

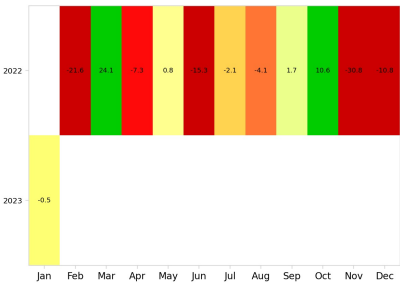
Strategy Description

I have used a NN Machine learning model to predict the output trade using TensorFlow and keras library

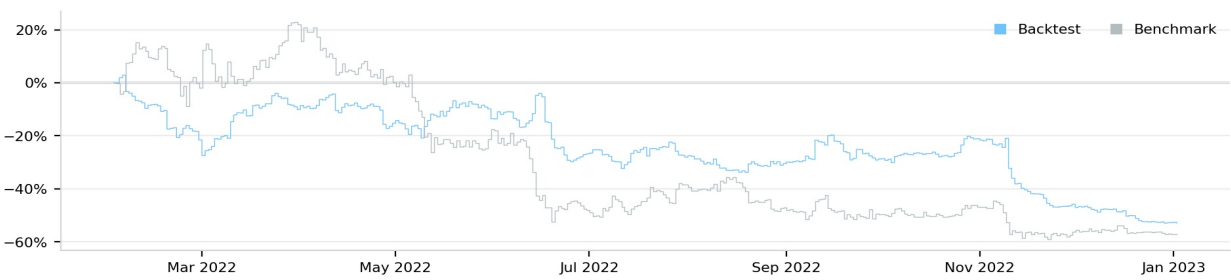
Key Statistics

Runtime Days	334	Drawdown	54.2%
Turnover	77%	Probabilistic SR	0%
CAGR	-56.0%	Sharpe Ratio	-1.1
Markets	Crypto	Information Ratio	0.0
Trades per Day	0.9	Strategy Capacity (USD)	390K

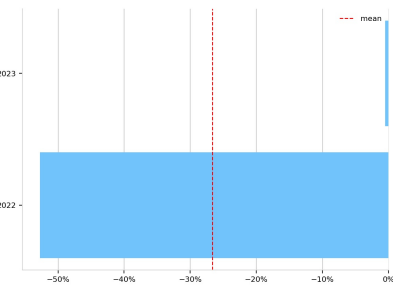
Monthly Returns



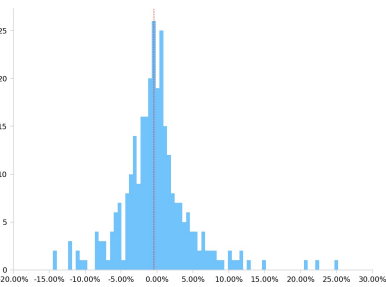
Cumulative Returns



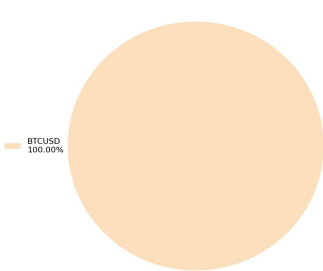
Annual Returns



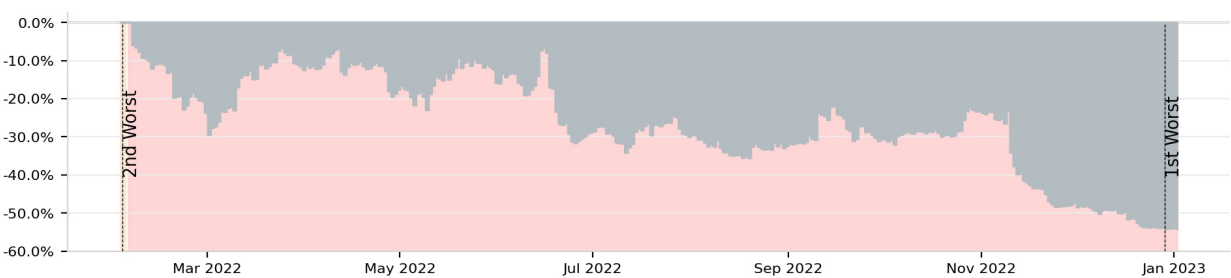
Returns Per Trade



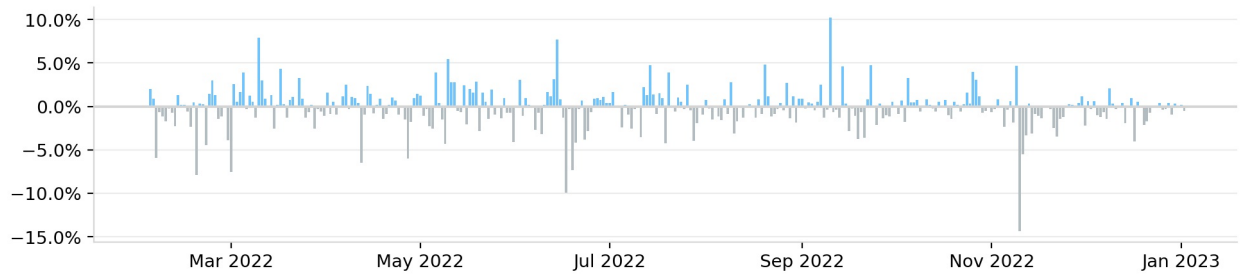
Asset Allocation



Drawdown



Daily Returns



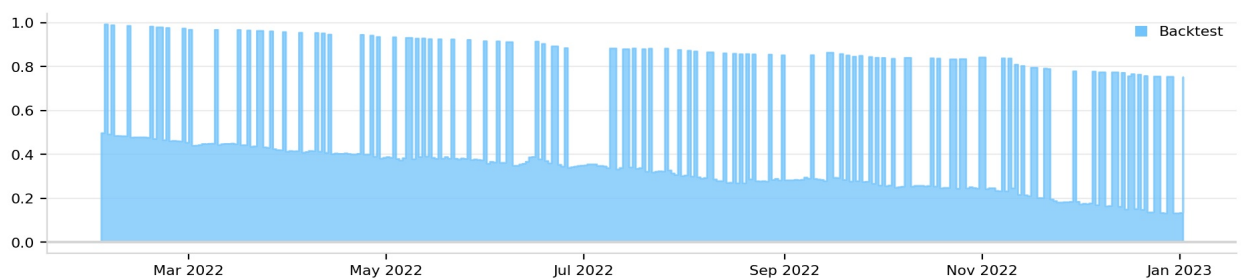
Rolling Portfolio Beta



Rolling Sharpe Ratio



Leverage



Long-Short Exposure

