

Regime-Based Multi-Strategy Crypto Portfolio

YO-YO_{ai}

2021 - 2025 Stats

256% Return

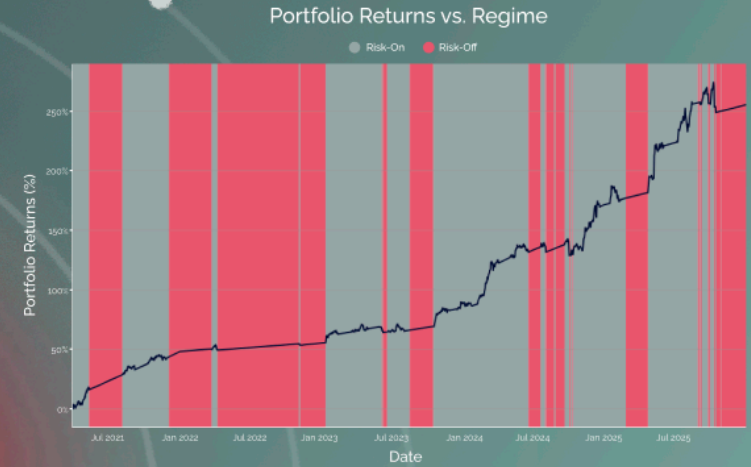
+30% CAGR

2.09 Daily Sharpe

<7% Max Drawdown

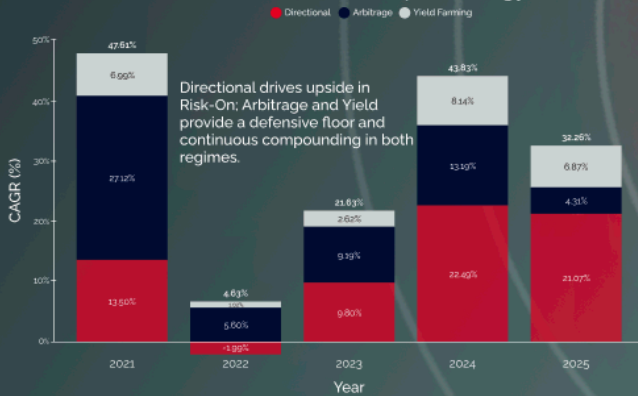
8.9% Ann. Volatility

Yo-Yo is a comprehensive suite of crypto trading strategies explicitly engineered around a regime-based capital allocation framework. This dynamically adjusts exposures across arbitrage, directional momentum, and yield farming strategies in response to market conditions.



Across 2021–2025 the portfolio compounded at ~30% p.a. with sub-9% volatility and a maximum drawdown under 7%. Due to Yo-Yo's ability to strengthen exposure into arbitrage and yield farming while the directional sleeve was deactivated, returns remained positive even through the 2022–2023 period that saw high drawdowns hit crypto markets.

CAGR Contribution per Strategy



Directional drives upside in Risk-On; Arbitrage and Yield provide a defensive floor and continuous compounding in both regimes.

RISK-OFF

- Binary Risk-Off / Risk-On engine governs all allocation, leverage, and risk limits.
- Three complementary pillars: delta-neutral arbitrage, DeFi yield farming, and momentum-based directional.
- Objective: high returns with materially lower volatility and drawdowns than the broader crypto market.

RISK-ON

Directional sleeve acts as the core engine during a Risk-On regime while Arbitrage and Yield Farming act as stabilizers that manage volatility.

Yield Farming

Arbitrage

Directional

Yield Farming

Arbitrage