

| Strategy Description

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



Cumulative Returns 500% -400% 300% 200% 100% 0% Apr 2020 Oct 2020 Feb 2020 Mar 2020 May 2020 Jun 2020 Jul 2020 Aug 2020 Sep 2020



Jun 2020

Jul 2020

Aug 2020

May 2020

Apr 2020

Mar 2020

-50.0% -

Feb 2020

Oct 2020

Sep 2020



Strategy Report Summary:

COVID-19 Pandemic Feb 2020 - Sep 2020

