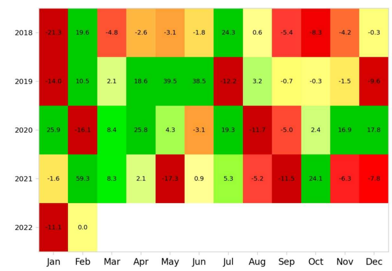
Strategy Description

Dual Thrust strategy is a breakout-type day-trading strategy. It trades on prediction of burst out movement with underlying logic on imbalance bid-ask causing abnormal price action. Since it uses historical price to construct update the lookback period, making it more robust on different market-volatility regime. A long-only strategy for BTCUSD was adapted in this case, trying to take edge on this asset's higher volatility and market participation compared to other asset classes or crypto pairs. We'll be trading on hourly signals, and holding BTC until it dropped below the selling-trigger price. Adapted from Michael Vitucci

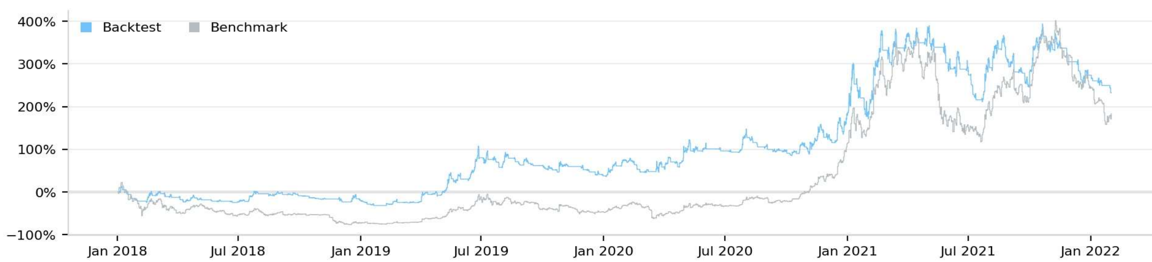
Key Statistics

Runtime Days	1492	Drawdown	39.9%
Turnover	17%	Probabilistic SR	21%
CAGR	34.2%	Sharpe Ratio	0.8
Markets	Crypto	Information Ratio	-0.3
Trades per Day	0.2	Strategy Capacity (USD)	690K

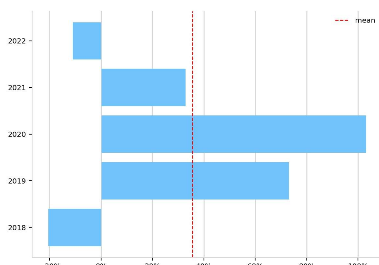
Monthly Returns



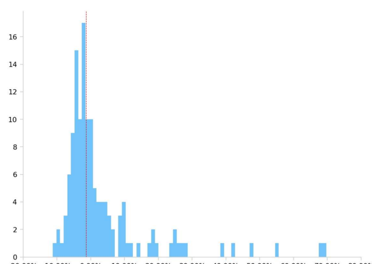
Cumulative Returns



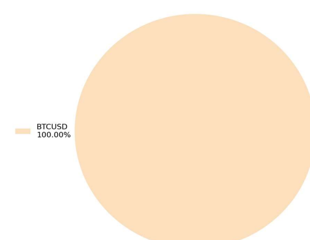
Annual Returns



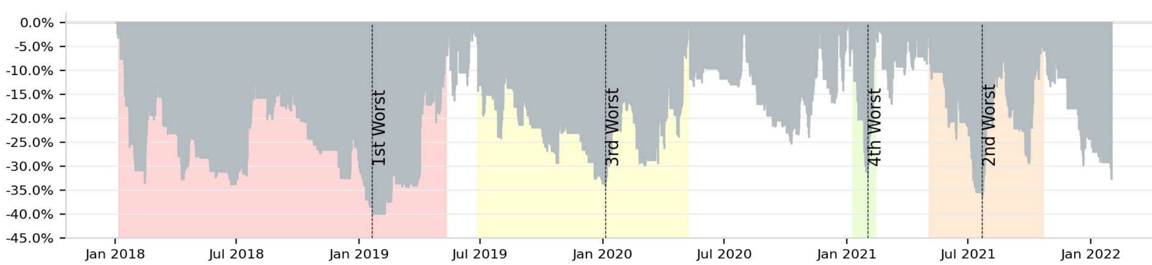
Returns Per Trade



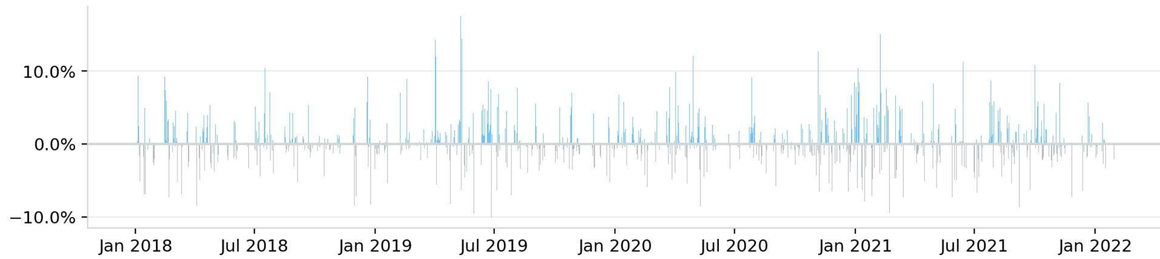
Asset Allocation



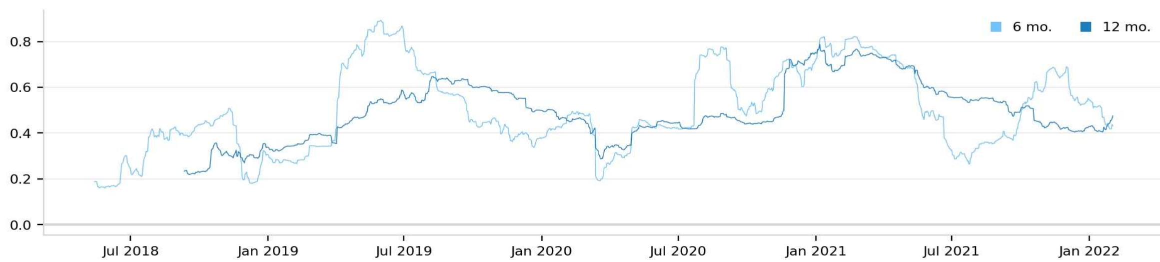
Drawdown



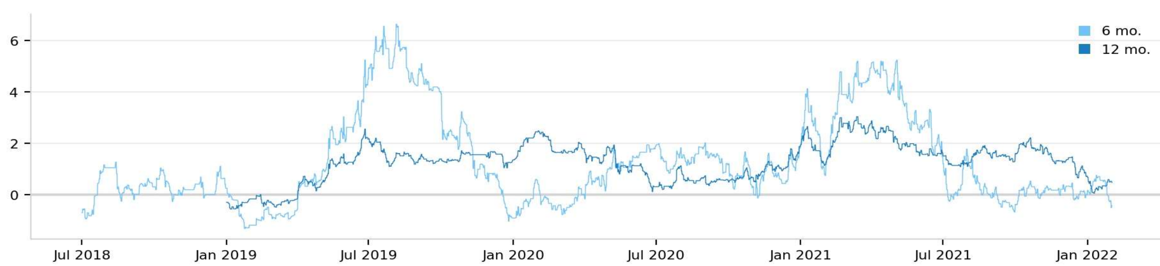
Daily Returns



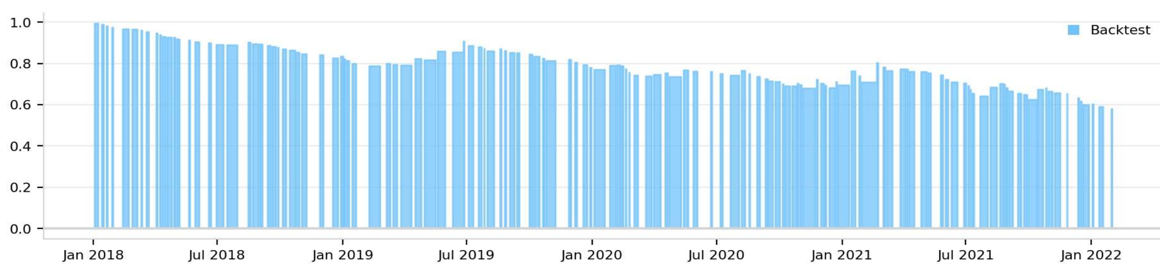
Rolling Portfolio Beta



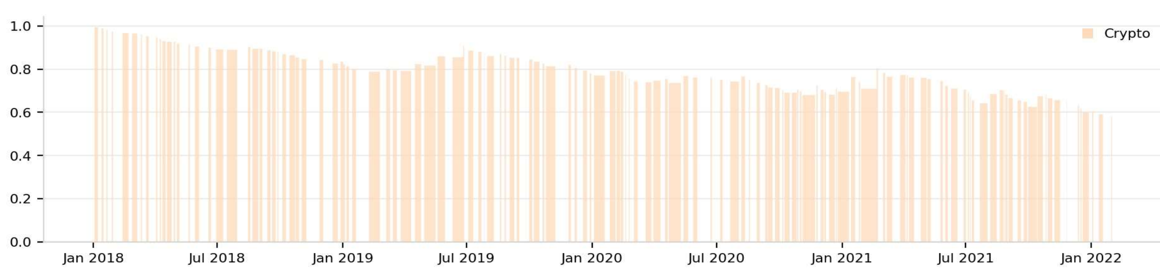
Rolling Sharpe Ratio



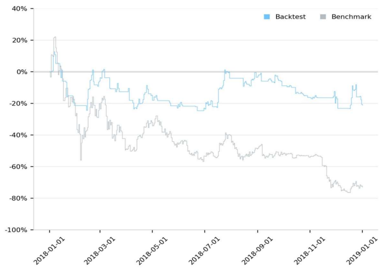
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020