ATG

# BTC Alpha — Performance Snapshot

Strategies anonymised (Strategy 1–4)

## What this shows

Four systematic strategies, each started with the same backtest equity ($250,000) from Aug 2018 to Dec 2025. The aim is to illustrate payoff shape (convexity), not dollar outcomes.

| Strategy | Trades | Win rate | Profit factor | Max drawdown | Avg win | Avg loss | Avg win/loss |
|---|---|---|---|---|---|---|---|
| Strategy 1 | 12 | 25.00% (3/12) | 24.253 | 10.78% | 178.08% | -4.29% | 41.5x |
| Strategy 2 | 48 | 33.33% (16/48) | 4.578 | 23.36% | 50.42% | -3.73% | 13.5x |
| Strategy 3 | 49 | 20.41% (10/49) | 6.522 | 19.00% | 81.97% | -2.22% | 36.9x |
| Strategy 4 | 7 | 28.57% (2/7) | 39.354 | 6.97% | 241.79% | -1.32% | 183.2x |

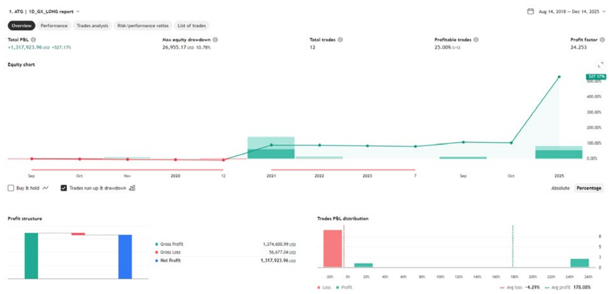
• Interpretation: lower hit-rate can still be attractive if average winners are materially larger than average losers.

• Profit factor > 1 indicates gross profits exceed gross losses over the tested period.

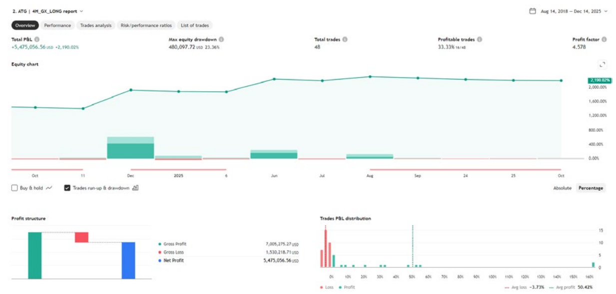
## Strategy Reports (Screenshots)

Included for transparency (hypothetical backtest results). Strategies are labelled 1–4 only.

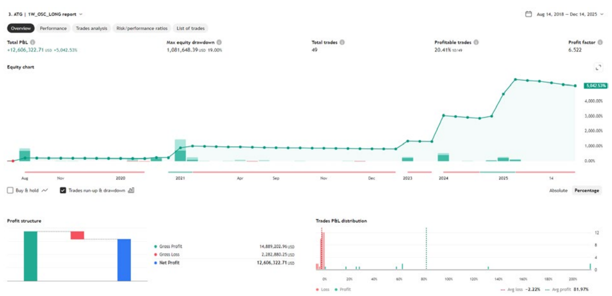
### Strategy 1



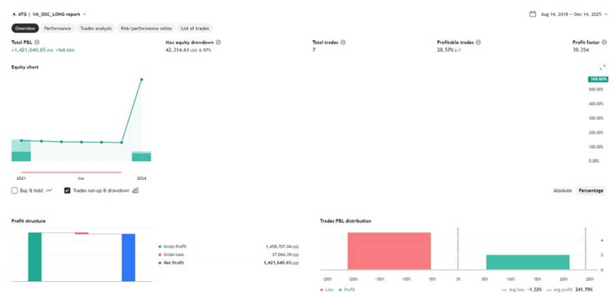
### Strategy 2



### Strategy 3



### Strategy 4



### Important disclosures

- General information only. Not financial product advice. Not a prospectus, PDS, or an offer of securities.
- No returns are promised or guaranteed. Past performance is not indicative of future results.
- Backtests are hypothetical and may not reflect live trading (e.g., slippage, fees, liquidity, outages).