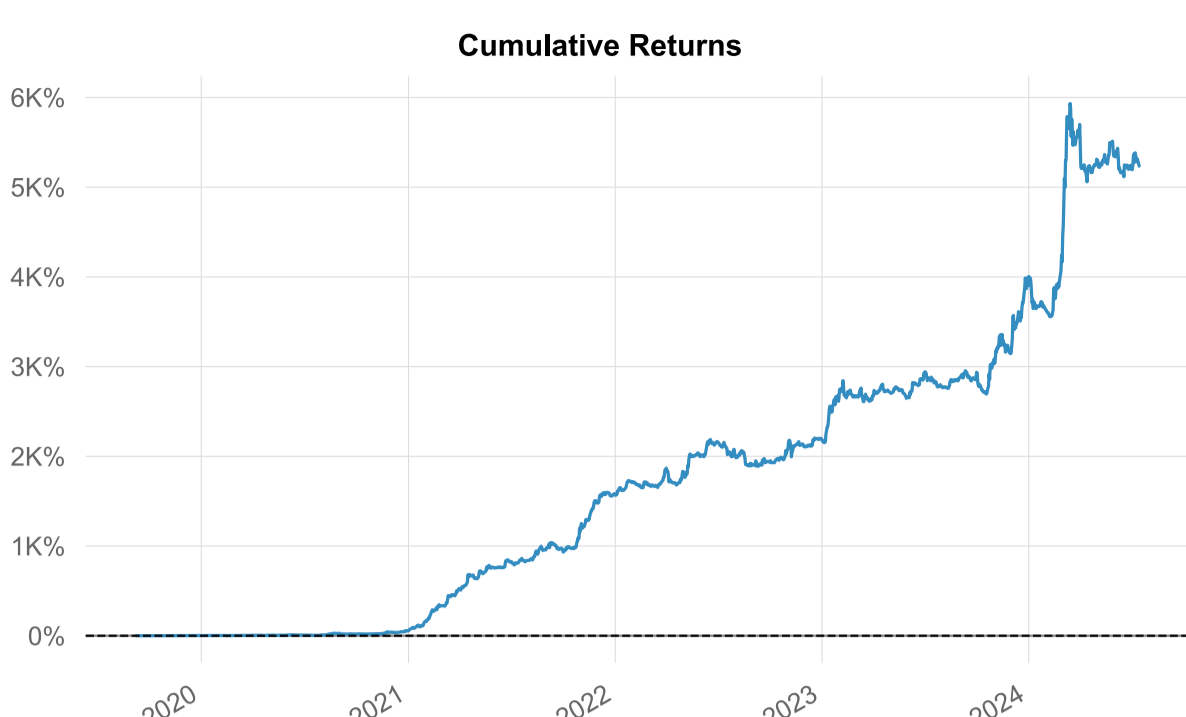


We apply an all-weather approach to trading crypto with robust, uncorrelated strategies.

Below are the NAV metrics from our backtested current portfolio performance.



**Strategy - Monthly Returns (%)**

Year	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	
2019										0.00	-0.62	-0.28	-0.10
2020	0.83	1.63	4.61	-1.09	1.24	1.06	-0.01	17.24	-5.90	-0.01	18.68	11.47	
2021	65.76	66.82	44.50	17.49	16.86	7.20	2.09	12.21	0.32	19.18	25.21	6.39	
2022	7.54	-1.61	8.96	-0.34	8.56	8.00	-6.24	-5.29	1.39	5.84	2.36	4.03	
2023	19.52	0.57	0.25	1.78	-2.00	9.53	-4.85	3.22	0.24	6.02	2.73	23.30	
2024	-6.75	14.37	35.91	-6.66	0.55	-2.46	0.50						

**Strategy - Weekly Returns (%)**

01	-0.58	13.26	0.60	-0.79	-4.78
02	0.13	12.60	4.27	2.92	-1.68
03	0.77	13.88	-0.99	13.24	0.81
04	0.10	-1.26	5.60	2.50	-0.02
05	0.56	20.74	0.14	1.97	-1.92
06	1.50	19.24	-1.28	2.02	-1.00
07	0.06	19.91	-0.80	-2.48	7.58
08	0.46	12.89	0.06	2.03	3.59
09	-0.55	3.35	1.03	-1.59	19.87
10	0.48	1.06	-1.45	-0.26	17.87
11	4.12	23.61	0.09	0.74	1.51
12	0.51	2.80	0.75	0.11	-4.24
13	-0.01	5.98	4.09	-2.43	3.36
14	-1.09	7.20	4.10	1.81	-8.30
15	-0.12	4.67	-6.23	1.07	-0.56
16	-1.03	18.04	-0.98	3.19	-0.22
17	1.10	-0.41	0.42	-2.38	1.45
18	0.62	-5.55	5.46	-0.22	-0.61
19	-1.91	11.61	-0.06	-0.02	1.68
20	1.46	-0.94	9.96	1.51	-0.94
21	-1.39	9.04	0.52	-0.53	4.19
22	2.09	-2.42	0.92	-2.34	-2.50
23	2.98	-0.68	-0.61	-0.95	-2.30
24	-1.34	0.38	5.62	6.03	-0.77
25	0.28	0.55	1.01	1.80	1.70
26	-0.74	8.04	-0.58	-1.85	-0.71
27	-2.27	-3.48	0.19	2.87	3.30
28	-2.13	0.34	-1.50	-2.31	-2.70
29	0.47	3.66	-1.01		
30	1.11	-1.07	-3.36	-2.19	
31	2.55	1.30	0.33	-0.05	
32	4.79	0.23	-0.67	-0.29	
33	9.71	10.48	1.86	-0.06	
34	4.69	4.17	-6.65	2.13	
35	-1.74	-2.71	0.77	0.58	
36	0.00	-5.53	4.57	-0.87	1.12
37	0.00	-1.24	2.79	-0.36	1.44
38	0.00	0.74	-3.13	3.12	-1.07
39	0.00	-0.55	-3.05	-0.67	-0.69
40	-0.50	1.20	-1.70	0.30	2.09
41	0.00	0.13	3.12	-1.16	-5.03
42	0.00	-0.25	-0.57	1.87	-2.60
43	-0.12	-0.01	1.50	0.19	2.33
44	0.00	-1.17	15.63	2.63	8.16
45	-0.09	1.76	4.13	5.59	4.98
46	-0.03	2.45	6.24	-1.05	5.83
47	-0.05	5.93	7.57	1.68	-2.90
48	-0.11	6.90	6.74	-0.87	-1.71
49	0.00	-1.69	4.08	-1.39	3.29
50	0.03	-0.38	0.34	1.06	5.36
51	-0.14	5.07	1.17	2.39	0.52
52	-0.01	4.45	-2.18	0.76	9.15
53					1.61

### Key Performance Metrics

Metric	Strategy
Cumulative Return	5,234.60%
CAGR %	126.96%
Sharpe	3.07
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.06
Sortino	5.96
Max Drawdown	-14.47%
Longest DD Days	183
Volatility (ann.)	28.0%
Calmar	8.77
Skew	1.57
Kurtosis	9.18
Expected Daily	0.22%
Expected Monthly	6.97%
Expected Yearly	94.02%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.18%
Max Consecutive Wins	10
Max Consecutive Losses	9
Gain/Pain Ratio	0.75
Gain/Pain (1M)	9.52
Payoff Ratio	1.49
Profit Factor	1.75
Common Sense Ratio	2.86
CPC Index	1.41
Tail Ratio	1.63
Outlier Win Ratio	6.12
Outlier Loss Ratio	4.49
MTD	0.5%
3M	3.39%
6M	40.88%
YTD	33.34%
1Y	78.83%
3Y (ann.)	76.05%
Best Day	11.1%
Worst Day	-8.04%
Best Month	66.82%
Worst Month	-6.75%
Best Year	973.05%
Worst Year	-0.99%
Avg. Drawdown	-2.82%
Avg. Drawdown Days	14
Recovery Factor	28.8
Ulcer Index	0.05
Serenity Index	12.91
Avg. Up Month	12.05%
Avg. Down Month	-2.76%
Win Days	54.02%
Win Month	72.41%
Win Quarter	80.0%
Win Year	83.33%

### EOY Returns

Year	Non-compounded	Compounded
2019	-0.99%	-0.99%
2020	48.28%	58.29%
2021	246.94%	973.05%
2022	33.14%	36.68%
2023	58.09%	74.05%
2024	31.38%	33.34%

### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-03-15	2024-07-14	-14.47%	122
2022-06-19	2022-12-18	-13.10%	183
2024-01-02	2024-02-25	-10.90%	55
2022-04-02	2022-05-08	-9.57%	37
2021-09-10	2021-10-24	-9.31%	45
2021-01-18	2021-01-25	-8.82%	8
2020-08-24	2020-11-19	-8.67%	88
2023-09-12	2023-10-24	-8.51%	43
2023-02-08	2023-06-22	-7.95%	135
2020-11-25	2020-12-18	-7.61%	24

### Contacts

[Schedule a meeting for further information on our trading approach and possible cooperation](#)  
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