INSTITUTIONAL FACTSHEET · **QUANTALYZE**

Momentum Sphinx

API verified Long-Only · Momentum · Futures · Spot · OKX · leverage 1-5x

Long-only momentum strategy on OKX across several altcoin pairs, in spot and futures. Leverage 1x to 5x. Performance is read from a read-only OKX API key.

● COMPUTED · FRESH

Nov 24, 2026 (2d)

Track record through Nov 23, 2026

Last trades fetched less than a day ago · Nov 25, 2026

FULL HISTORY: APR 30, 2026 - NOV 23, 2026

CUM. RETURN

+21.9%

BTC -19.1%

CAGR

+41.7%

BTC -31.3%

SHARPE

1.24

BTC -0.77

SORTINO

2.71

BTC -1.09

CALMAR

4.11

BTC -0.98

MAX DD

-10.2%

BTC -31.9%

ANN. VOL

31.8%

BTC 38.6%

α VS BTC

+44.2%

IR VS BTC

1.54

CAGR, volatility, Sharpe, Sortino and Calmar are annualized from 208 days of record, under one year. Alpha, information ratio, Treynor and tracking error are annualized from 208 days of overlap, under one year.

TIMELINE

Apr 30, 2026 - Nov 23, 2026



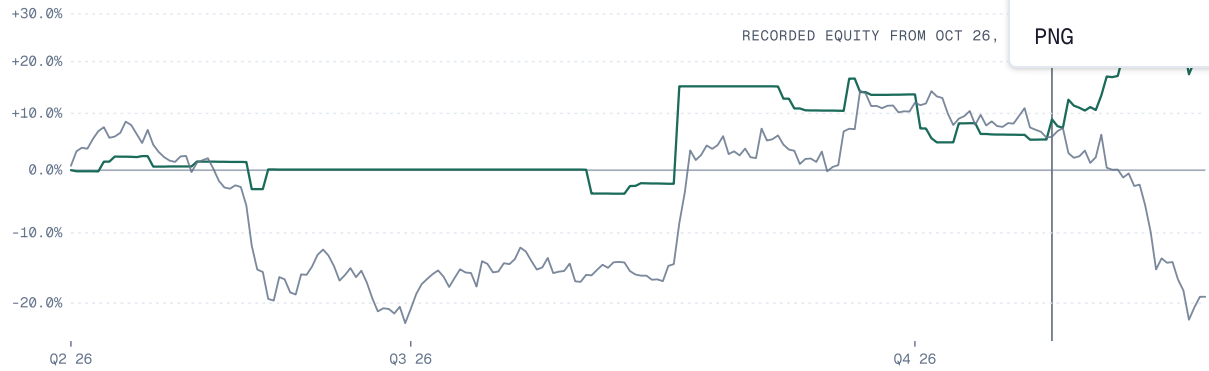
CUMULATIVE RETURNS

vs BTC-USD

LOG LINEAR EXPORT

CSV
SVG
PNG

Momentum Sphinx 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.

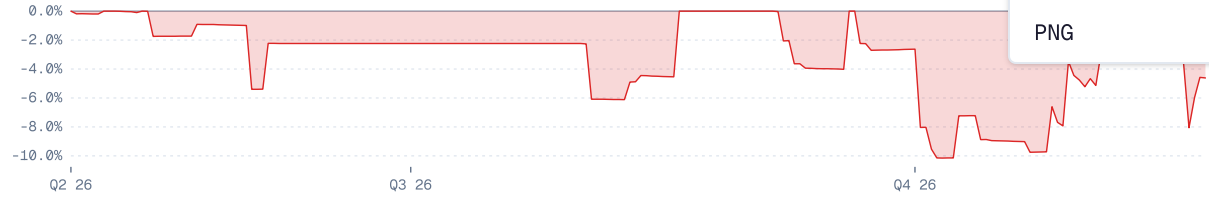
UNDERWATER CHART FOR ACCUMULATED CAPITAL

drawdown from running peak

EXPORT

CSV
SVG
PNG

Drawdown



FULL HISTORY: APR 30, 2026 - NOV 23, 2026

MAIN METRICS

VS BTC

BTC: CAGR, volatility, Sharpe, Sortino and Calmar are annualized from 208 days of record, under one year.

RECORD

Start Date	Apr 30, 2026	
End Date	Nov 23, 2026	
Years Observed	0.57	

RETURNS

Month-to-date	+9.72%	-21.02%
Year-to-date	—	—
3 Month	+5.87%	-22.43%
6 Month	+20.12%	-20.76%
Win Rate (days)	27.40%	49.04%
Profit Factor	1.55	0.89

RISK

Longest DD (days)	97	133
VaR 95%	-1.62%	
CVaR 95%	-3.07%	
Avg Win	+1.11%	
Avg Loss	-0.52%	
Skew	+5.72	
Kurtosis (excess)	60.91	

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 25, 2026

MANAGER

Exploratory

Pseudonymous manager

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

Interested in Momentum Sphinx?

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.