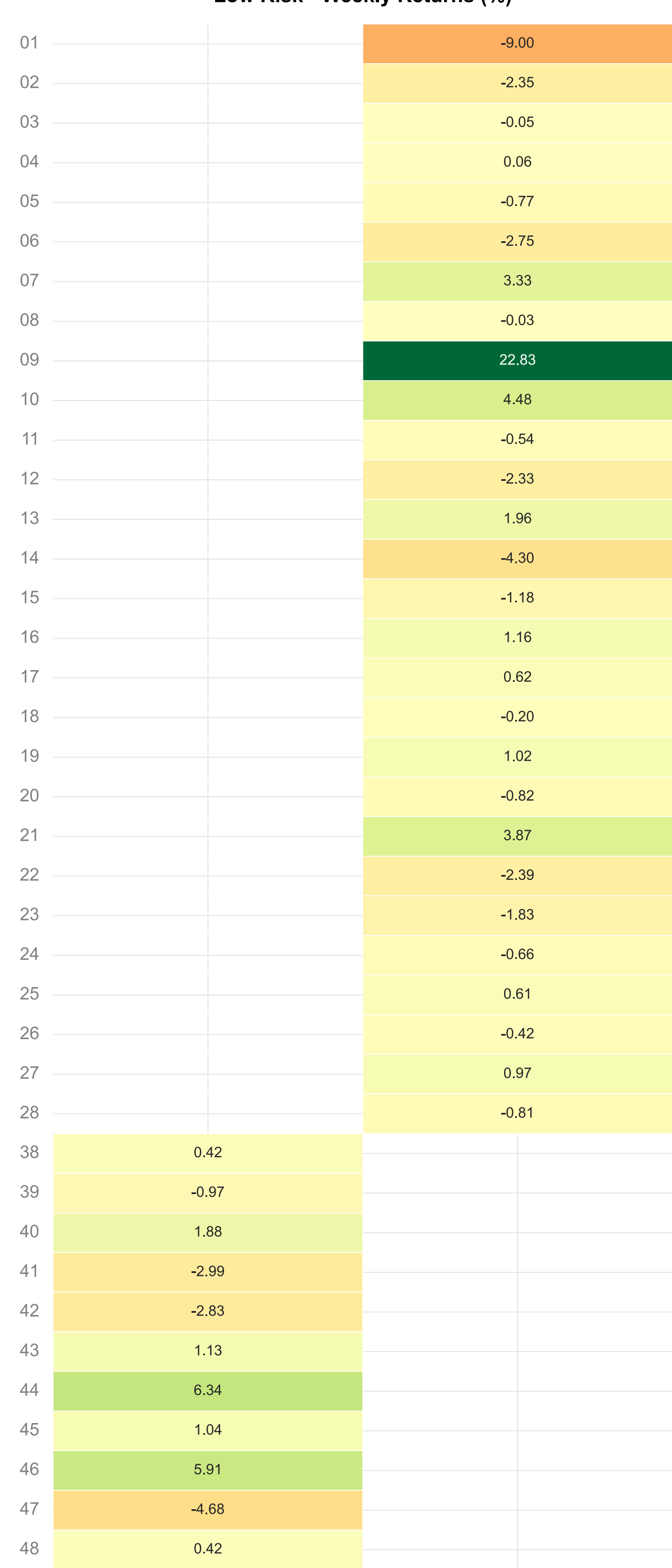
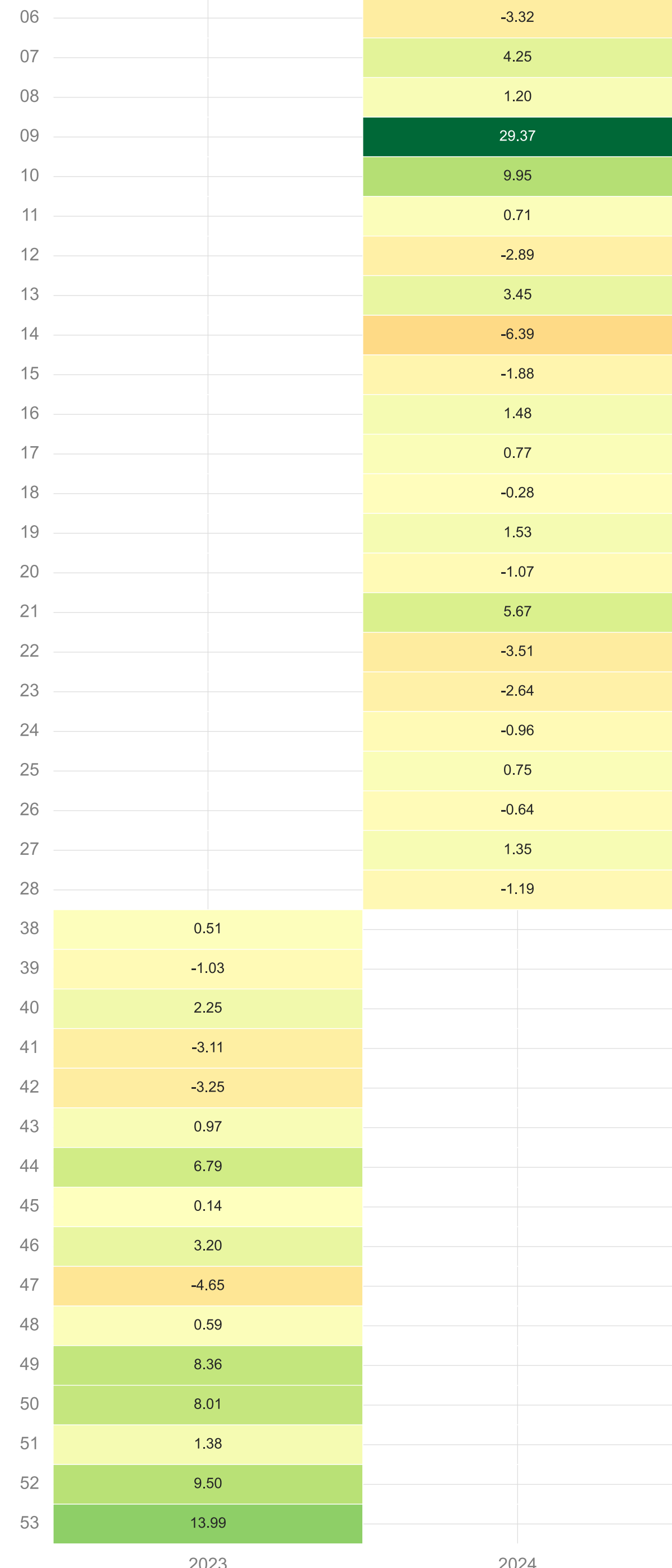
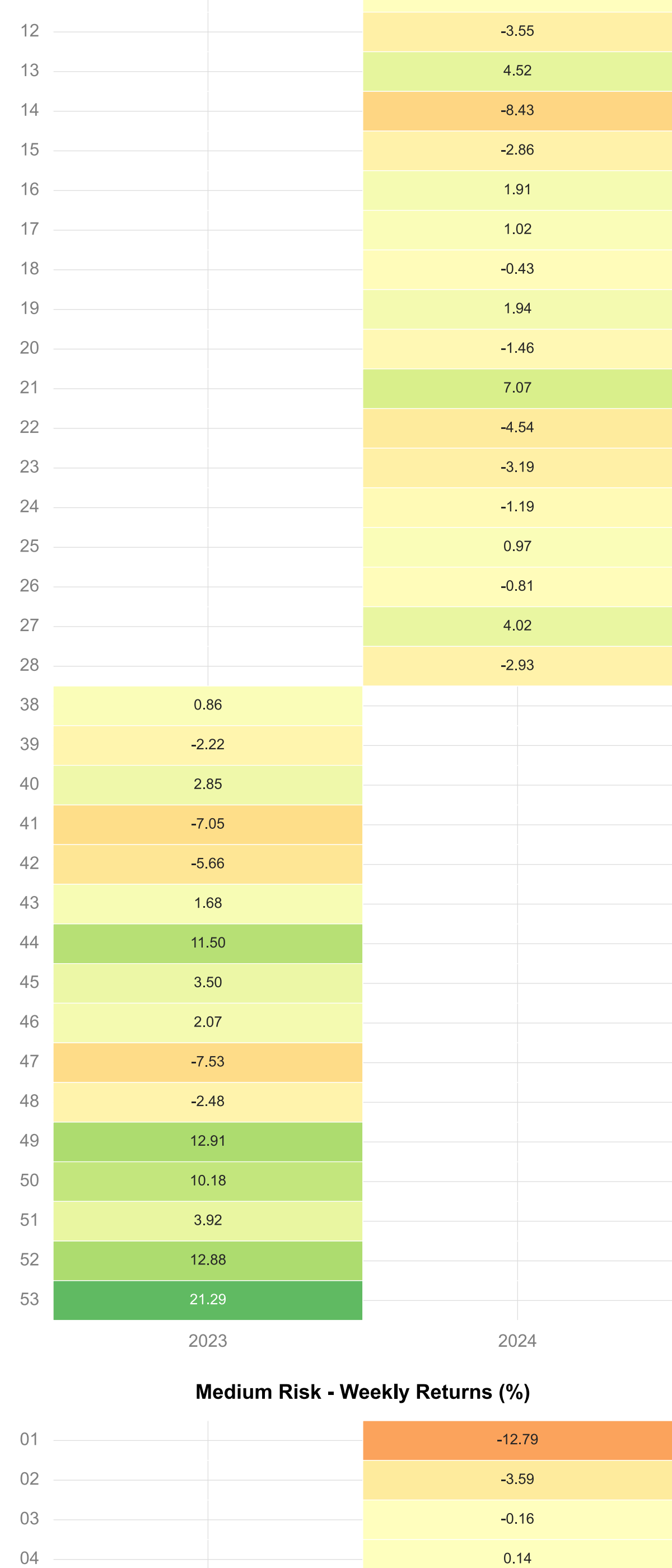
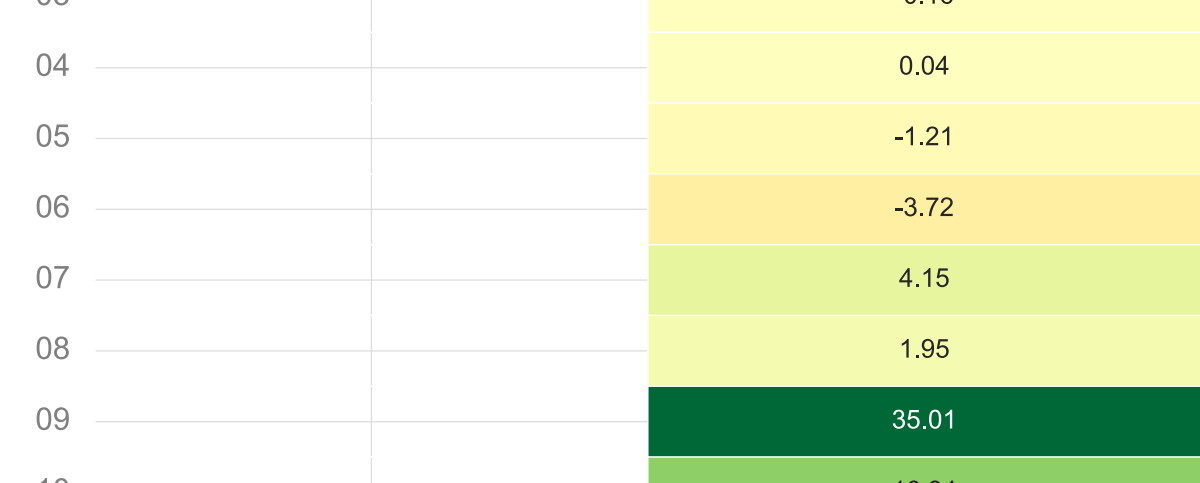
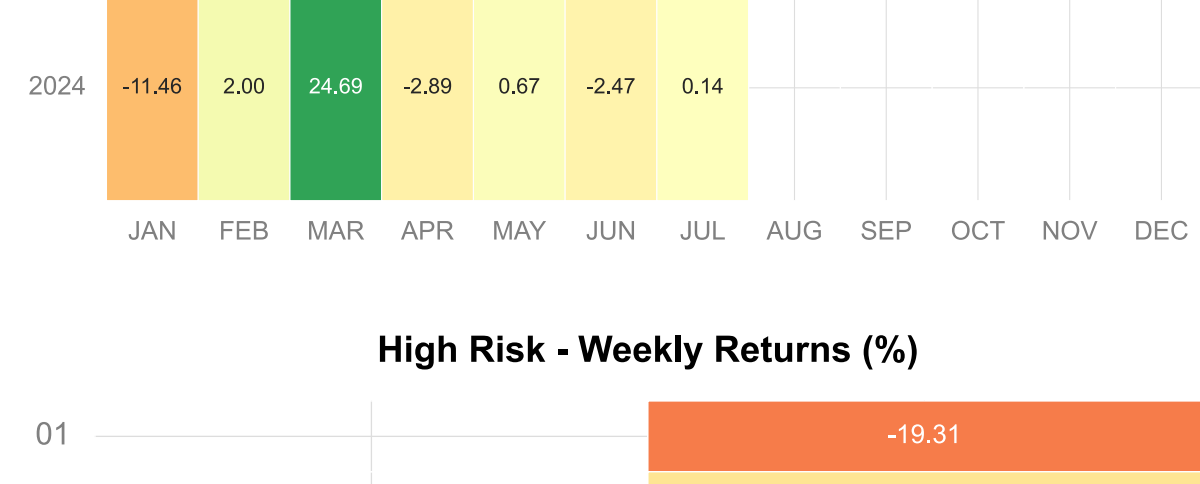
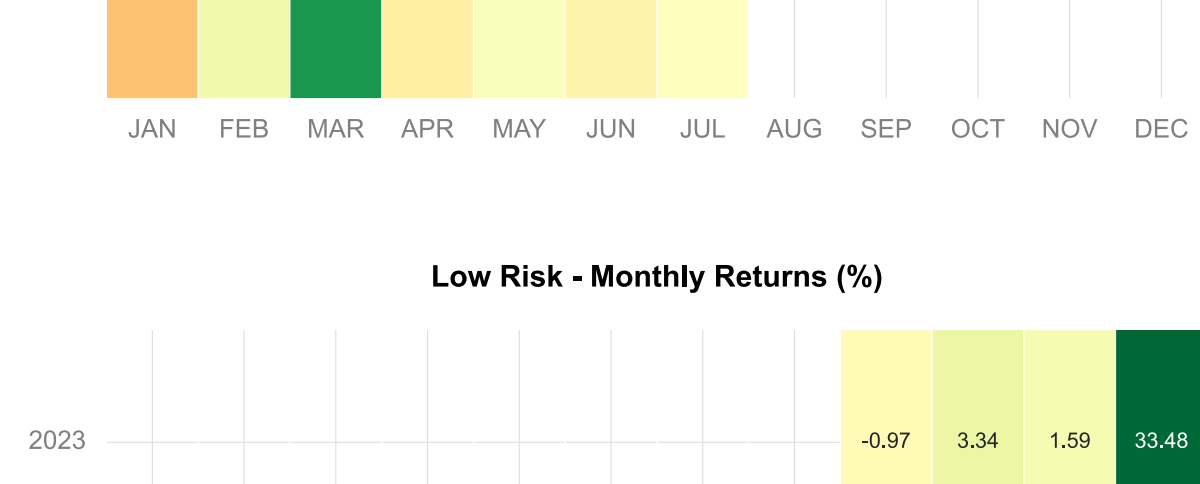
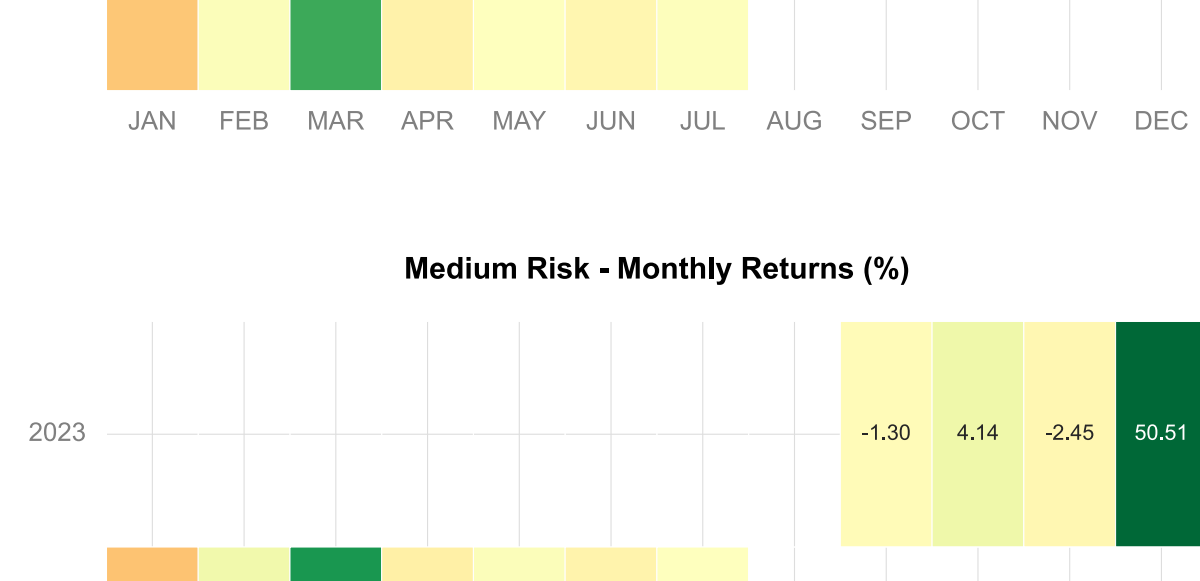
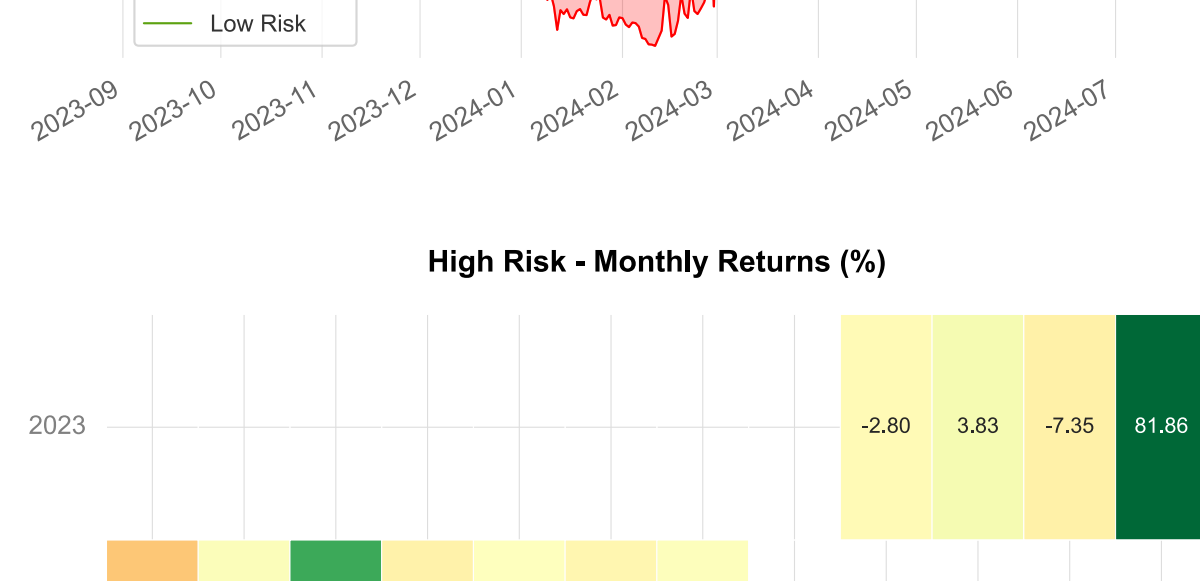
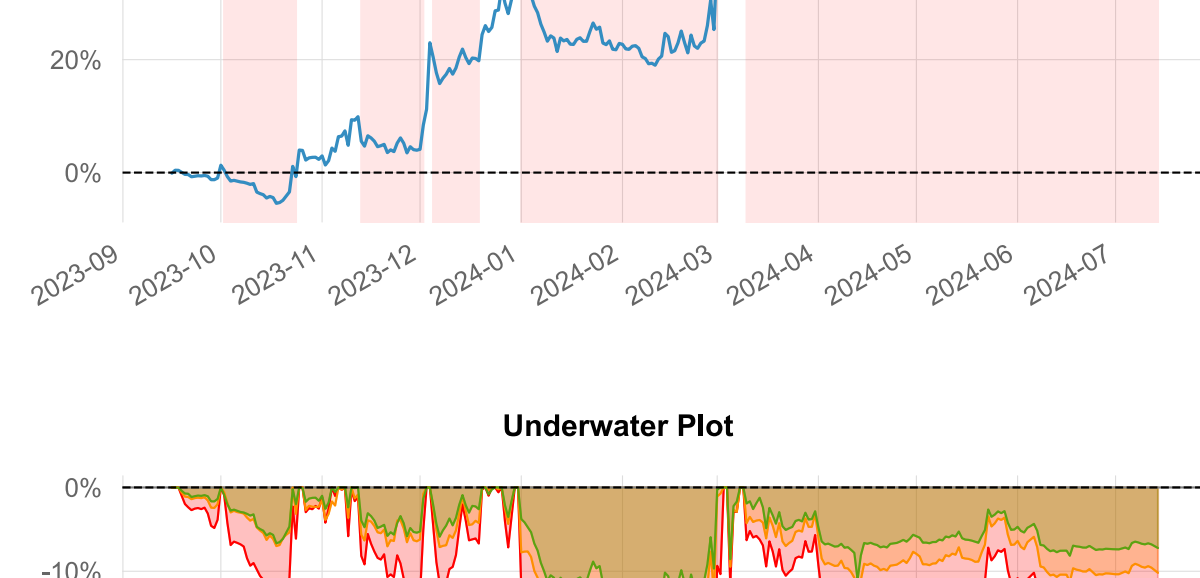
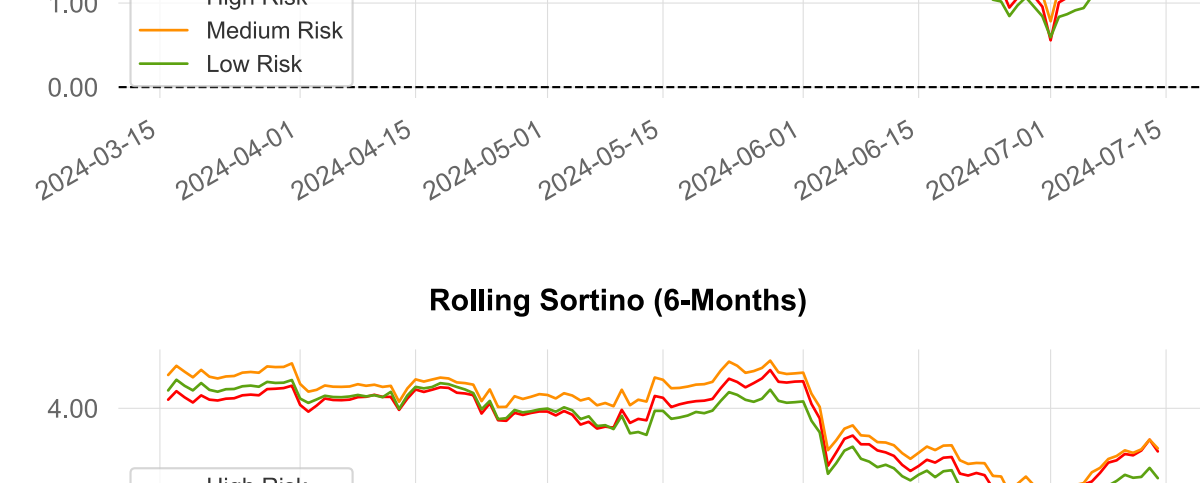
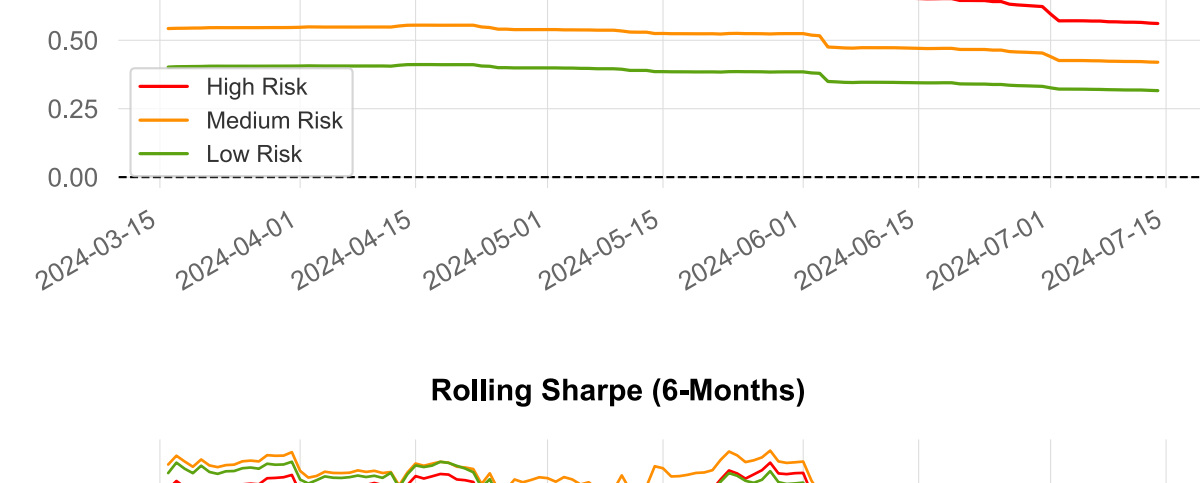
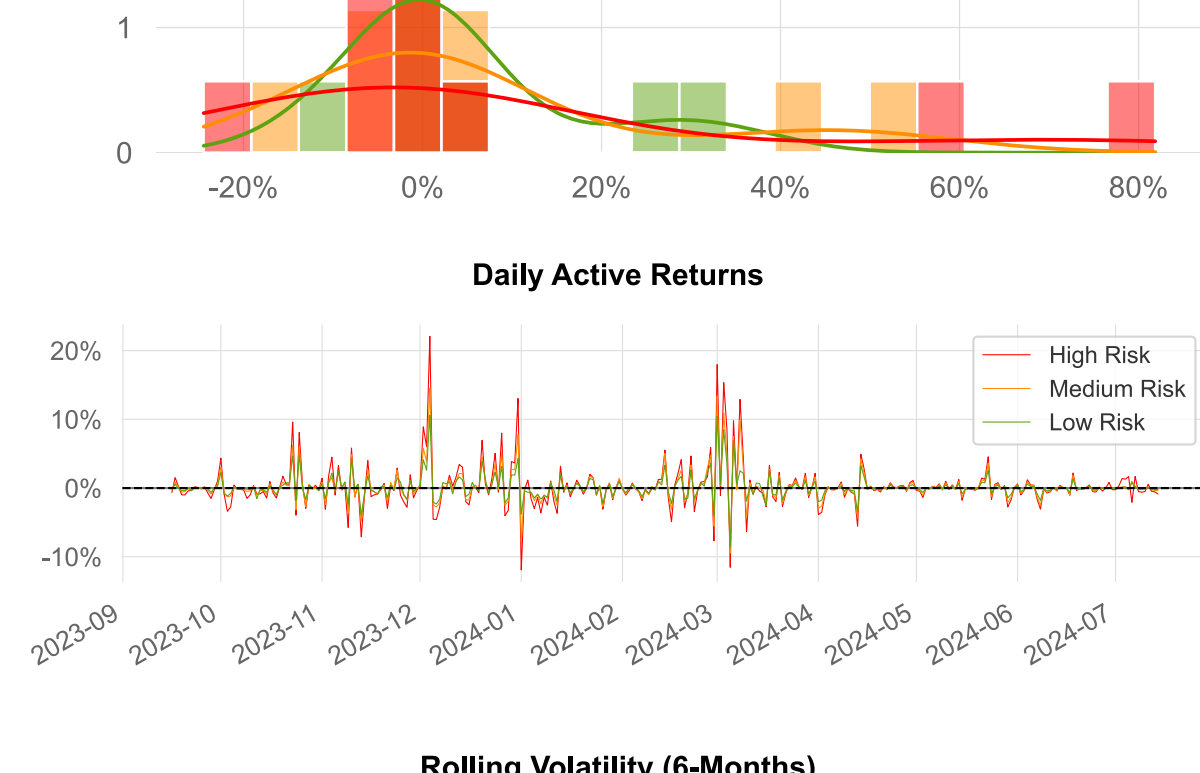
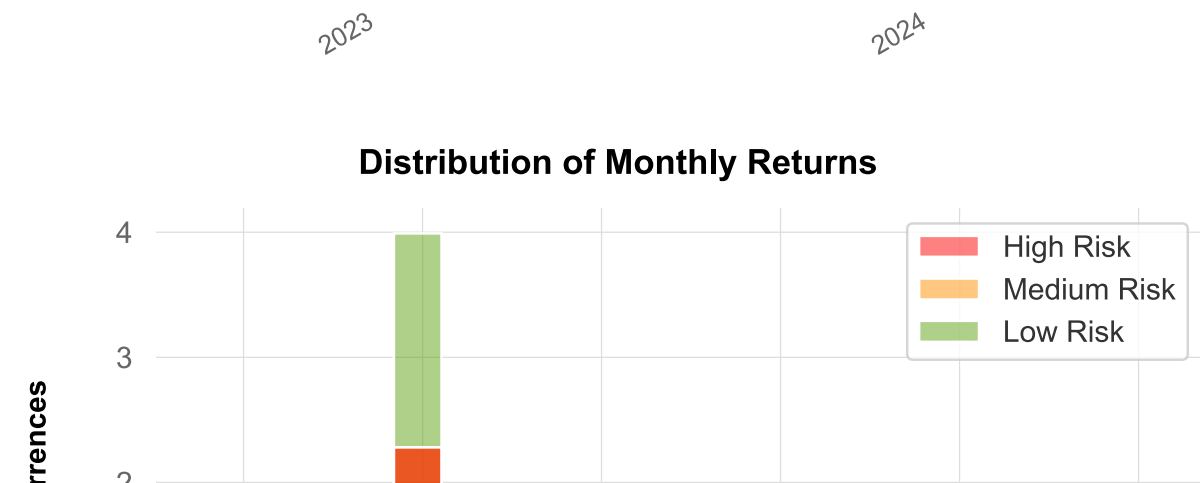
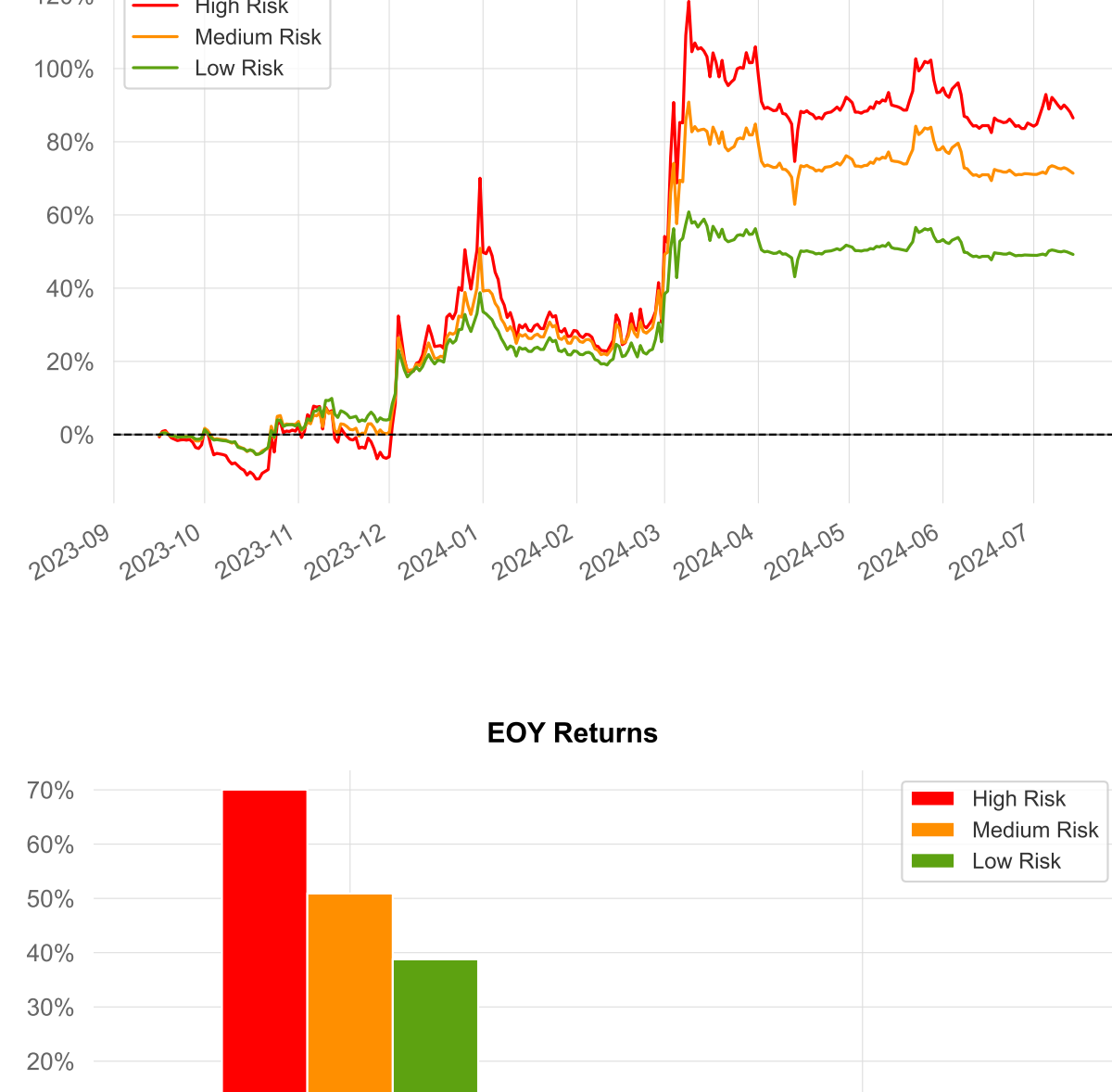




We apply an all-weather approach to trading crypto with robust, uncorrelated strategies.

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	86.49%	71.4%	49.22%
CAGR %	112.39%	91.8%	62.21%
Sharpe	1.49	1.68	1.63
Prob. Sharpe Ratio	92.93%	95.21%	94.5%
Smart Sharpe	1.32	1.49	1.44
Sortino	2.87	3.22	3.04
Max Drawdown	-27.86%	-19.32%	-14.24%
Longest DD Days	127	127	127
Volatility (ann.)	63.07%	44.19%	32.72%
Calmar	4.03	4.75	4.37
Skew	2.11	1.98	1.82
Kurtosis	12.04	11.73	12.75
Expected Daily	0.21%	0.18%	0.13%
Expected Monthly	5.83%	5.02%	3.71%
Expected Yearly	36.56%	30.92%	22.15%
Risk of Ruin	0.0%	0.0%	0.0%
Daily Value-at-Risk	-5.17%	-3.6%	-2.67%
Max Consecutive Wins	5	5	5
Max Consecutive Losses	7	6	9
Gain/Pain Ratio	0.33	0.39	0.36
Gain/Pain (1M)	1.66	2.17	2.45
Payoff Ratio	1.54	1.58	1.54
Profit Factor	1.33	1.39	1.36
Common Sense Ratio	2.07	2.32	1.97
CPC Index	0.94	1.03	1.01
Tail Ratio	1.55	1.67	1.45
Outlier Win Ratio	4.42	6.43	8.6
Outlier Loss Ratio	3.6	5.25	6.71
MTD	0.97%	0.15%	0.14%
3M	6.8%	5.21%	4.26%
6M	43.53%	34.55%	20.51%
YTD	9.67%	13.58%	7.53%
1Y	86.49%	71.4%	49.22%
3Y (ann.)	112.39%	91.8%	62.21%
5Y (ann.)	112.39%	91.8%	62.21%
10Y (ann.)	112.39%	91.8%	62.21%
All-time (ann.)	112.39%	91.8%	62.21%
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	9.67%	13.58%	7.53%
Avg. Drawdown	-9.7%	-5.92%	-4.91%
Avg. Drawdown Days	24	20	21
Recovery Factor	2.81	3.2	3.12
Ulcer Index	0.14	0.09	0.07
Serenity Index	0.78	1.0	1.0
Avg. Up Month	24.45%	16.68%	10.72%
Avg. Down Month	-9.63%	-6.45%	-4.45%
Win Days	46.03%	47.19%	47.85%
Win Month	54.55%	54.55%	63.64%
Win Quarter	60.0%	60.0%	60.0%
Win Year	100.0%	100.0%	100.0%

### EOY Returns

Year	High Risk	Medium Risk	Low Risk
2023	70.05%	50.91%	38.77%
2024	9.67%	13.58%	7.53%

### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-01-01	2024-03-02	-27.86%	62
2024-03-10	2024-07-14	-20.03%	127
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	2024-07-14	-14.64%	127
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	2024-07-14	-11.02%	127
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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