

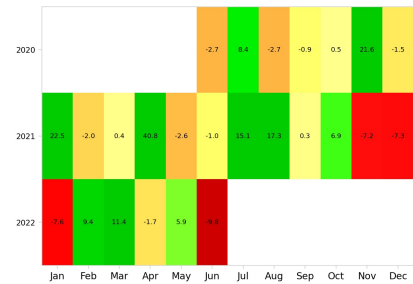
| Strategy Description

Breakout strategy applied to top 4 largest market cap cryptos.

Key Statistics

Days Live	-	Drawdown	25,2 %
Turnover	17 %	Probabilistic SR	63 %
CAGR	60,1 %	Sharpe Ratio	1,4
Markets	Crypto	Information Ratio	1,4
Trades per Day	1,3	Strategy Capacity (USD)	490K

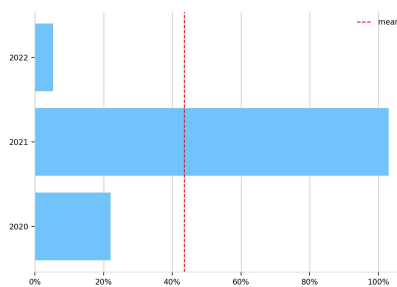
Monthly Returns



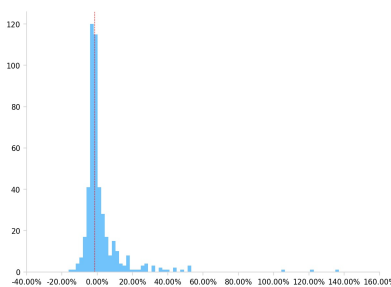
Cumulative Returns



Annual Returns



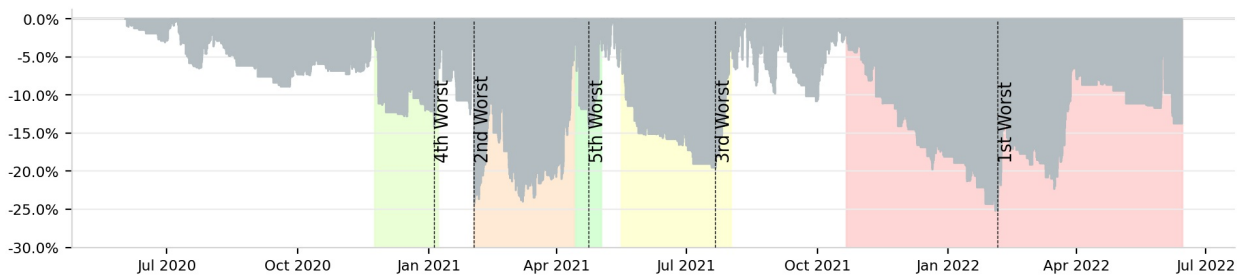
Returns Per Trade



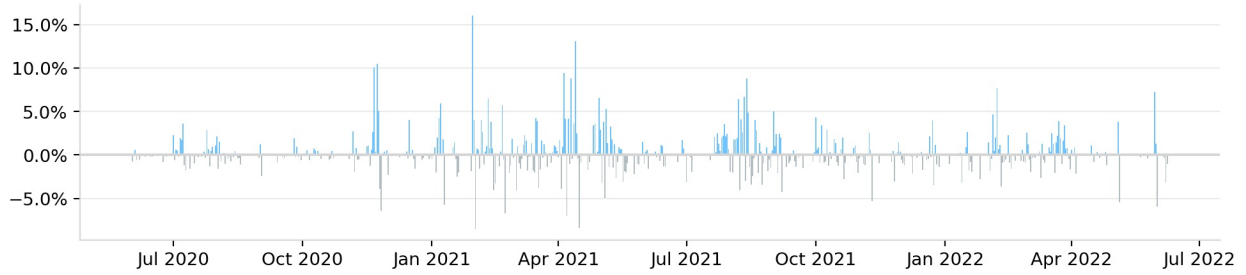
Asset Allocation

Insufficient Data

Drawdown



Daily Returns



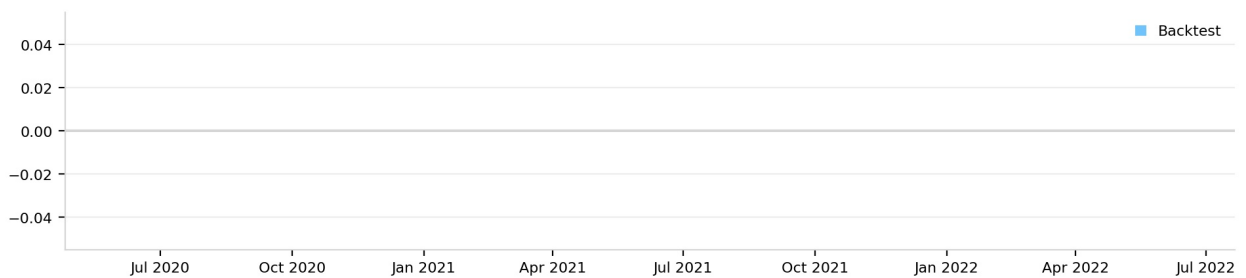
Rolling Portfolio Beta (6 Months)

Insufficient Data

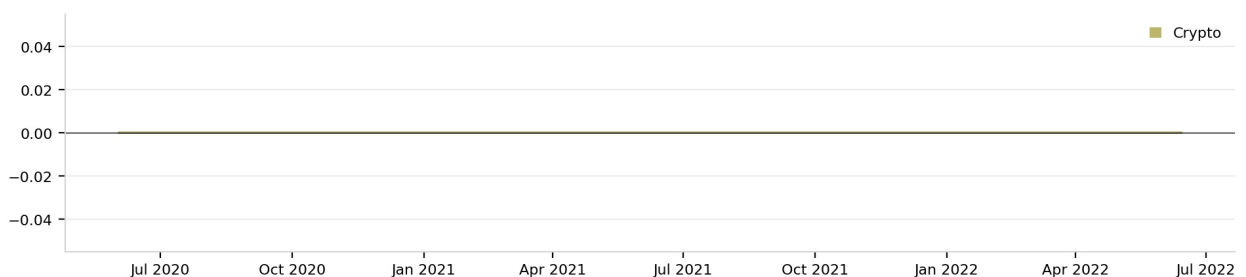
Rolling Sharpe Ratio (6 Months)



Leverage



Long-Short Exposure



COVID-19 Pandemic 2020

