**11.04 – 11.08 Weekly Report**

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**Overview:**

This week we finished accessing a specific OKX account data and calculated the related metrics like Sharpe ratio and MDD from 2024/01/01 to 2024/11/04. We also did a back test on a strategy and calculated metrics to check the performance. And we begin to do the research on the topic “Cross Exchange Arbitrage Strategy”.

**Accomplishments:**

* Accessed the OKX account and calculated the NAV, Equity Curve, and Monthly P&L since 01/2024.
* Calculated the Annualized return, Sharpe ratio, and MDD of the strategy.
* Did brief research on the “Cross-Exchange Arbitrage Strategy”.

**Next Steps:**

* Continue to do some research on the “Cross-Exchange Arbitrage Strategy” and begin to draft my own strategy.