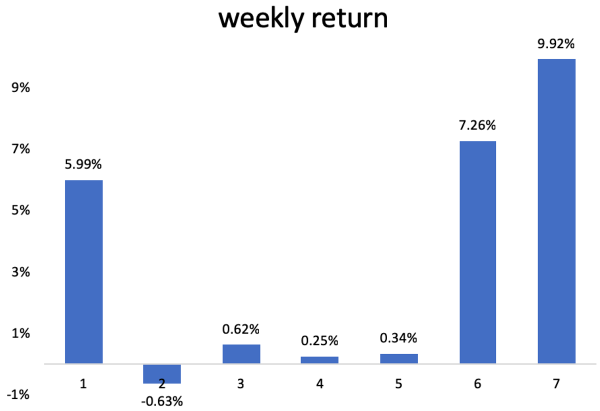
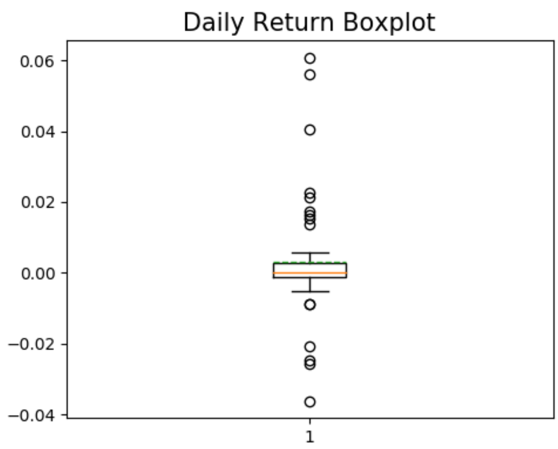
Performance presentation

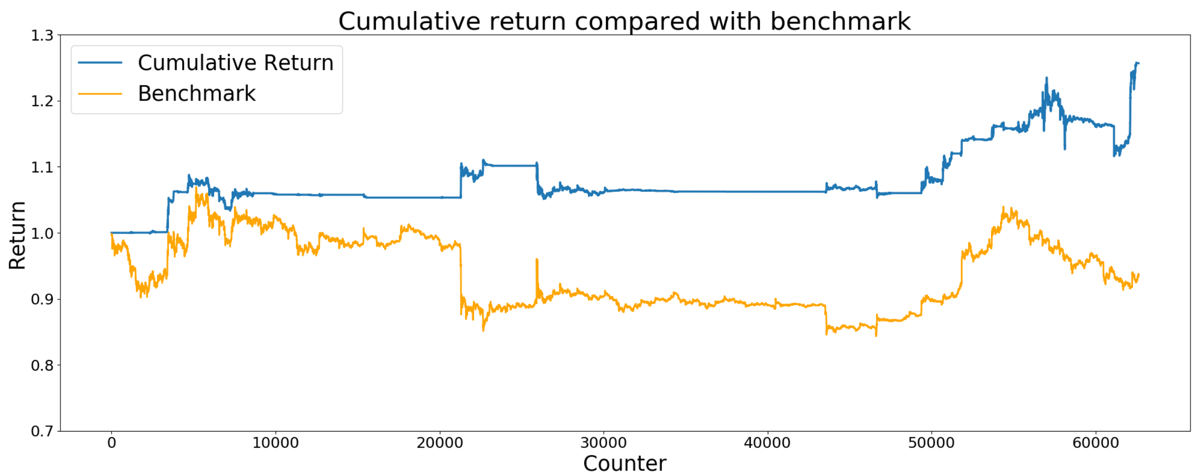
Here, we concatenate the h5 file from '20181007_20181014.h5' to '20181118_20181125.h5' to generate one backtest program to test and evaluate our investment strategy. We applied our (..) strategy, which have ranked twice top 1 performance in a row during the course competition, as our optimal strategy to get the cumulative result. And we evaluate our strategy performance based on mainly two parts: return and risk control, and take the average performance of BCH, BTC, ETH, LTC as a benchmark.

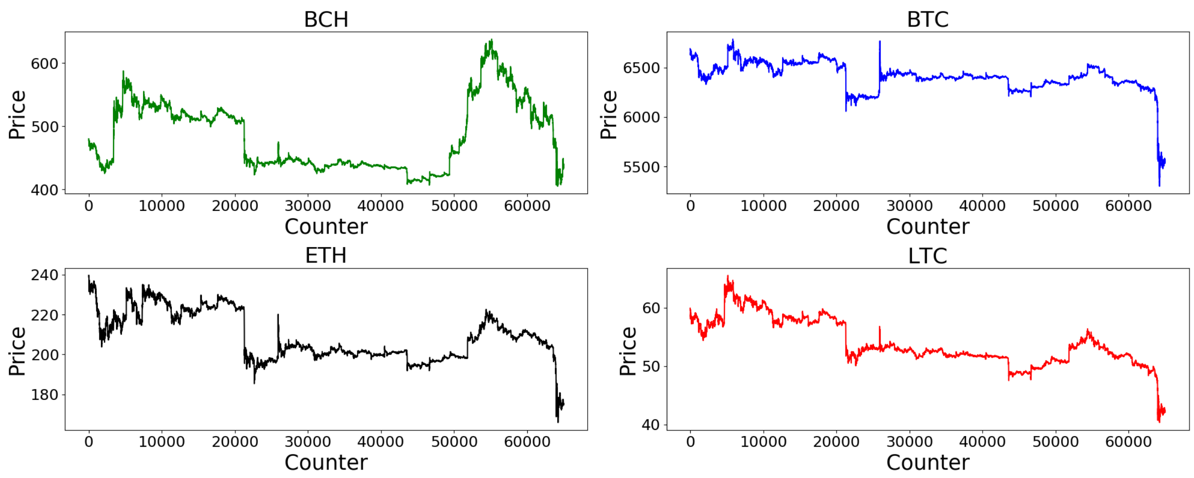
Backtest weeks: 7 From: 2018/10/07 to 2018/10/25

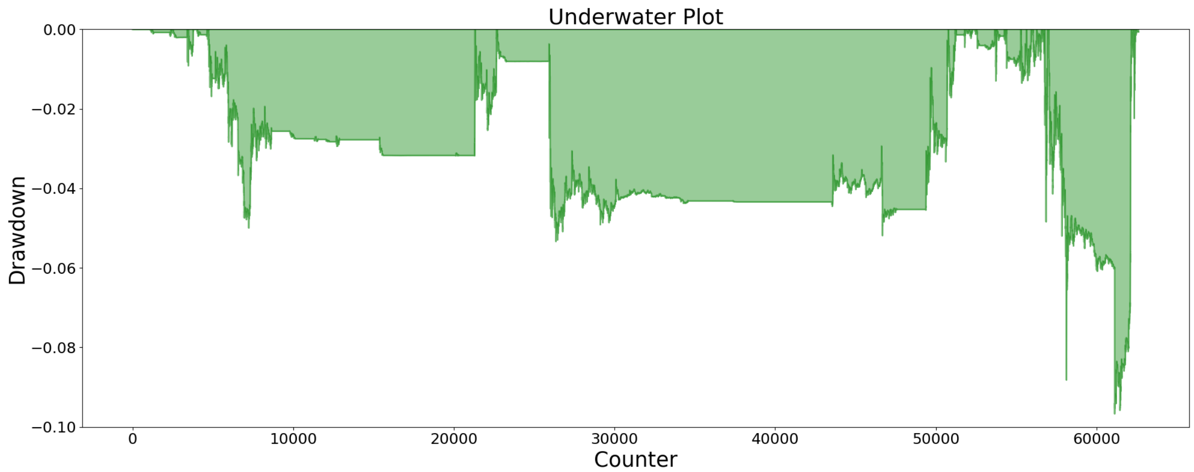
Return Indicator		***Risk Control Indicator***	
Cumulative Return	25.7%	Maximum Drawdown	-9.7%
Sharpe Ratio	7.2%	Volatility	4.5%
Benchmark Return	-6.4%	Benchmark Drawdown	-21.1%








BCH
BTC
ETH
LTC
Price
Counter


Underwater Plot
Drawdown
Counter