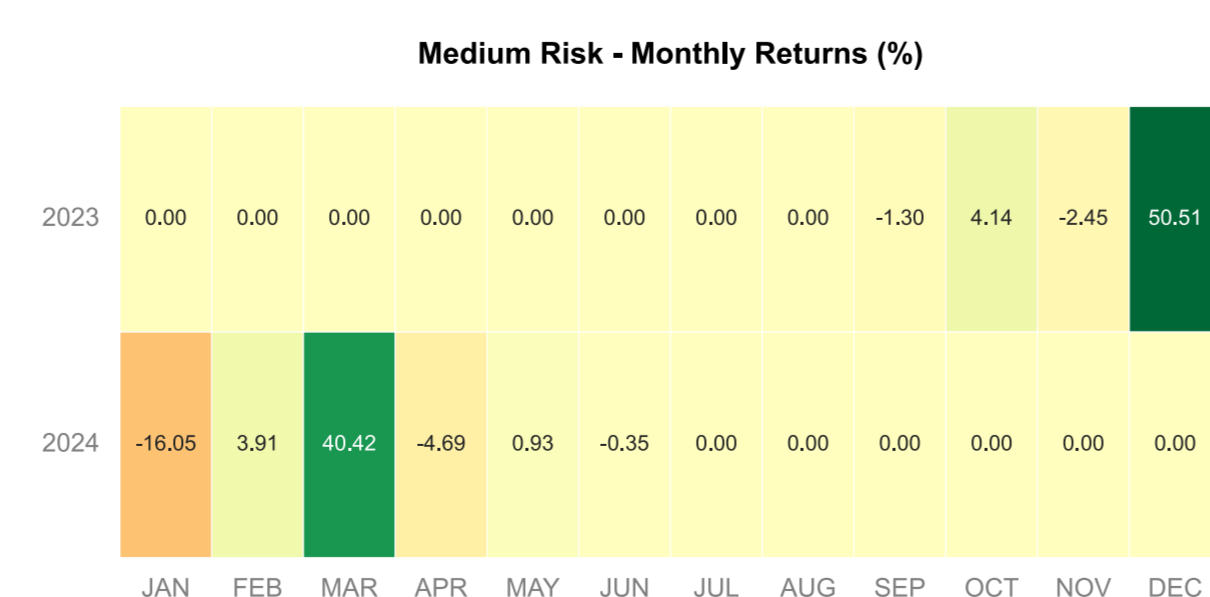
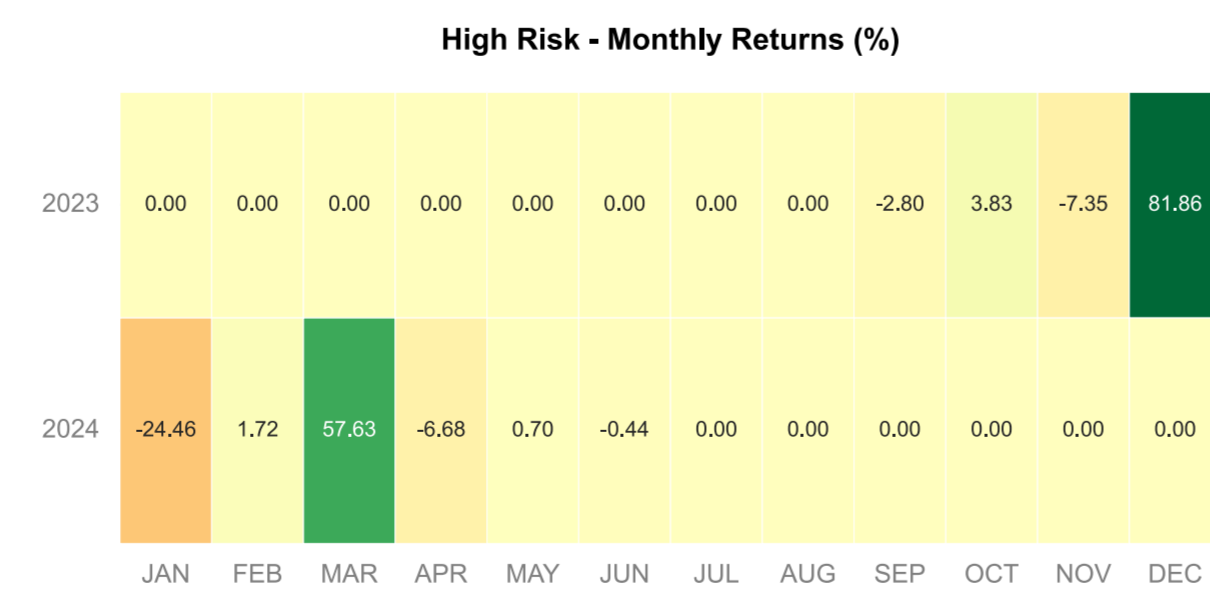
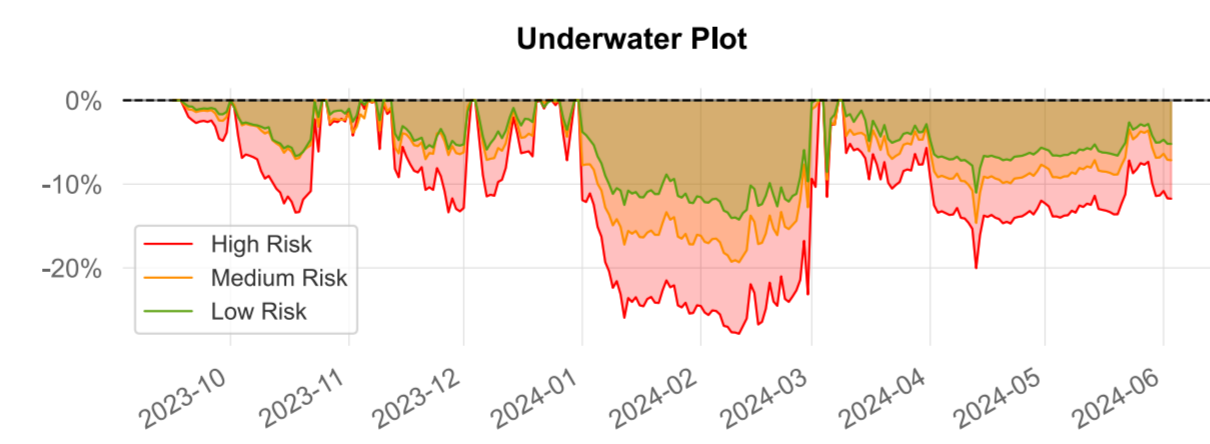
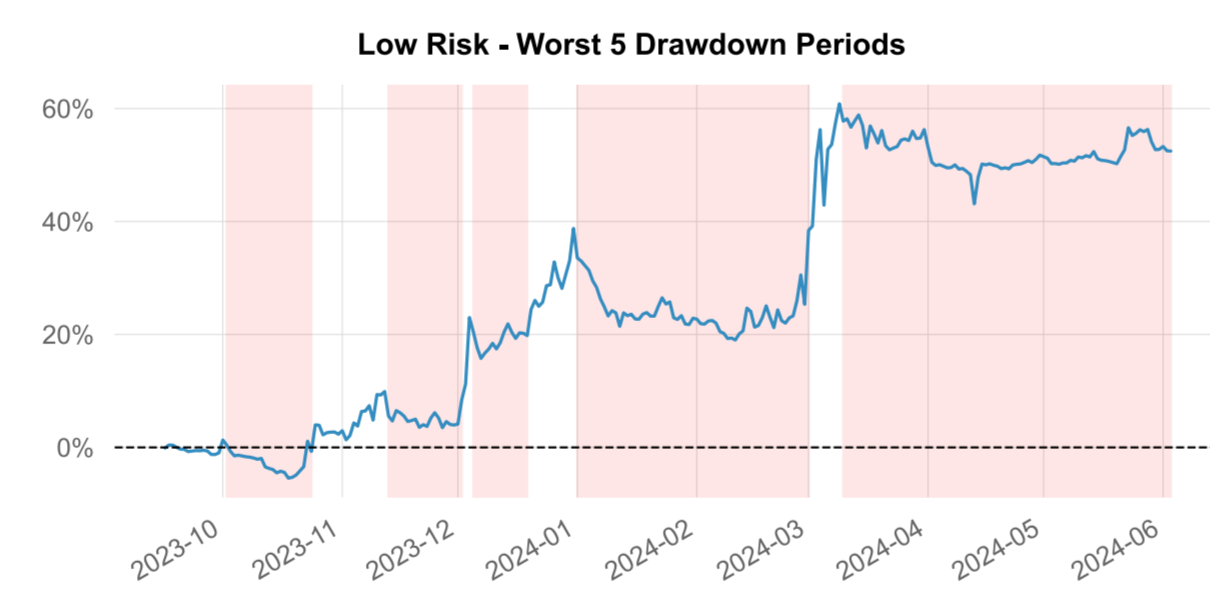
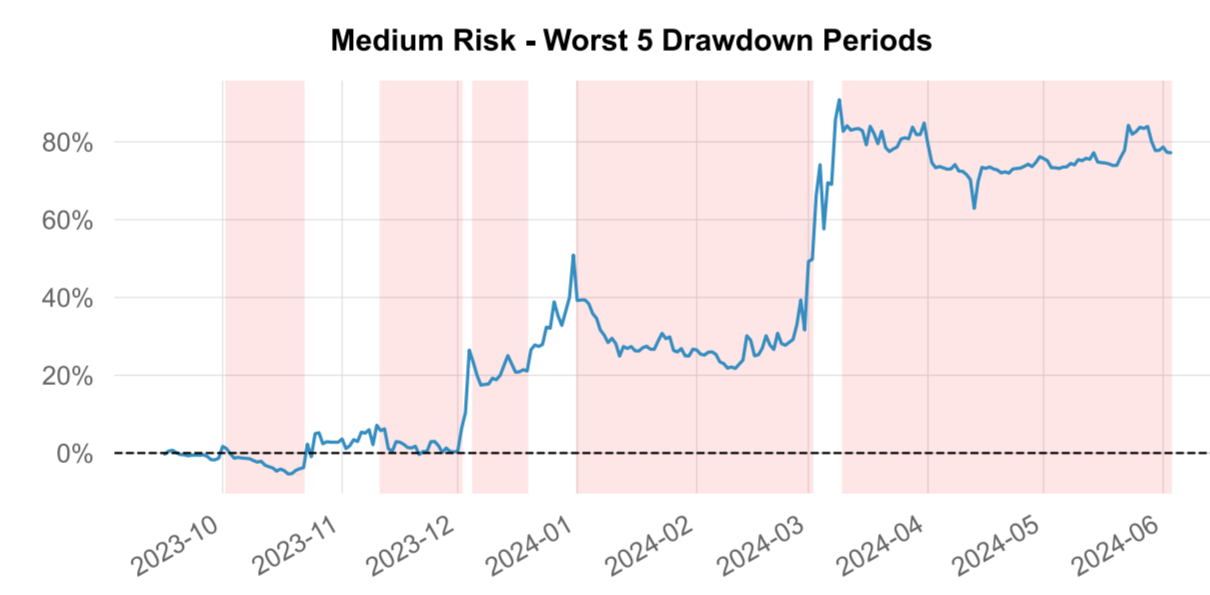
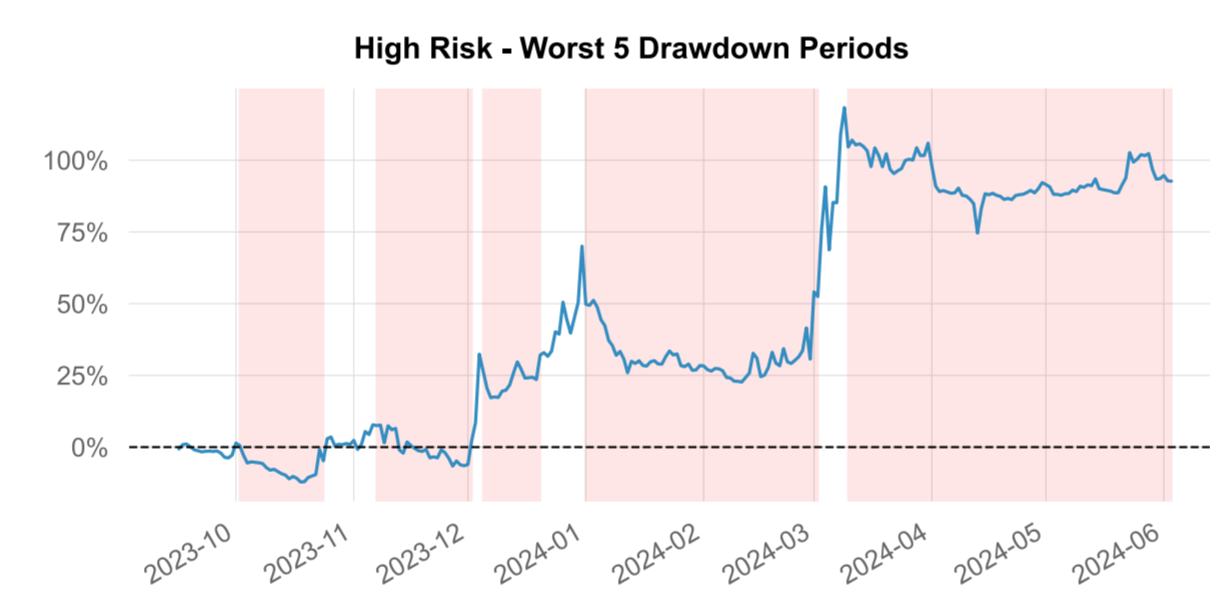
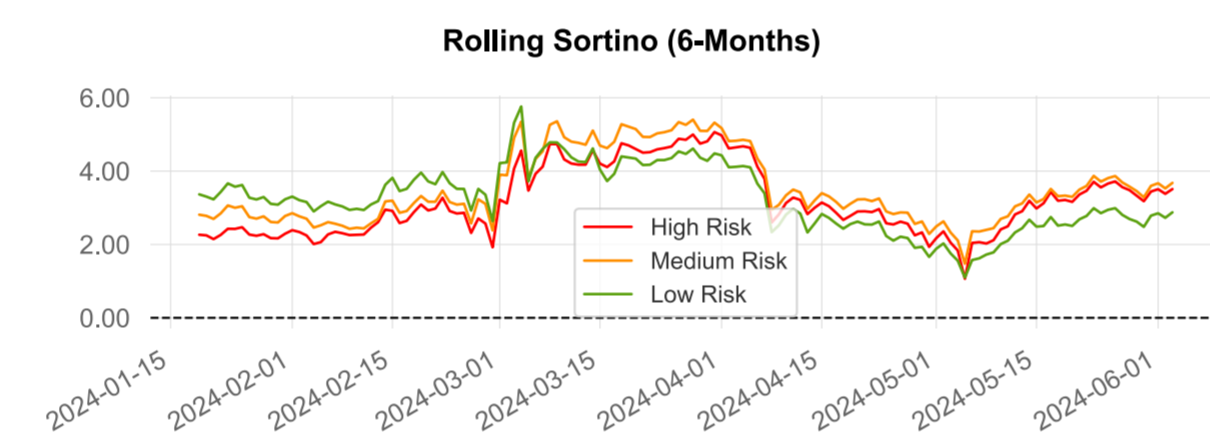
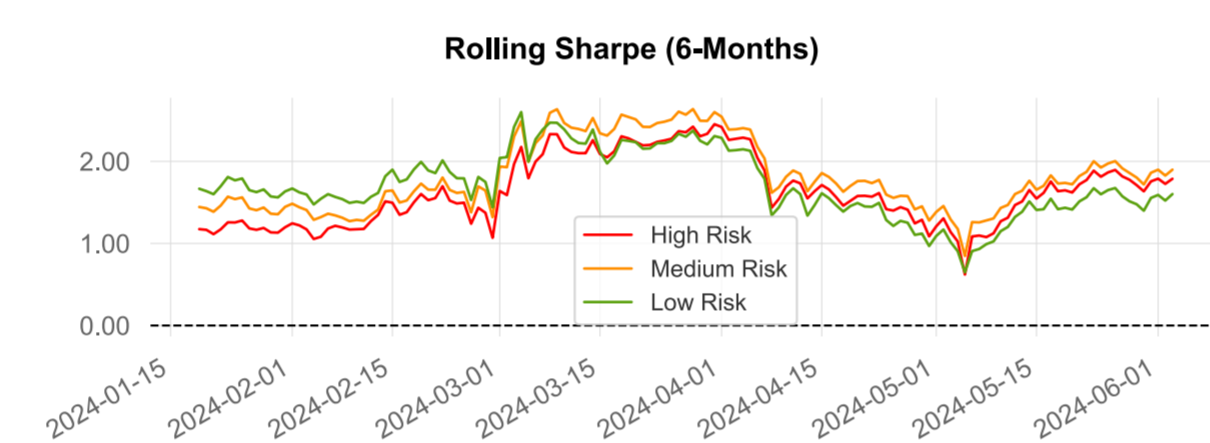
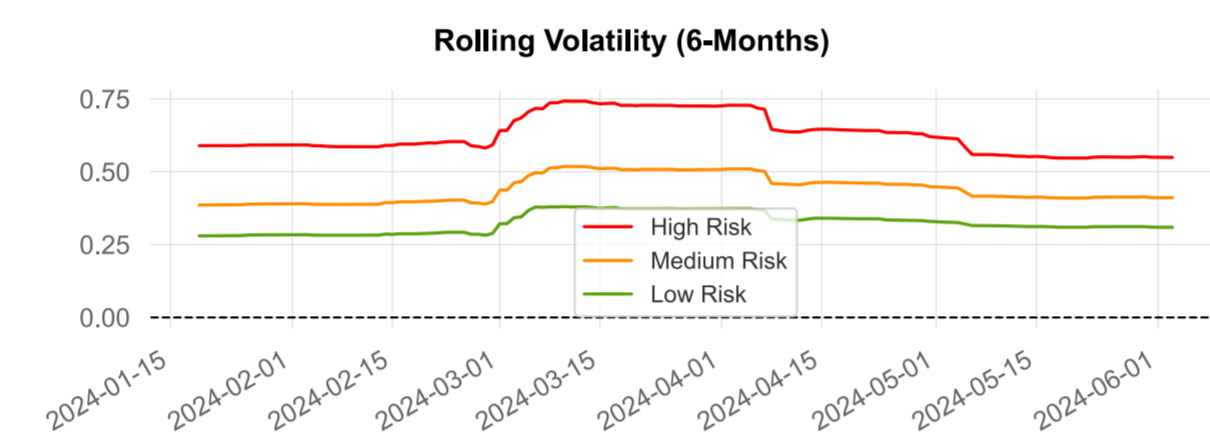
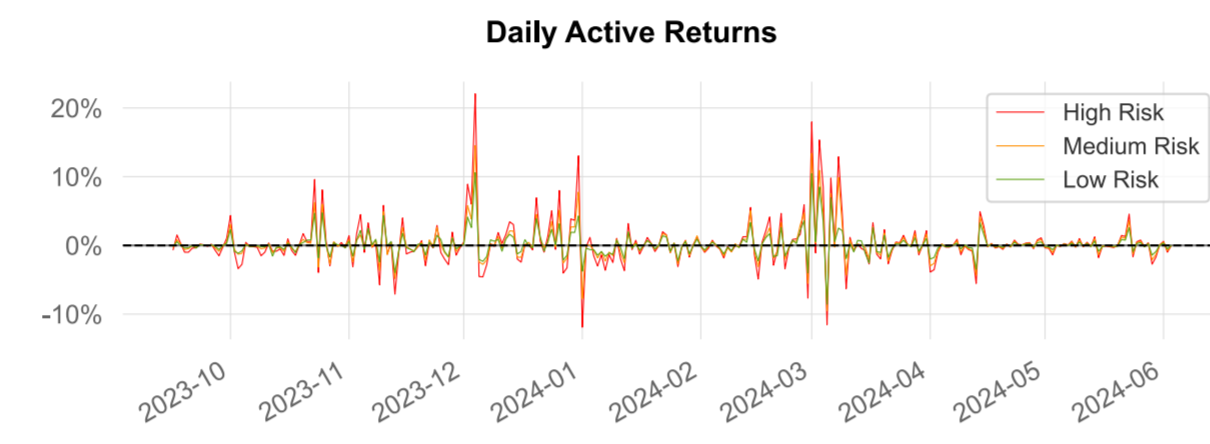
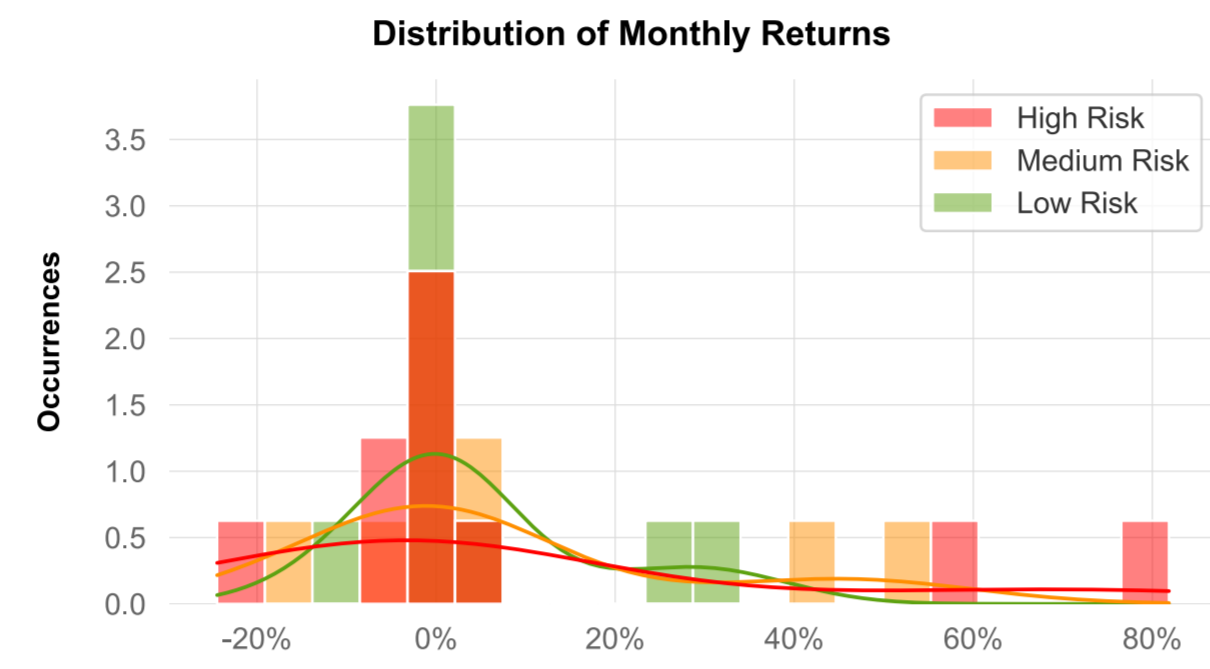
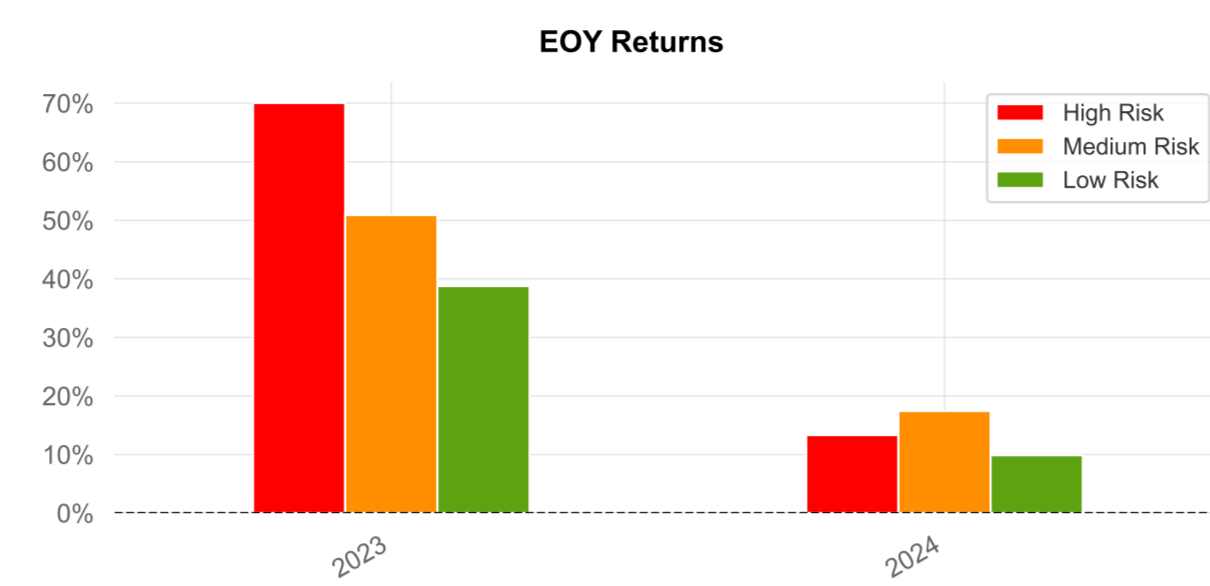


We apply an all-weather approach to trading crypto with robust, uncorrelated strategies.

Below are the metrics from our live performance. We are currently running version 2 of our portfolio, which consists of 15 strategies.

To see the full metrics and description of the strategies we are currently running, [click here to download the report](#).



**Key Performance Metrics**

| Metric                    | High Risk | Medium Risk | Low Risk |
|---------------------------|-----------|-------------|----------|
| Cumulative Return         | 92.71%    | 77.22%      | 52.47%   |
| CAGR %                    | 88.4%     | 73.75%      | 50.27%   |
| Sharpe                    | 1.4       | 1.59        | 1.54     |
| Prob. Sharpe Ratio        | 93.88%    | 96.17%      | 95.43%   |
| Smart Sharpe              | 1.23      | 1.4         | 1.35     |
| Sortino                   | 2.7       | 3.07        | 2.87     |
| Smart Sortino             | 2.37      | 2.7         | 2.53     |
| Sortino/√2                | 1.91      | 2.17        | 2.03     |
| Smart Sortino/√2          | 1.68      | 1.91        | 1.79     |
| Omega                     | 1.37      | 1.37        | 1.37     |
| Max Drawdown              | -27.86%   | -19.32%     | -14.24%  |
| Longest DD Days           | 86        | 86          | 86       |
| Volatility (ann.)         | 55.99%    | 39.25%      | 29.08%   |
| Calmar                    | 3.17      | 3.82        | 3.53     |
| Skew                      | 1.96      | 1.83        | 1.68     |
| Kurtosis                  | 10.27     | 9.94        | 10.83    |
| Expected Daily            | 0.25%     | 0.22%       | 0.16%    |
| Expected Monthly          | 6.78%     | 5.89%       | 4.31%    |
| Expected Yearly           | 38.82%    | 33.12%      | 23.48%   |
| Risk of Ruin              | 0.0%      | 0.0%        | 0.0%     |
| Daily Value-at-Risk       | -5.49%    | -3.82%      | -2.84%   |
| Expected Shortfall (cVaR) | -5.49%    | -3.82%      | -2.84%   |
| Max Consecutive Wins      | 5         | 5           | 5        |
| Max Consecutive Losses    | 7         | 6           | 9        |
| GainPain Ratio            | 0.37      | 0.44        | 0.4      |
| GainPain (1M)             | 1.89      | 2.6         | 2.93     |
| Payoff Ratio              | 1.52      | 1.57        | 1.53     |
| Profit Factor             | 1.37      | 1.44        | 1.4      |
| Common Sense Ratio        | 2.21      | 2.58        | 2.37     |
| CPC Index                 | 0.97      | 1.1         | 1.05     |
| Tail Ratio                | 1.61      | 1.8         | 1.69     |
| Outlier Win Ratio         | 4.29      | 6.27        | 8.33     |
| Outlier Loss Ratio        | 3.45      | 4.9         | 6.25     |
| MTD                       | -0.44%    | -0.35%      | -0.2%    |
| 3M                        | 26.4%     | 18.31%      | 9.55%    |
| 6M                        | 88.35%    | 66.68%      | 40.64%   |
| YTD                       | 13.32%    | 17.44%      | 9.87%    |
| 1Y                        | 92.71%    | 77.22%      | 52.47%   |
| 3Y (ann.)                 | 88.4%     | 73.75%      | 50.27%   |
| 5Y (ann.)                 | 88.4%     | 73.75%      | 50.27%   |
| 10Y (ann.)                | 88.4%     | 73.75%      | 50.27%   |
| All-time (ann.)           | 88.4%     | 73.75%      | 50.27%   |
| Best Day                  | 22.07%    | 14.53%      | 10.59%   |
| Worst Day                 | -11.91%   | -9.48%      | -8.56%   |
| Best Month                | 81.86%    | 50.51%      | 33.48%   |
| Worst Month               | -24.46%   | -16.05%     | -11.46%  |
| Best Year                 | 70.05%    | 50.91%      | 38.77%   |
| Worst Year                | 13.32%    | 17.44%      | 9.87%    |
| Avg Drawdown              | -9.7%     | -5.92%      | -4.91%   |
| Avg Drawdown Days         | 20        | 17          | 18       |
| Recovery Factor           | 2.92      | 3.37        | 3.27     |
| Ulcer Index               | 0.14      | 0.09        | 0.07     |
| Serenity Index            | 0.85      | 1.14        | 1.12     |
| Avg Up Month              | 29.15%    | 19.98%      | 12.83%   |
| Avg Down Month            | -8.6%     | -5.6%       | -3.88%   |
| Win Days                  | 46.56%    | 48.47%      | 48.85%   |
| Win Month                 | 50.0%     | 50.0%       | 60.0%    |
| Win Quarter               | 50.0%     | 50.0%       | 50.0%    |
| Win Year                  | 100.0%    | 100.0%      | 100.0%   |

**EOY Returns**

| Year | High Risk | Medium Risk | Low Risk |
|------|-----------|-------------|----------|
| 2023 | 60.25%    | 44.30%      | 34.52%   |
| 2024 | 20.99%    | 20.73%      | 11.99%   |

**Worst 10 Drawdowns**

**High Risk**

| Started    | Recovered  | Drawdown | Days |
|------------|------------|----------|------|
| 2024-01-01 | 2024-03-02 | -27.86%  | 62   |
| 2024-03-10 | 2024-06-03 | -20.03%  | 86   |
| 2023-10-02 | 2023-10-24 | -13.39%  | 23   |
| 2023-11-07 | 2023-12-02 | -13.37%  | 26   |
| 2024-03-05 | 2024-03-07 | -11.53%  | 3    |
| 2023-12-05 | 2023-12-20 | -11.47%  | 16   |
| 2023-12-27 | 2023-12-30 | -7.16%   | 4    |
| 2023-09-19 | 2023-09-30 | -4.84%   | 12   |
| 2023-10-27 | 2023-11-03 | -4.21%   | 8    |
| 2023-11-05 | 2023-11-05 | -1.02%   | 1    |

**Medium Risk**

| Started    | Recovered  | Drawdown | Days |
|------------|------------|----------|------|
| 2024-01-01 | 2024-03-02 | -19.32%  | 62   |
| 2024-03-10 | 2024-06-03 | -14.64%  | 86   |
| 2024-03-05 | 2024-03-07 | -9.48%   | 3    |
| 2023-12-05 | 2023-12-19 | -7.12%   | 15   |
| 2023-11-11 | 2023-12-02 | -7.03%   | 22   |
| 2023-10-02 | 2023-10-22 | -7.00%   | 21   |
| 2023-12-27 | 2023-12-29 | -4.36%   | 3    |
| 2023-10-27 | 2023-11-05 | -3.88%   | 10   |
| 2023-11-09 | 2023-11-09 | -3.64%   | 1    |
| 2023-10-24 | 2023-10-24 | -3.16%   | 1    |

**Low Risk**

| Started    | Recovered  | Drawdown | Days |
|------------|------------|----------|------|
| 2024-01-01 | 2024-03-01 | -14.24%  | 61   |
| 2024-03-10 | 2024-06-03 | -11.02%  | 86   |
| 2024-03-05 | 2024-03-07 | -8.56%   | 3    |
| 2023-10-02 | 2023-10-24 | -6.67%   | 23   |
| 2023-12-05 | 2023-12-19 | -5.88%   | 15   |
| 2023-11-13 | 2023-12-02 | -5.83%   | 20   |
| 2023-12-27 | 2023-12-29 | -3.53%   | 3    |
| 2023-10-26 | 2023-11-03 | -2.55%   | 9    |
| 2023-11-09 | 2023-11-09 | -2.38%   | 1    |
| 2023-09-18 | 2023-09-30 | -1.67%   | 13   |

**Contacts**  
[Performance of our standardized portfolios on a daily basis](#)  
[Schedule a meeting for further information on our trading approach and possible cooperation](#)  
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