

# Bitcoin Trading Signals

## Performance Indicators

Annualized Return	137.84%
Best Monthly Return	69.18%
Worst Monthly Return	-15.95%
Average Monthly Return	8.59%
Standard Deviation	213.61%
Maximum Drawdown	32.99%
Sharpe Ratio (Rf = 0)	0.65
Sortino Ratio (MAR = 0)	85.85
Calmar Ratio	4.18
Correlation to Bitcoin	0.79

## Trading Strategy

The Amplicoin Bitcoin Trading Signals are generated algorithmically using a quantitative directional strategy. Trading strategies include mean-reversion and momentum using fractal geometry mathematical models. The algorithm is constructed to provide positive convexity during periods of uptrend and low correlation to Bitcoin (BTC-USD) during periods of downtrend.

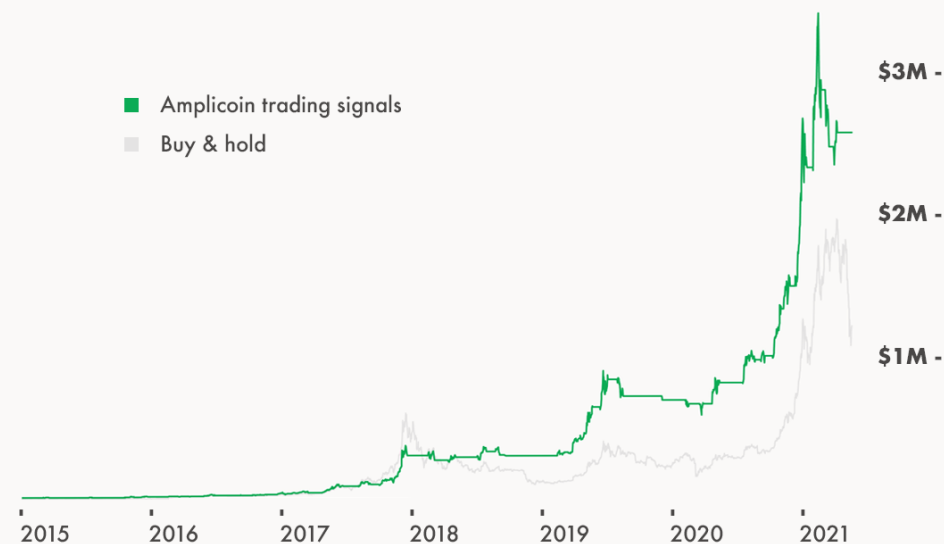
## Strategy Benefits

- Designed to capture Bitcoin's upside
- Avoids Bitcoin's large drawdowns
- Algorithmically-generated signals
- Low turnover

## Growth of 10,000

## Trade Characteristics

Average Trade Duration	22 days
Median Trade Duration	18 days
Longest Trade Duration	99 days
Average # of Trades / Year	7
Winning Trades	66%



## Yearly Performance

	2015	2016	2017	2018	2019	2020	2021 YTD	Since Inception
<b>Amplicoin Trading Signals</b>	78%	132%	648%	(2%)	131%	178%	34%	<b>25 872 %</b>
<b>Bitcoin Buy &amp; Hold</b>	34%	124%	1 364%	(73%)	92%	303%	35%	<b>12 133 %</b>

Email us: [support@amplicoin.com](mailto:support@amplicoin.com)

Visit us: [www.amplicoin.com](http://www.amplicoin.com)

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