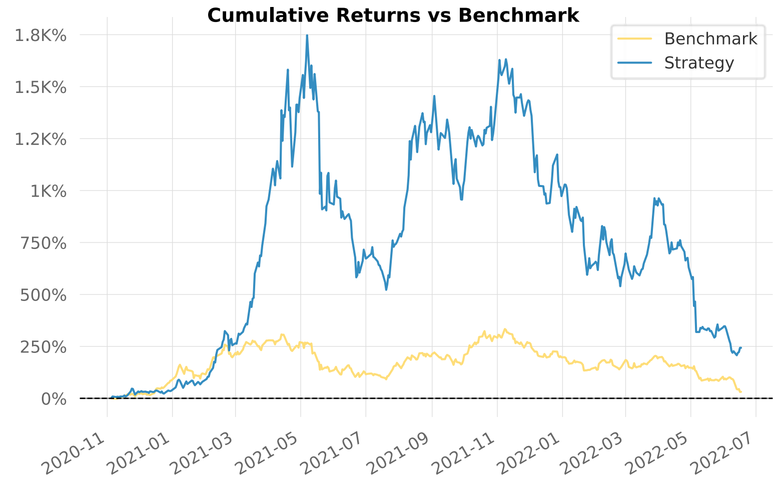
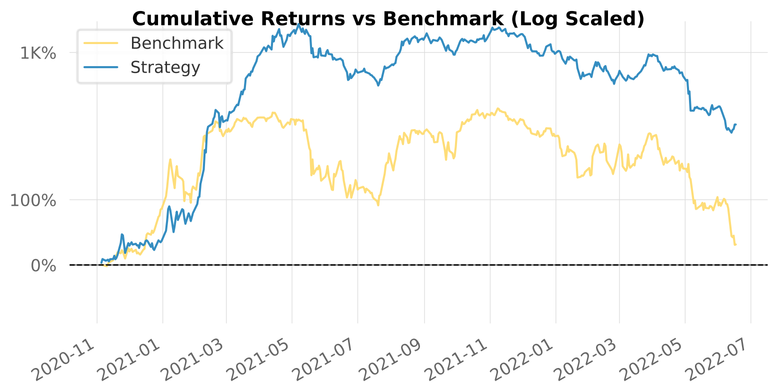
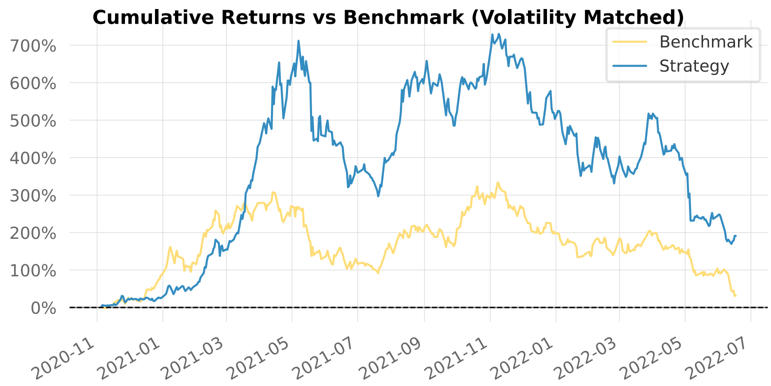
RDA 10 index vs BTCUSD

5 Nov, 2020 - 17 Jun, 2022

Benchmark is BTC-USD | Generated by QuantStats (v. 0.0.58)

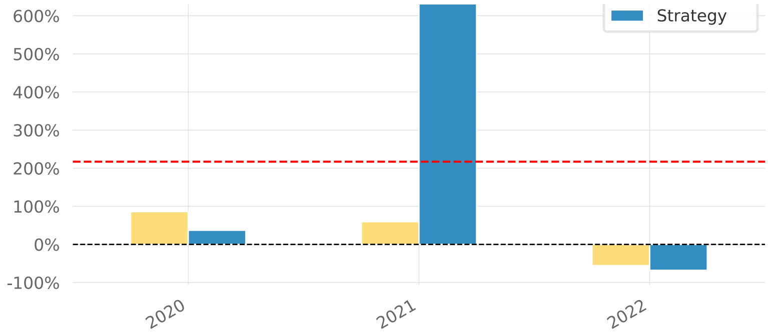


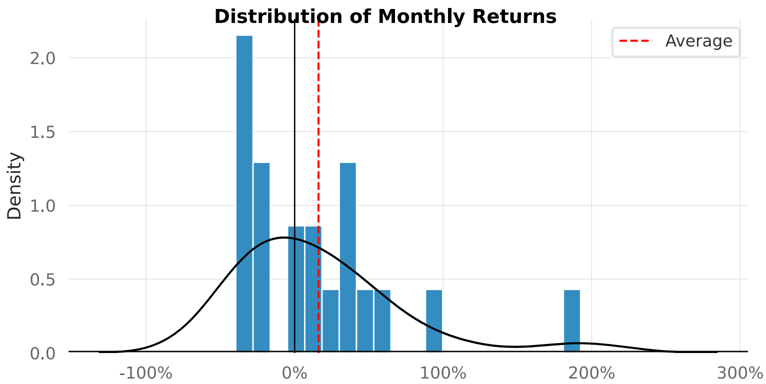


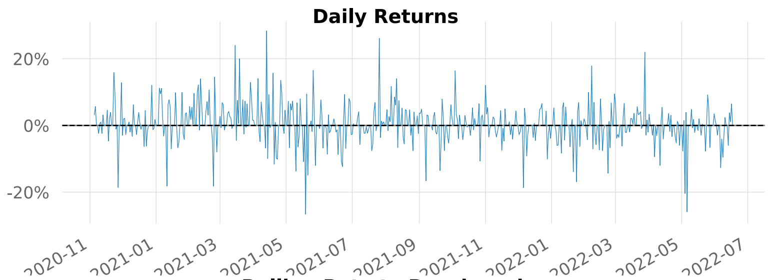


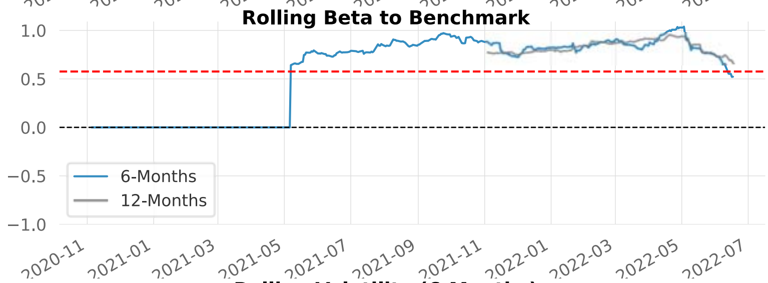
Key Performance Metrics

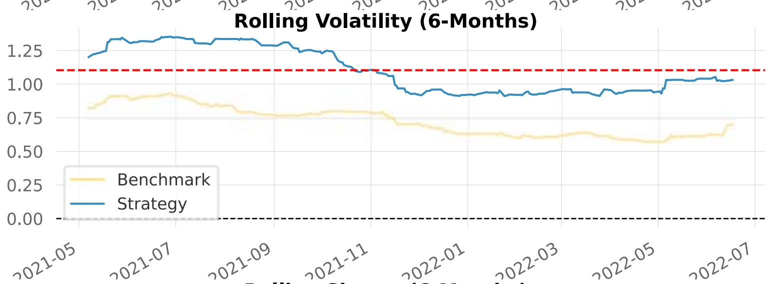
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	243.29%	31.4%
CAGR﹪	114.75%	18.44%
Sharpe	1.25	0.61
Prob. Sharpe Ratio	94.28%	77.87%
Smart Sharpe	1.19	0.58
Sortino	1.86	0.88
Smart Sortino	1.77	0.84
Sortino/√2	1.31	0.62
Smart Sortino/√2	1.25	0.59
Omega	1.24	1.24
Max Drawdown	-83.37%	-69.83%
Longest DD Days	403	220
Volatility (ann.)	111.26%	76.85%
R^2	0.25	0.25
Information Ratio	0.06	0.06
Calmar	1.38	0.26
Skew	-0.03	-0.12
Kurtosis	2.21	2.29
Expected Daily	0.3%	0.07%
Expected Monthly	6.36%	1.37%
Expected Yearly	50.85%	9.53%
Kelly Criterion	8.7%	4.47%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-10.98%	-7.78%
Expected Shortfall (cVaR)	-10.98%	-7.78%
Max Consecutive Wins	9	10
Max Consecutive Losses	9	6
Gain/Pain Ratio	0.24	0.11
Gain/Pain (1M)	0.99	0.45

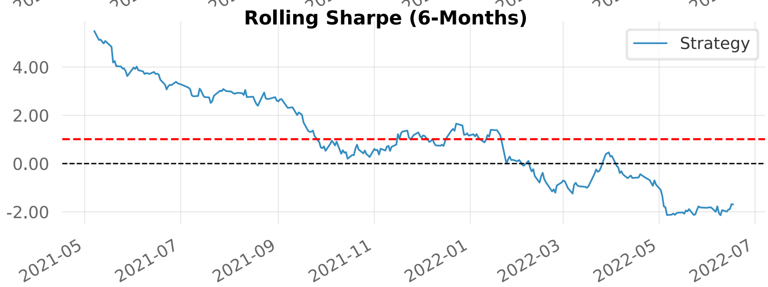




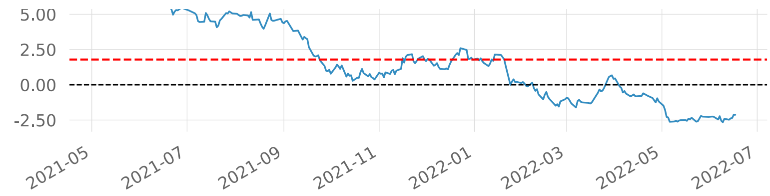


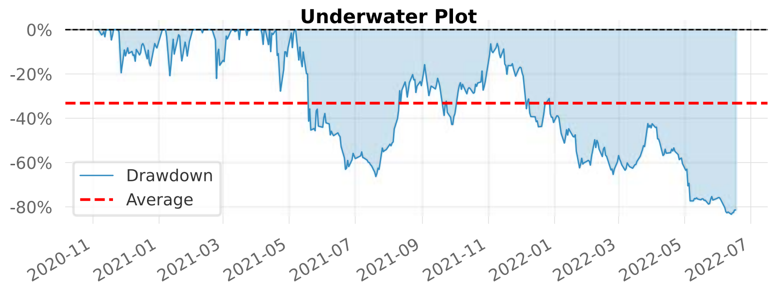




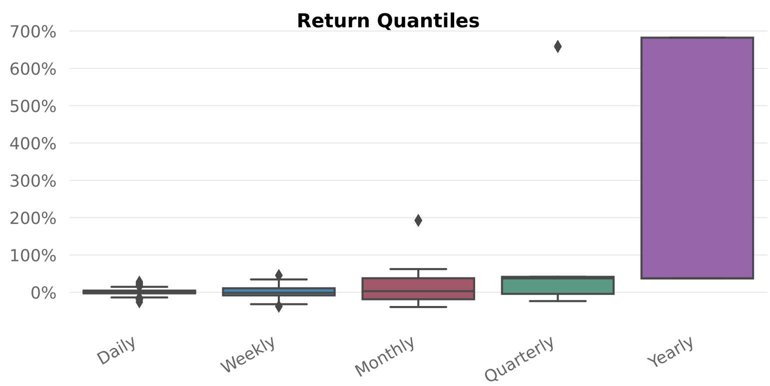


Metric	Strategy	Benchmark
Payoff Ratio	1.02	1.03
Profit Factor	1.24	1.11
Common Sense Ratio	1.34	1.22
CPC Index	0.68	0.59
Tail Ratio	1.08	1.1
Outlier Win Ratio	2.99	4.33
Outlier Loss Ratio	3.19	4.57
MTD	-22.11%	-35.61%
3M	-52.35%	-50.24%
6M	-68.4%	-57.05%
YTD	-68.0%	-55.79%
1Y	-64.53%	-46.62%
3Y (ann.)	114.75%	18.44%
5Y (ann.)	114.75%	18.44%
10Y (ann.)	114.75%	18.44%
All-time (ann.)	114.75%	18.44%
Best Day	28.36%	21.11%
Worst Day	-26.64%	-22.68%
Best Month	192.56%	47.77%
Worst Month	-39.62%	-38.19%
Best Year	682.29%	86.15%
Worst Year	-68.0%	-55.79%
Avg. Drawdown	-14.3%	-13.41%
Avg. Drawdown Days	35	31
Recovery Factor	2.92	0.45
Ulcer Index	0.41	0.31
Serenity Index	0.56	0.09
Avg. Up Month	54.56%	26.0%
Avg. Down Month	-28.24%	-18.92%
Win Days	53.83%	51.48%
Win Month	55.0%	50.0%
Win Quarter	42.86%	57.14%
Win Year	66.67%	66.67%
Beta	0.72	-
Alpha	1.05	-
Correlation	49.79%	-





	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	33.48	2.75
2021	30.95	98.02	192.56	48.46	-32.49	-23.90	7.31	62.10	-18.74	26.21	8.39	-30.08
2022	-30.02	-0.53	37.62	-28.98	-39.62	-22.11	0.00	0.00	0.00	0.00	0.00	0.00



Metric	Strategy	Benchmark
Treynor Ratio	337.48%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2020	86.15%	37.15%	0.43	-
2021	59.67%	682.29%	11.43	+
2022	-55.79%	-68.00%	1.22	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-05-10	2022-06-17	-83.37%	403
2021-04-20	2021-05-06	-27.76%	16
2021-02-22	2021-03-09	-22.04%	15
2021-01-08	2021-02-02	-20.79%	25
2020-11-25	2021-01-04	-19.48%	40
2021-04-14	2021-04-19	-9.92%	5
2021-04-12	2021-04-13	-6.75%	1
2021-04-06	2021-04-09	-6.66%	3
2020-11-18	2020-11-20	-4.68%	2
2021-03-16	2021-03-17	-4.49%	1