Strategy Description

Create a Neural Network to predict Bitcoin price movements.
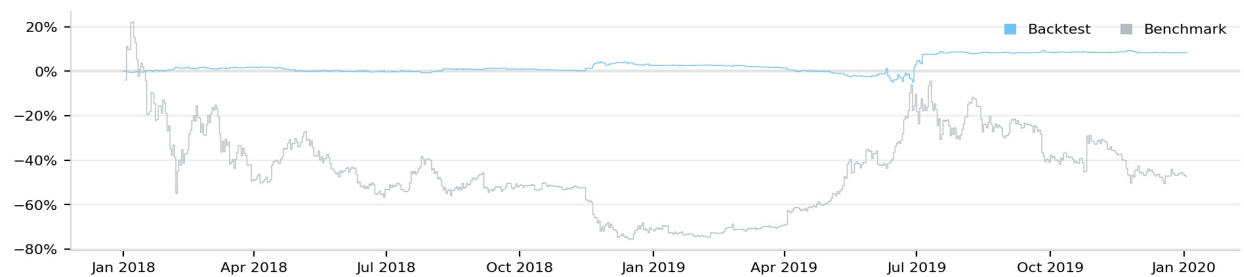
Key Statistics

Runtime Days	731	Drawdown	8.8%
Turnover	6%	Probabilistic SR	23%
CAGR	4.1%	Sharpe Ratio	0.2
Capacity (USD)	4.3M	Sortino Ratio	0.4
Trades per Day	1.0	Information Ratio	0.0

Monthly Returns

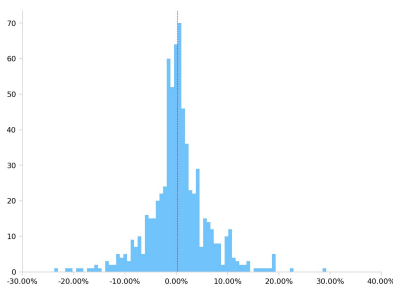|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2018	0.3	1.1	0.4	-1.8	-0.1	-0.3	-0.5	1.2	0.1	-0.5	2.4	-0.4
2019	-0.0	-0.2	-1.0	-1.5	-1.8	5.3	4.1	-0.0	0.2	-0.0	-0.3	-0.1
2020	0.0											
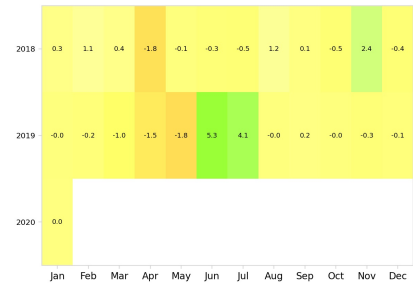
Cumulative Returns

Annual Returns
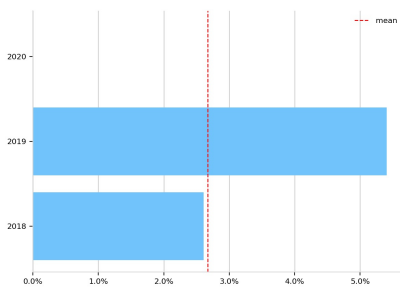
Returns Per Trade

Asset Allocation

BTCUSD 100.00%
Others 0.00%
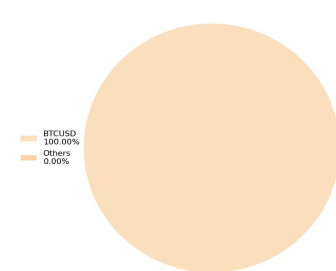
Drawdown
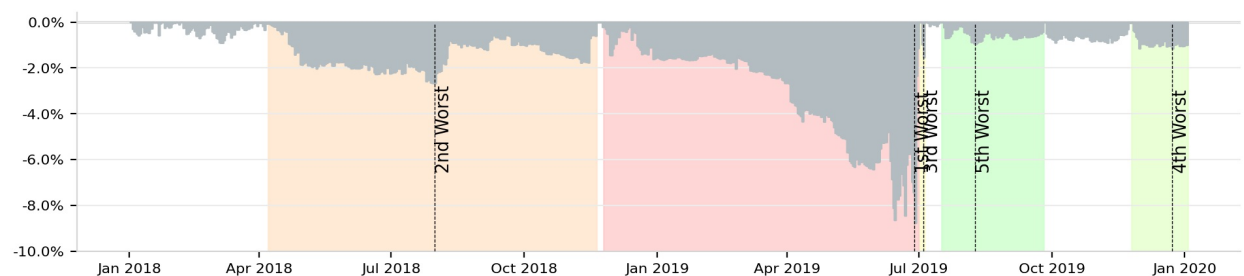
Daily Returns
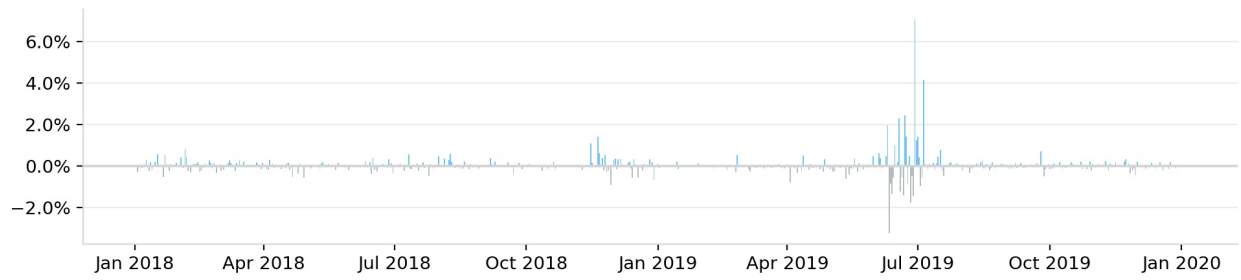
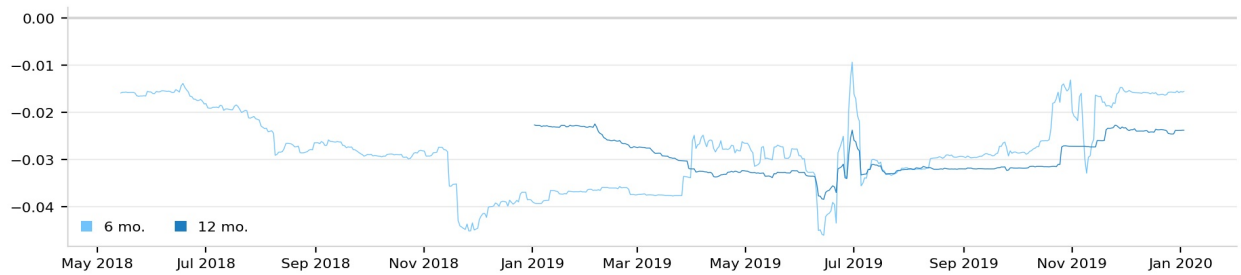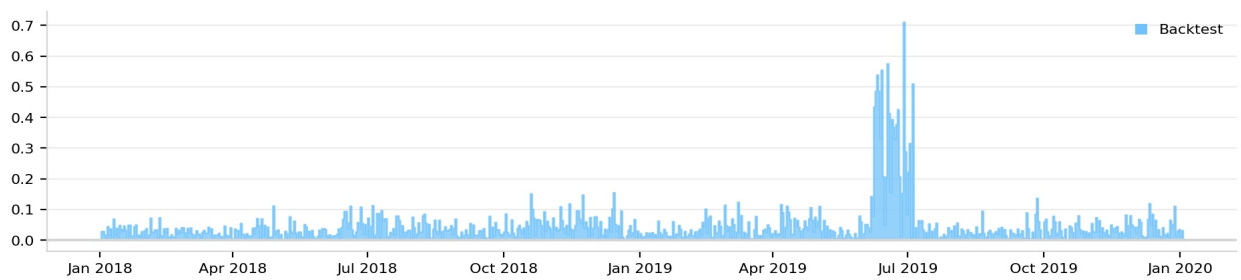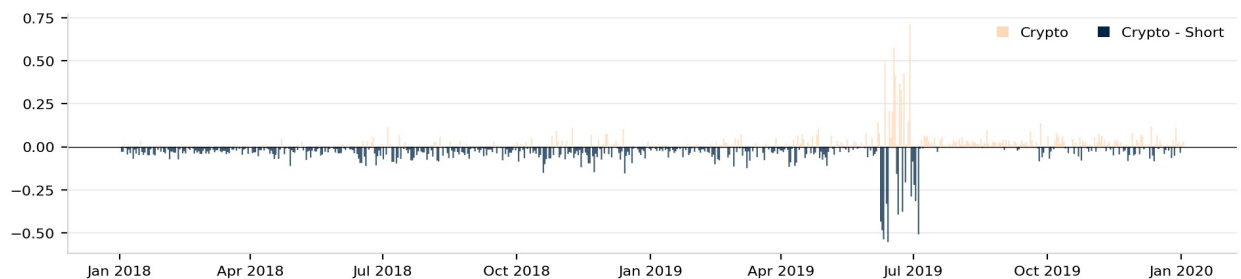## Rolling Portfolio Beta

Rolling Sharpe Ratio

Leverage

Long-Short Exposure

New Normal 2014-2019