INSTITUTIONAL FACTSHEET · **QUANTALYZE**

Phoenix Protocol

API verified Long-Short · Trend Following · Futures · Spot · OKX · leverage 1x-3x

Long-short trend-following strategy on OKX, trading the ETH-USDT perpetual and USDT spot. Leverage lx to 3x. Performance is read from a read-only OKX API key.

● COMPUTED · FRESH

Nov 24, 2026 (1d)

Track record through Nov 23, 2026

Last trades fetched less than a day ago · Nov 24, 2026

May 7, 2026 – Aug 1, 2026: rebuilt from OKX's quarterly account statement, not the live feed.

FULL HISTORY: FEB 23, 2026 - NOV 23, 2026

CUM. RETURN

+21.4%

BTC -9.4%

CAGR

+29.7%

BTC -12.4%

SHARPE

1.09

BTC -0.12

SORTINO

2.47

BTC -0.18

CALMAR

2.92

BTC -0.39

MAX DD

-10.2%

BTC -31.9%

ANN. VOL

26.9%

BTC 40.6%

α VS BTC

+29.8%

IR VS BTC

0.76

CAGR, volatility, Sharpe, Sortino and Calmar are annualized from 274 days of record, under one year. Alpha, information ratio, Treynor and tracking error are annualized from 274 days of overlap, under one year.

TIMELINE Feb 23, 2026 - Nov 23, 2026



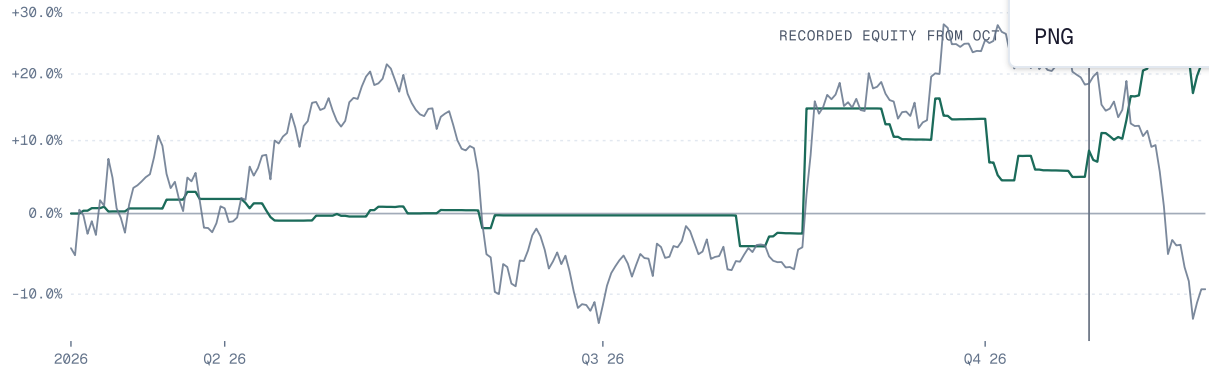
CUMULATIVE RETURNS

vs BTC-USD

LOG LINEAR EXPORT

CSV
SVG
PNG

Phoenix Protocol BTC-USD



Recorded equity, including unrealized P&L, begins on Oct 26, 2026. Earlier days are rebuilt from trade and balance history and can leave out unrealized P&L, so the curve may step on that day.

UNDERWATER CHART FOR ACCUMULATED CAPITAL

drawdown from running peak

EXPORT

CSV
SVG
PNG

Drawdown



FULL HISTORY: FEB 23, 2026 - NOV 23, 2026

MAIN METRICS

VS BTC

BTC: CAGR, volatility, Sharpe, Sortino and Calmar are annualized from 274 days of record, under one year.

RECORD

Start Date	Feb 23, 2026
End Date	Nov 23, 2026
Years Observed	0.75

RETURNS

Month-to-date	+9.77%	-21.02%
Year-to-date	—	—
3 Month	+5.86%	-22.43%
6 Month	+20.89%	-20.76%
Win Rate (days)	32.12%	49.64%
Profit Factor	1.53	0.98

RISK

Longest DD (days)	146	133
VaR 95%	-0.90%	
CVaR 95%	-2.41%	
Avg Win	+0.72%	
Avg Loss	-0.37%	
Skew	+7.25	
Kurtosis (excess)	91.78	

VaR and CVaR are historical and 1-day: VaR is the loss exceeded on 5% of days in the record, CVaR the average loss on those days.

Generated Nov 24, 2026

MANAGER

Exploratory

Pseudonymous manager

Manages Phoenix Protocol. The manager's identity is disclosed once an allocator requests an introduction and the manager accepts.

Interested in Phoenix Protocol?

Request an introduction through Quantalyze. The manager will be notified and will respond directly.

Risk Disclosure

Past performance does not guarantee future results. Cryptocurrency trading involves substantial risk of total loss. This tear sheet is for informational purposes only and does not constitute investment, legal, or tax advice. Strategies are monitored via read-only exchange APIs; managers retain asset custody. Quantalyze provides analytics only — no pooling, no fund administration, no custody of client assets. Read the full risk disclaimer at /legal/disclaimer.