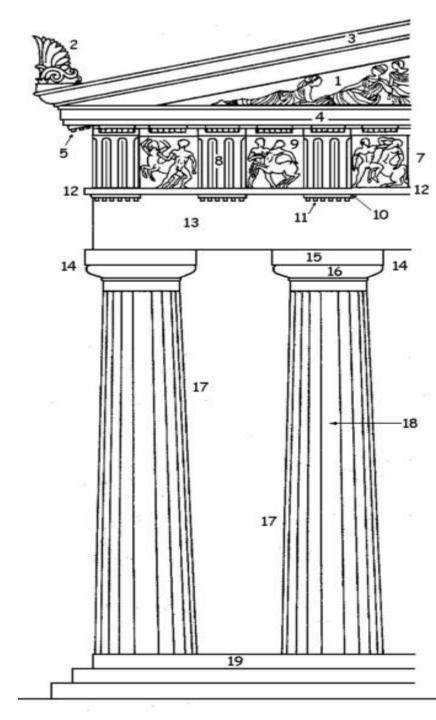
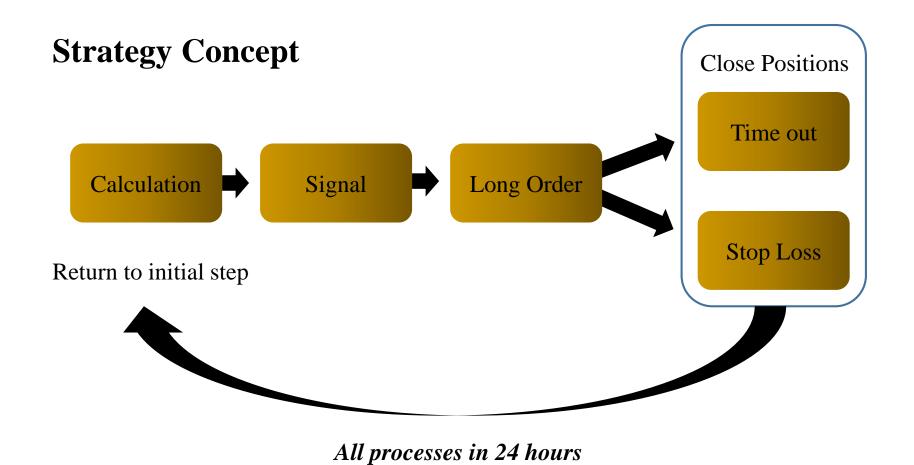
Asset Management for Crypto Currency

Auto-trading algorithm for crypto currencies Min Hyeong Lee, March 2020 version

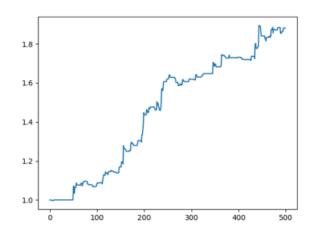


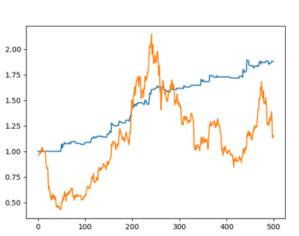
Overview

- 3~4 statistically selected crypto currencies are used in trading
- Accounting asset is USDT ($\approx USD$)
- Daily periodic trading
- It never holds open positions more than 24 hours
- Long only momentum strategy
- Auto trading program written in python
- Management using Slack



Performance for last 500 days





HPR(%): 88.1 MDD(%): -4.2

Winning Rate(%): 50.3

Trading Days 500 Trades 157 Trades/Days 0.314 Profit Trades 79 Loss Trades 78

Average profit per trade 0.01957 Average loss per trade -0.00853 P/L Rate -2.294

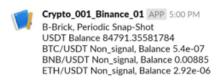
	Portfolio	Holding
HPR(%)	88.1	13.2
MDD(%)	-4.2	-60.67

Pilot Test

Back test – Forward test transaction verification

- ▶ Pilot test with real asset of 100,000,000 KRW for 2 months
- Pilot test was successfully done and we stabilized all systems.
- We verified that transactions of pilot test and of back test don't differ significantly.
- Test for management system of auto-trading algorithm was included in pilot test.
- ► This has daily periodic trading with rather simple logic
- Because this is mid-term trading algorithm, slippage doesn't impact on returns so much.
- High reliability of back test result.

Management Using 'Slack'



Crypto_001_Binance_01 APP 6:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 84791.35581784
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 2.92e-06



Crypto_001_Binance_01 APP 7:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 56515.09290394
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 0.00885
ETH/USDT Signal, Balance 182.95549429

Crypto_001_Binance_01 APP 8:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 56515.09290394
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 0.00885
ETH/USDT Signal, Balance 182.95549429

Crypto_001_Binance_01 APP 8:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 56515.09290394
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 0.00885
ETH/USDT Signal, Balance 182.95549429

Crypto_001_Binance_01 APP 9:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 56515.09290394
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 0.00885
ETH/USDT Signal, Balance 182.95549429

Crypto_001_Binance_01 APP 10:00 PM
B-Brick, Periodic Snap-Shot
USDT Balance 56515.09290394
BTC/USDT Non_signal, Balance 5.4e-07
BNB/USDT Non_signal, Balance 0.00885
ETH/USDT Signal, Balance 182.95549429

B-Brick, Long BTC/USDT at 7624.0 for 3.7072121291465545 Unit

Crypto_001_Binance_01 APP 11:00 PM B-Brick, Periodic Snap-Shot USDT Balance 28251.31635045 BTC/USDT Signal, Balance 3.70350533 BNB/USDT Non_signal, Balance 0.00885 ETH/USDT Signal, Balance 182.95549429 Crypto_001_Binance_01 APP 7:00 AM B-Brick, Periodic Snap-Shot Every 1 Hour USDT Balance 28251.31635045 BTC/USDT Signal, Balance 3.70350533 Periodic Heart Beat BNB/USDT Non_signal, Balance 0.00885 ETH/USDT Signal, Balance 182.95549429 Crypto 001 Binance 01 APP 8:00 AM B-Brick, Periodic Snap-Shot USDT Balance 28251.31635045 BTC/USDT Signal, Balance 3.70350533 BNB/USDT Non signal, Balance 0.00885 ETH/USDT Signal, Balance 182.95549429 Crypto_001_Binance_01 APP 9:00 AM Position B-Brick, Short BTC/USDT at 7740.42 for 3.70350533 Unit Open/Close B-Brick, Short ETH/USDT at 154.53 for Messages 182.95549429 Unit B-Brick, Periodic Snap-Shot USDT Balance 85111.20247987 BTC/USDT Non signal, Balance 3.70350533 BNB/USDT Non_signal, Balance 0.00885 ETH/USDT Non signal, Balance 182.95549429

In case of exceptional error, we use close all positions function or automatically switch off function.

Basic Contract Condition

Option 1. Make an account of exchange and send us API keys

- ➤ Performance fee 35% of profit
- ➤ Annual Management fee 3% of deposit balance

Withdrawal period – more discussion needed

Thank you

Contact: minhyeong1022@gmail.com

By Min Hyeong Lee

