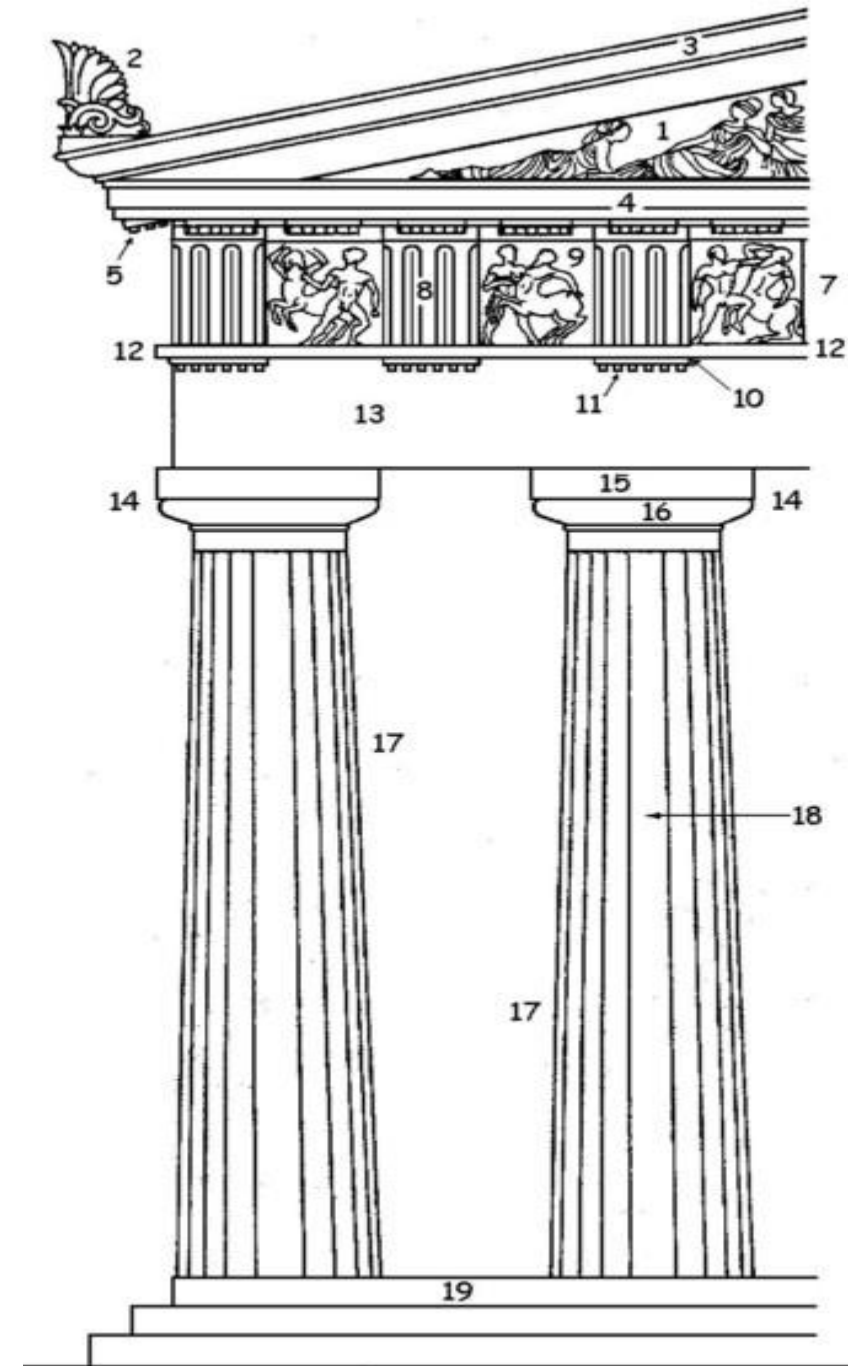


Asset Management for Crypto Currency

Auto-trading algorithm for crypto currencies

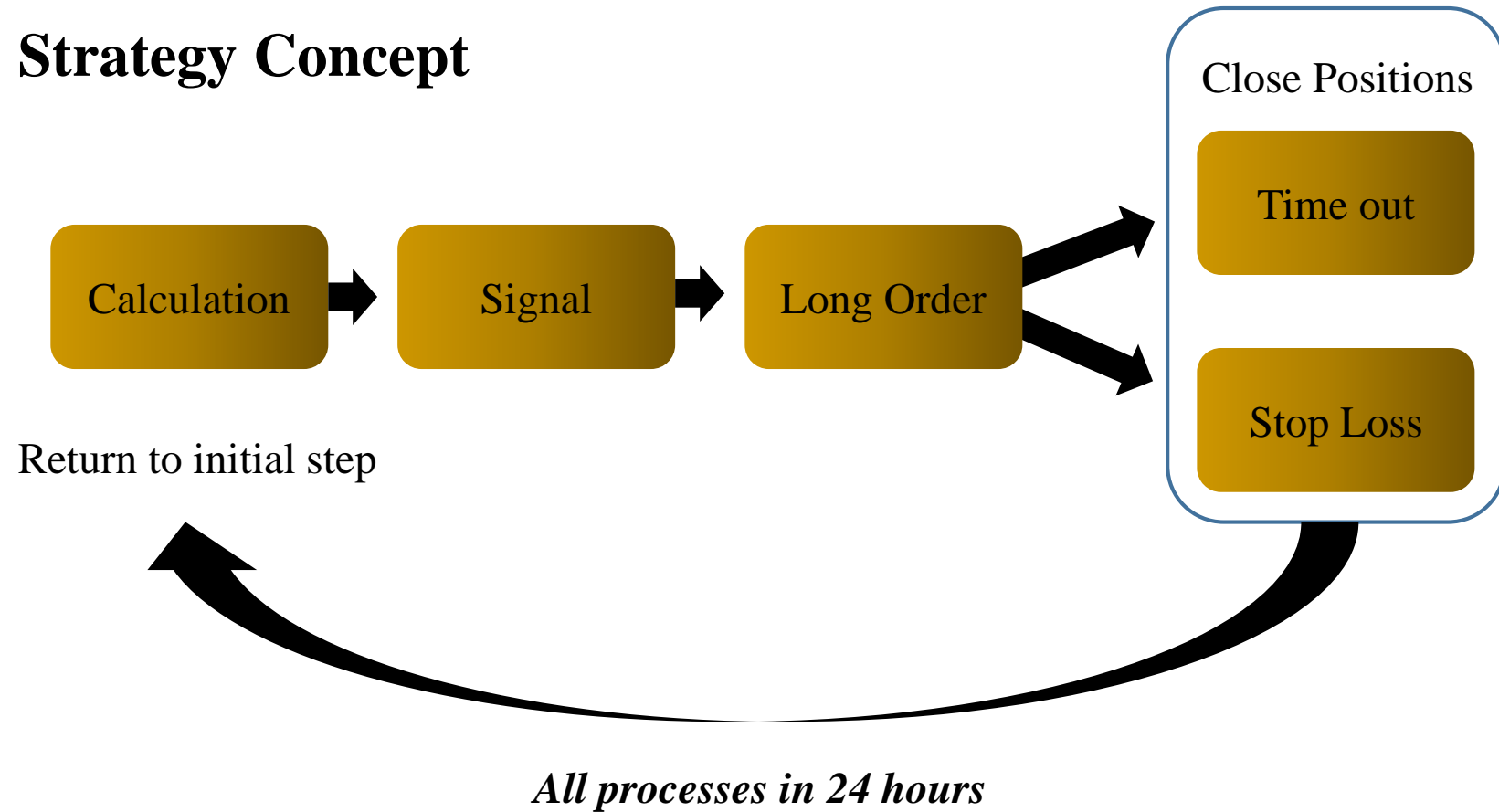
Min Hyeong Lee, March 2020 version



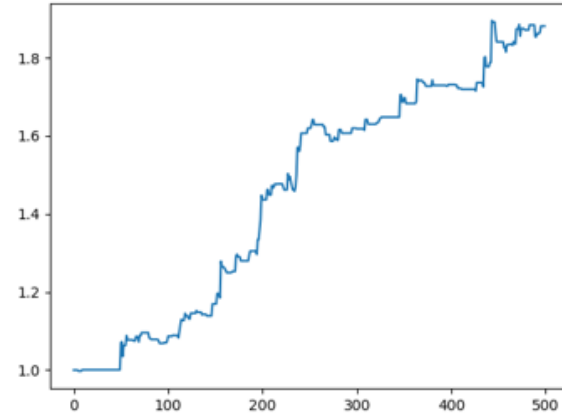
Overview

- 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

Strategy Concept

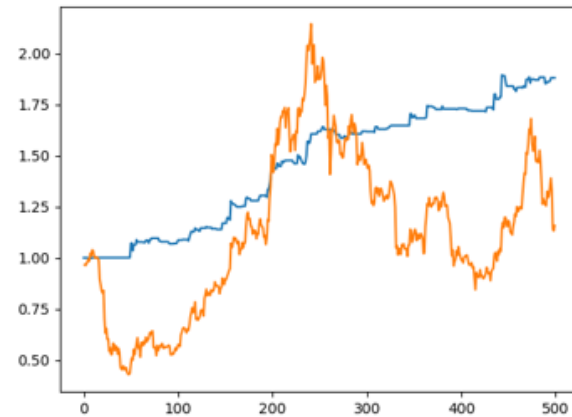


Performance for last 500 days



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

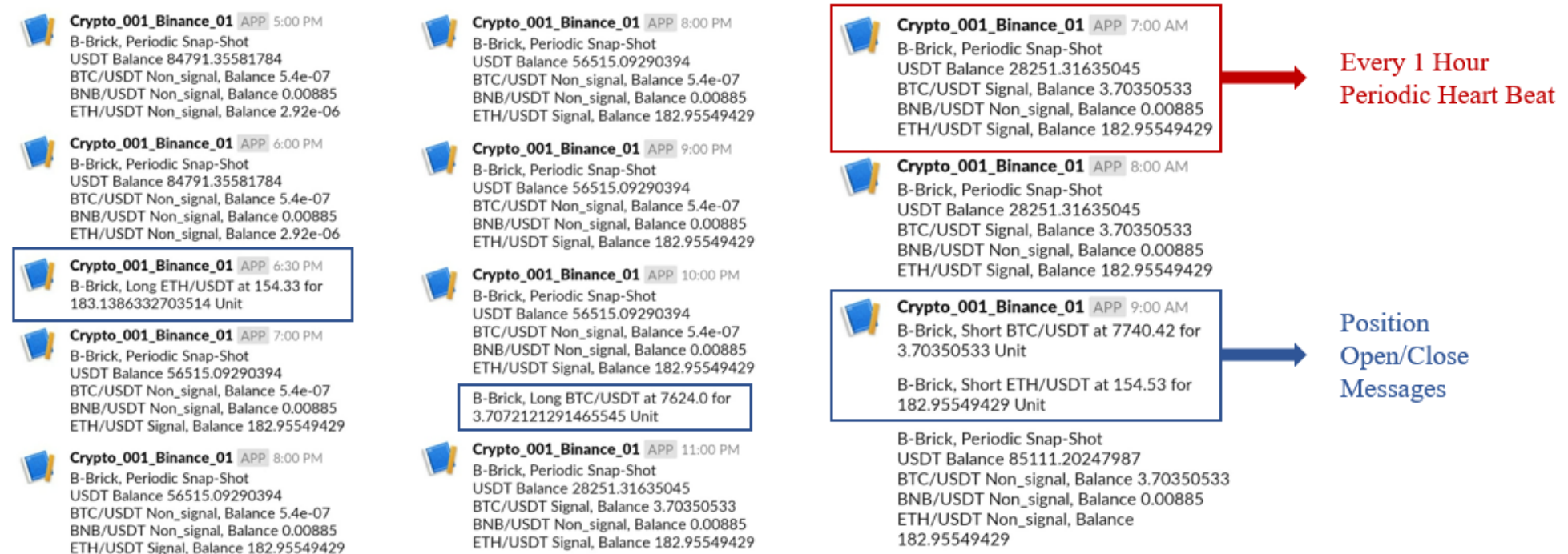
	Portfolio	Holding
HPR(%)	88.1	13.2
MDD(%)	-4.2	-60.67

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’



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

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By Min Hyeong Lee

