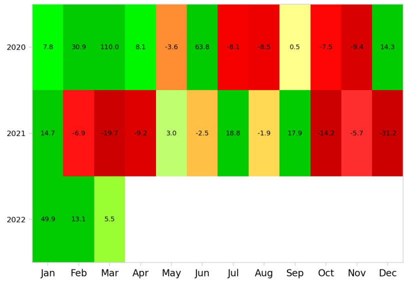
Strategy Description

Our group uses the strategy called "Binary VIX ETP Trading Strategy". The strategy trades two ETPs on volatility, going long volatility using VXX, and going short volatility using SVXY. The signal indicator is RSI, which measures momentum. In our case, RSI tracks the asset SVXY ETP. We buy VXX and sell SVXY under two conditions: when the previous RSI index was >85, and the current RSI index is <=85, or when the previous RSI index was >30, and the current RSI index is <=30. We sell VXX and buyl SVXY under two conditions: when the previous RSI index was <70, and the current RSI index is >=70, or when the previous RSI index was <15, and the current RSI index is >=15. Basically, we only trade under the case of undervalue and overvalue, and trade when the momentum status is changing.

Key Statistics

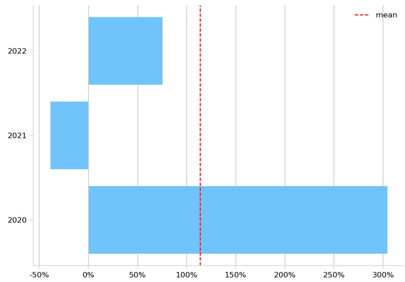
Days Live	-	Drawdown	64.6%
Turnover	144%	Probabilistic SR	55%
CAGR	95.5%	Sharpe Ratio	1.5
Markets	Equity	Information Ratio	1.1
Trades per Day	1.1	Strategy Capacity (USD)	2.7M

Monthly Returns

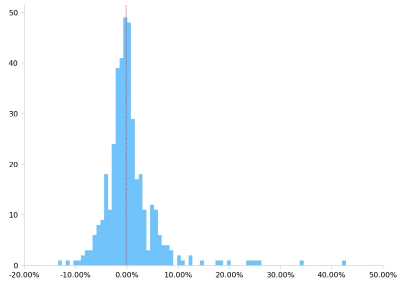


Cumulative Returns

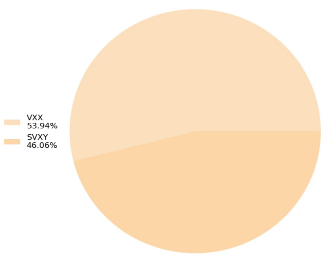
Annual Returns



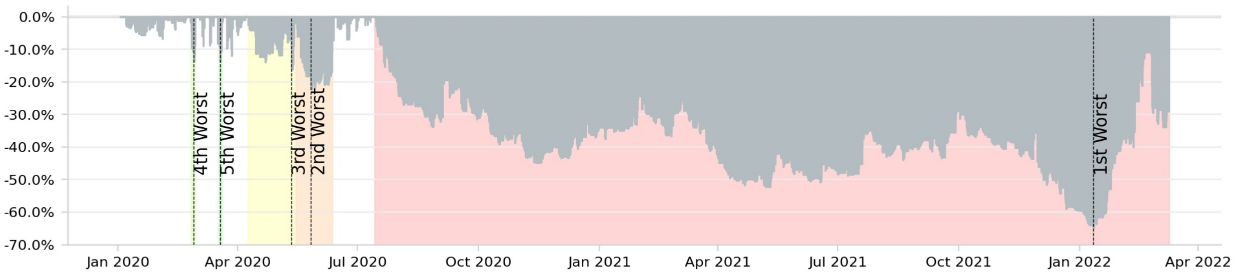
Returns Per Trade



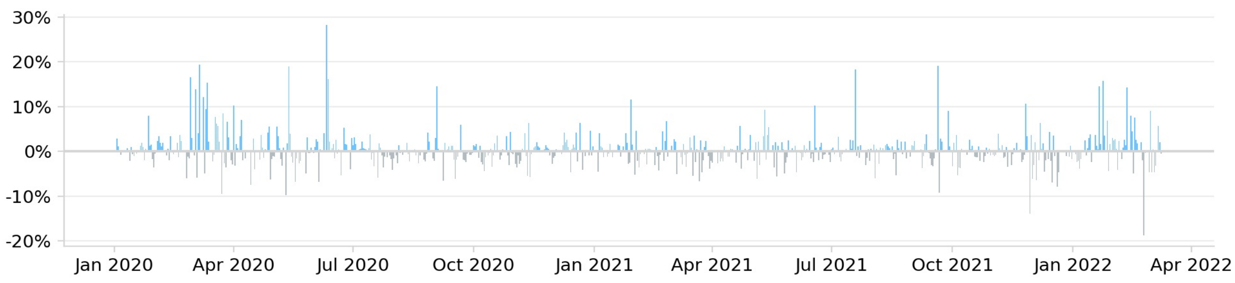
Asset Allocation



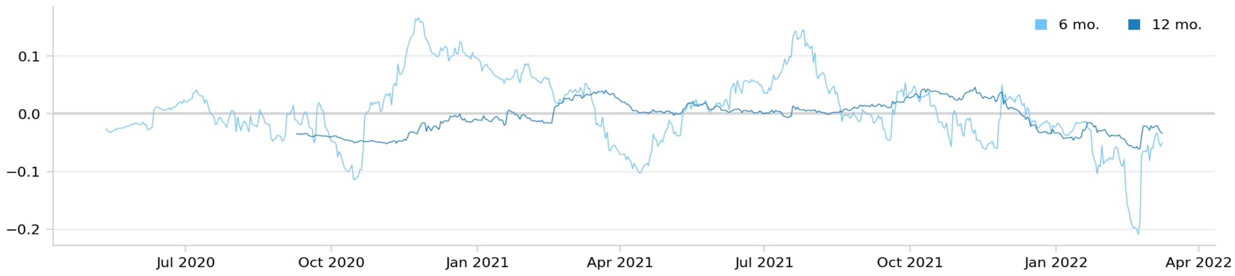
Drawdown



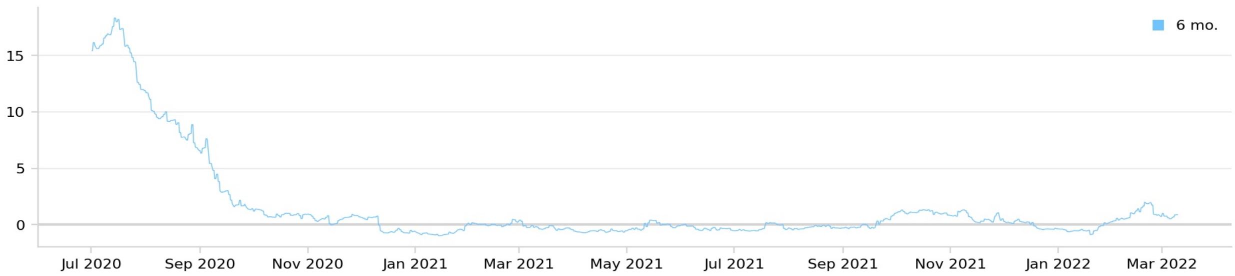
Daily Returns



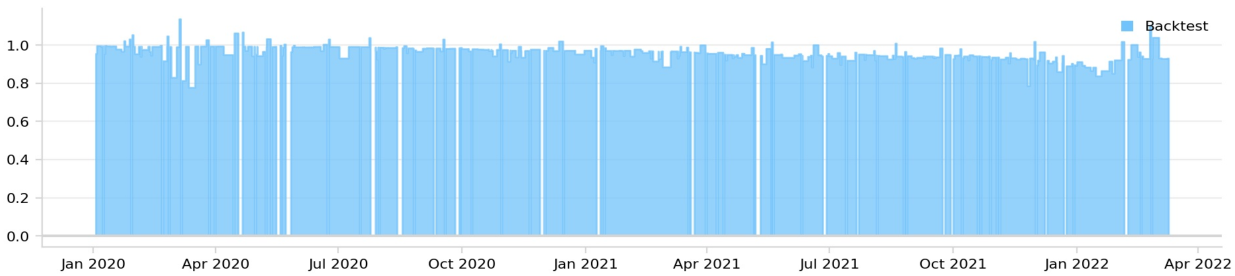
Rolling Portfolio Beta (6 Months)



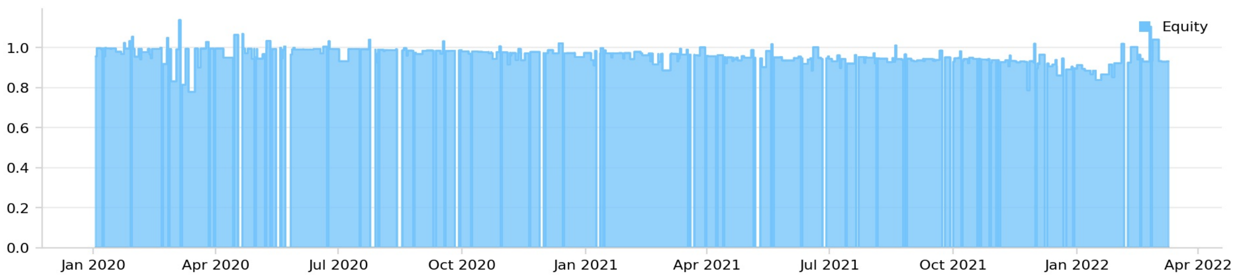
Rolling Sharpe Ratio (6 Months)



Leverage



Long-Short Exposure



COVID-19 Pandemic 2020