

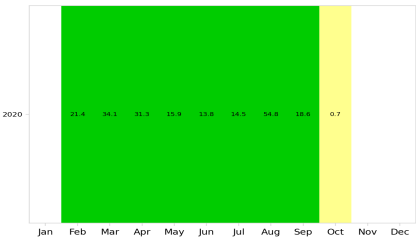


| Strategy Description

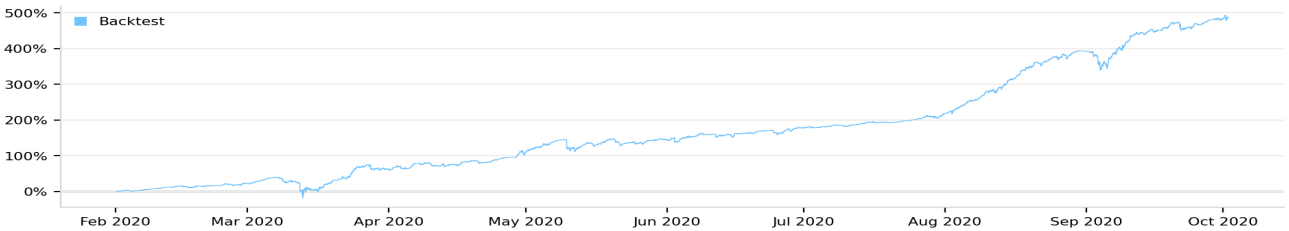
Key Statistics

Days Live	-	CAGR	1,316.5%
Turnover	27,569%	Drawdown	41.3%
Kelly Estimate	0.0	Sharpe Ratio	11.6
Probabilistic SR	98%	Information Ratio	11.6
Markets	Crypto	Trades Per Day	278

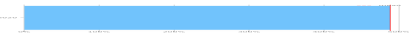
Monthly Returns



Cumulative Returns



Annual Returns



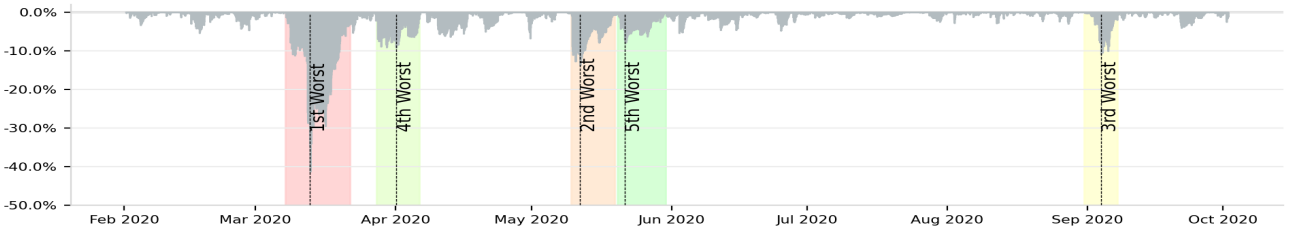
Returns Per Trade



Asset Allocation



Drawdown







COVID-19 Pandemic Feb 2020 - Sep 2020

