

Systematic research portfolio — summary

Sanitized index · OOS from 2025-01-01 · 19 strategies · ranked by OOS Sharpe · no signal specification

Strategy	Full Sh	OOS Sh	OOS DD	Full DD	Full CAGR	Live
US equity pullback (volatility-filte	0.55	2.23	-1.5%	-9.7%	2.1%	2026-09-15
US ETF overnight continuation (contr	0.59	1.85	-2.4%	-26.6%	2.9%	2026-09-09
Bitcoin systematic long/short	1.62	1.73	-32.4%	-54.8%	84.0%	2026-03-29
US growth equity pullback (volatilit	1.04	1.72	+0.0%	+0.0%	0.0%	2026-09-15
US ETF overnight continuation (equal	1.89	1.67	-3.3%	-8.0%	12.8%	2026-09-09
Bitcoin systematic long/short	2.59	1.52	-28.5%	-40.8%	184%	2026-03-29
Global futures trend (multi-asset CT	0.65	1.36	-36.2%	-92.8%	17.9%	2026-09-10
Index futures pullback (volatility-f	1.00	1.33	+0.0%	+0.0%	0.0%	2026-09-15
Bitcoin evolved rule ensemble	1.33	1.07	-32.0%	-60.1%	82.1%	2026-04-21
Crypto cross-sectional liquidity	1.28	1.06	-16.9%	-16.9%	23.0%	2026-03-30
Crypto alt basket sleeve	1.68	0.96	-29.2%	-29.2%	60.5%	2026-08-02
Bitcoin daily momentum sleeve	1.33	0.95	-13.0%	-35.8%	45.7%	2026-04-23
Bitcoin short-bias evolved ensemble	1.45	0.83	-19.0%	-26.7%	54.8%	2026-04-21
Bitcoin daily pattern book	0.62	0.74	-10.9%	-28.8%	9.5%	2026-05-16
Index futures breakout long	0.45	0.73	-2.1%	-8.6%	1.8%	2026-09-11
Macro ETF calendar overlay	0.51	0.73	-11.9%	-28.0%	7.0%	2026-09-11

Portfolio metrics (continued)

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Strategy	Full Sh	OOS Sh	OOS DD	Full DD	Full CAGR	Live
US equity overlay (multi-sleeve)	0.71	0.72	-19.1%	-48.4%	10.2%	2026-09-09
Bitcoin systematic long/short	1.51	0.60	-25.9%	-44.8%	93.9%	2026-03-29
Index futures seasonal long	0.30	0.53	-3.5%	-18.3%	2.6%	2026-09-10

Metrics from research reconstructions in individual discussion notes. Not an offer to invest.