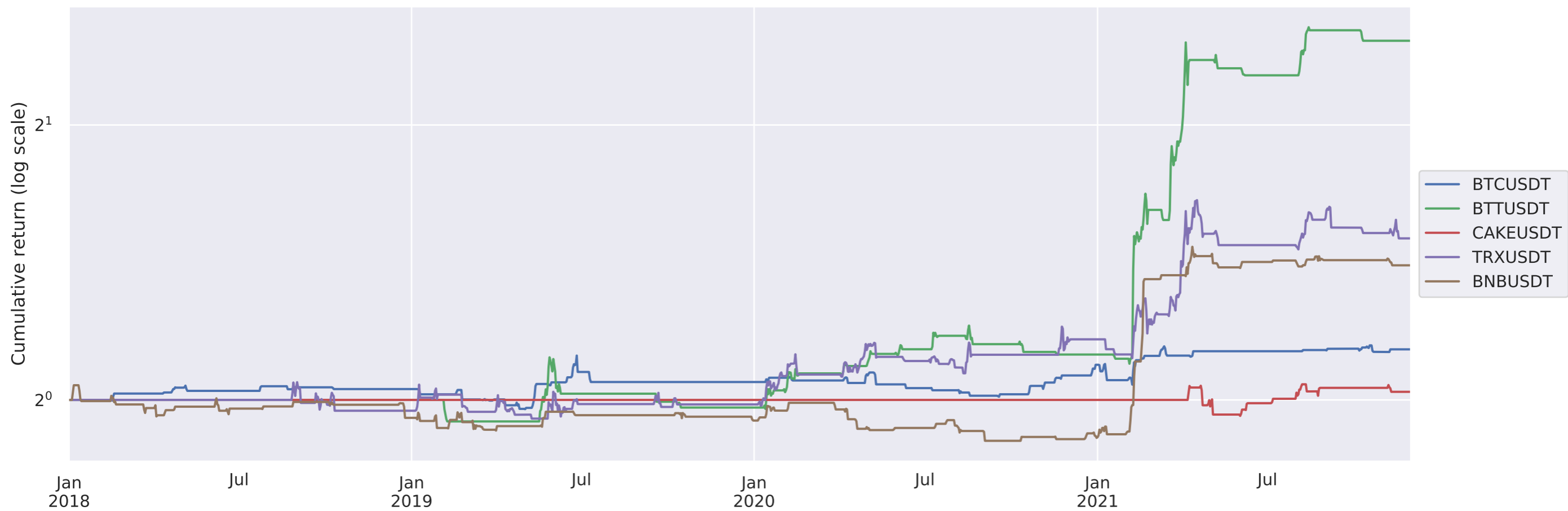


	Performance Summary
Start Date	2018-01-01
End Date	2021-12-01
Total Months	47
	Risk and Returns
CAGR	54.3%
Sharpe Ratio	1.13
Max Drawdown	-23.3%
Cumulative Return	447.0%
Annual Volatility	30.5%
Sortino Ratio	2.32
Calmar Ratio	1.50
Skew	5.77
Kurtosis	78.64
Biggest Individual Win	31.49%
Biggest Individual Loss	-11.26%
	Positions and Exposure
Absolute Exposure (percentage of capital)	16.3%
Net Exposure (percentage of capital)	16.3%
Average Daily Holdings	1
Average Daily Turnover (percentage of capital)	9.2%
Normalized CAGR (CAGR/Absolute Exposure)	333.5%
	Average Holding Periods
Average Holding Period BNBUSDT - Avg	3
Average Holding Period BTCUSDT - Avg	2
Average Holding Period BTTUSDT - Avg	7
Average Holding Period CAKEUSDT - Avg	3
Average Holding Period TRXUSDT - Avg	10

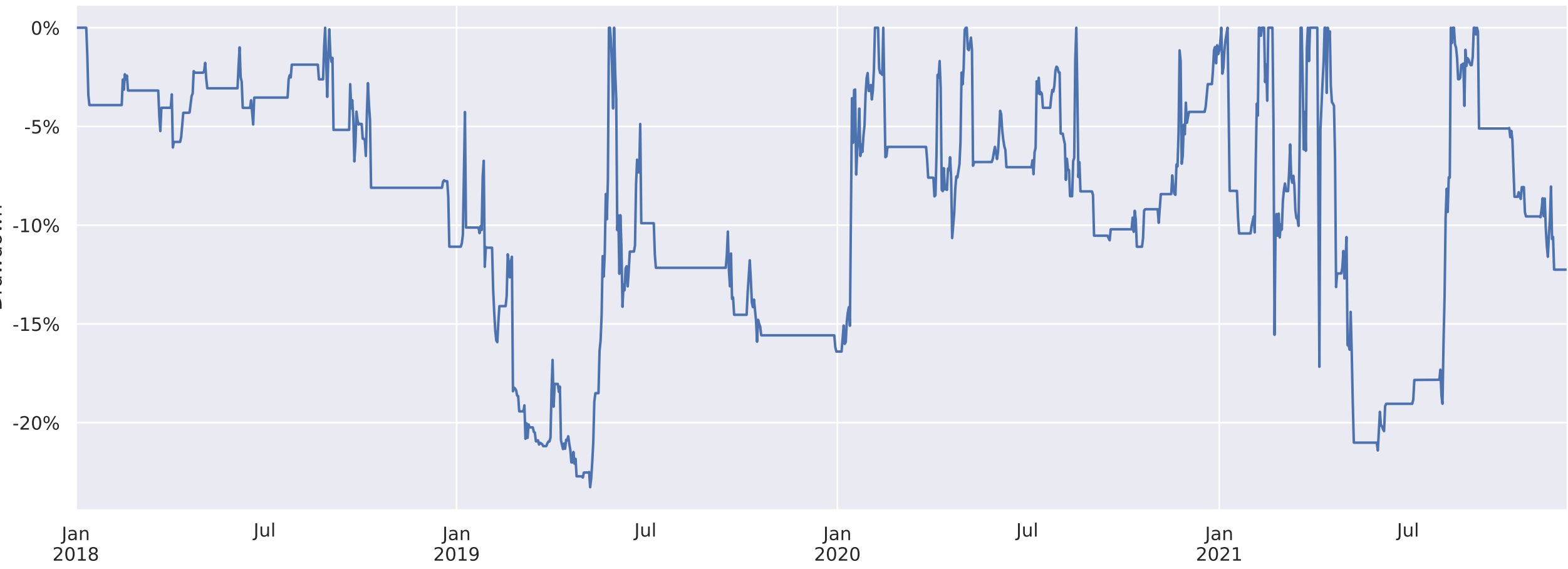
Cumulative Returns (Aggregate)



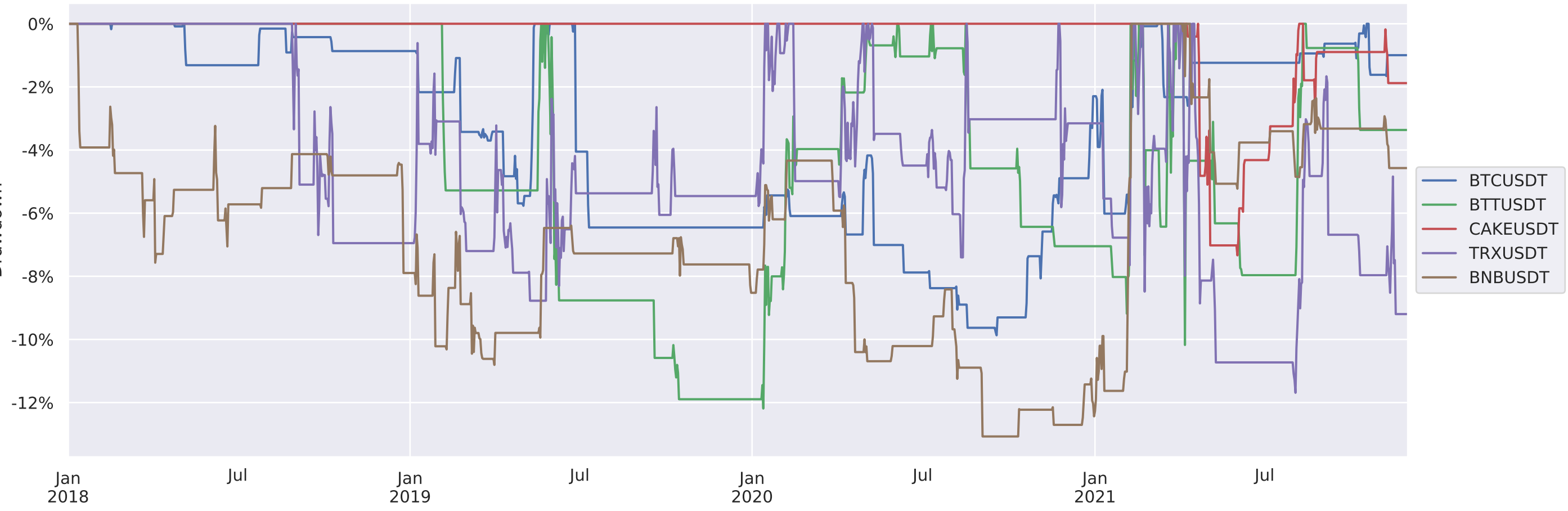
Cumulative Returns (Details)



Drawdowns (Aggregate)



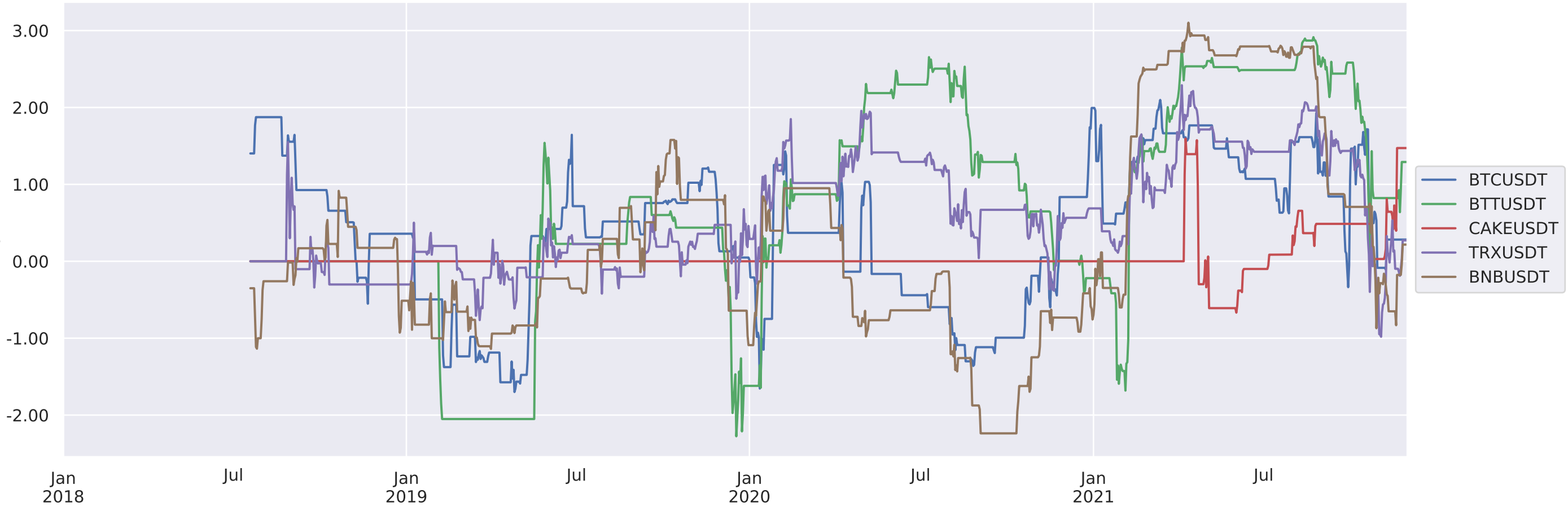
Drawdowns (Details)



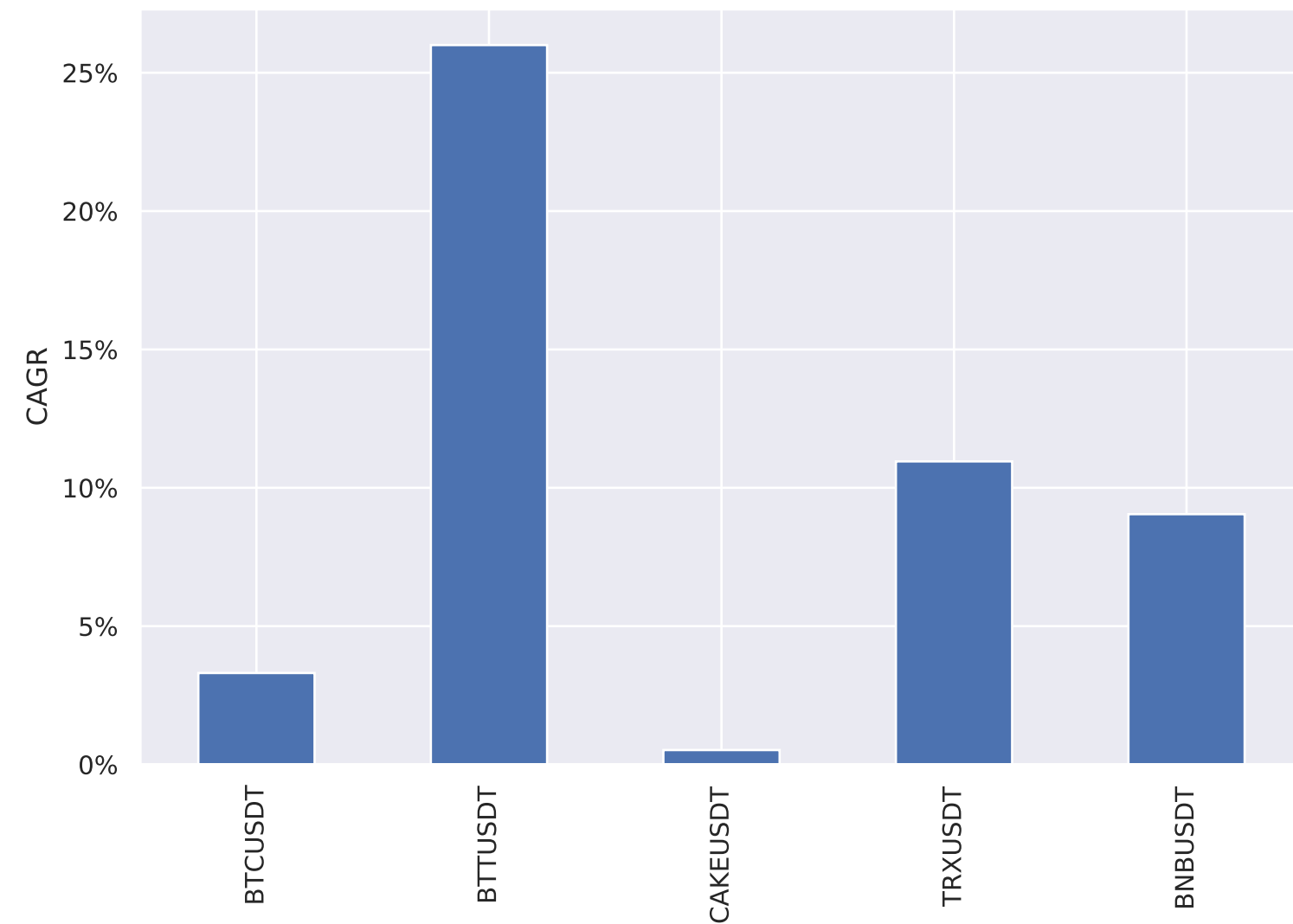
Rolling Sharpe (200-day) (Aggregate)



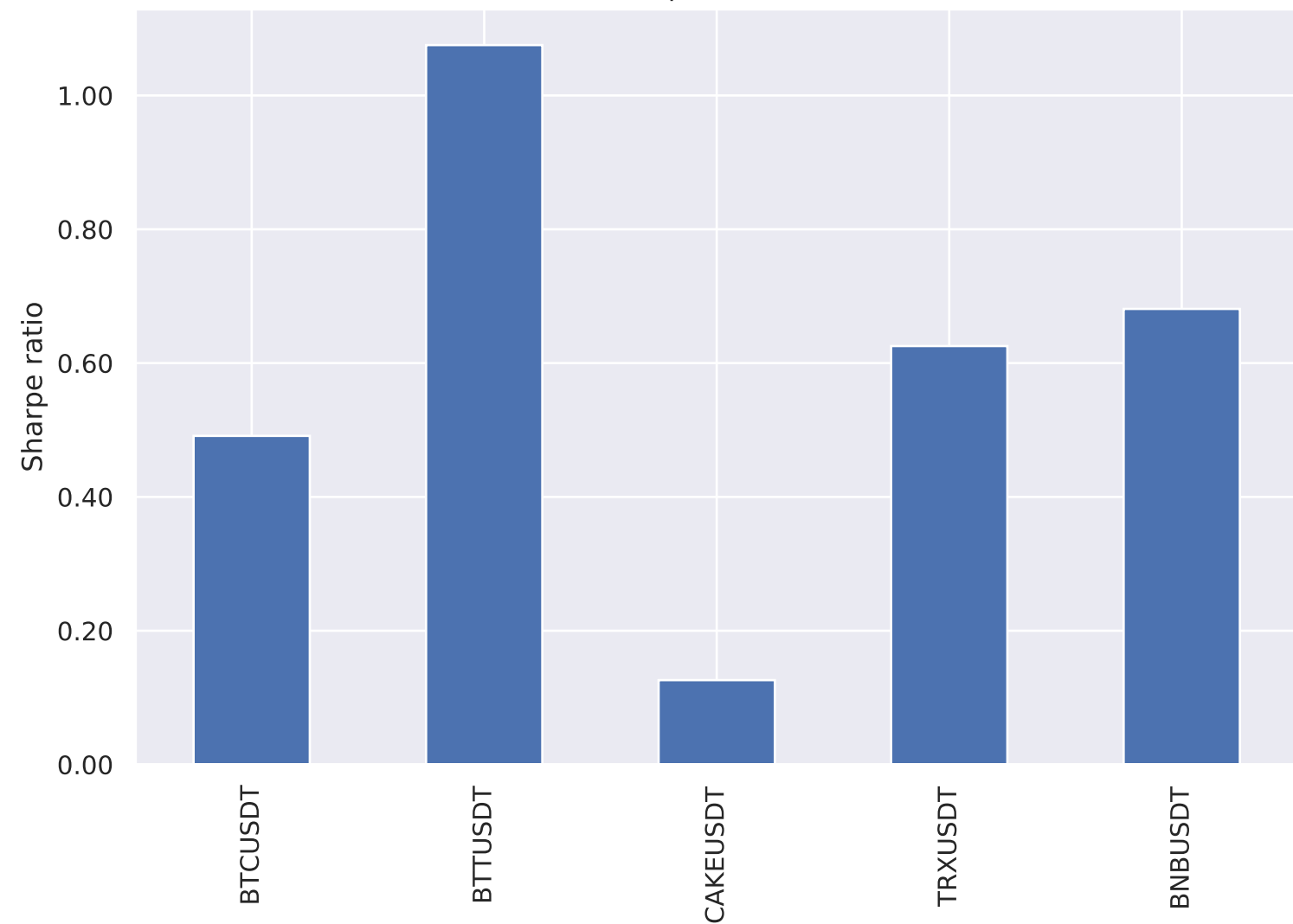
Rolling Sharpe (200-day) (Details)



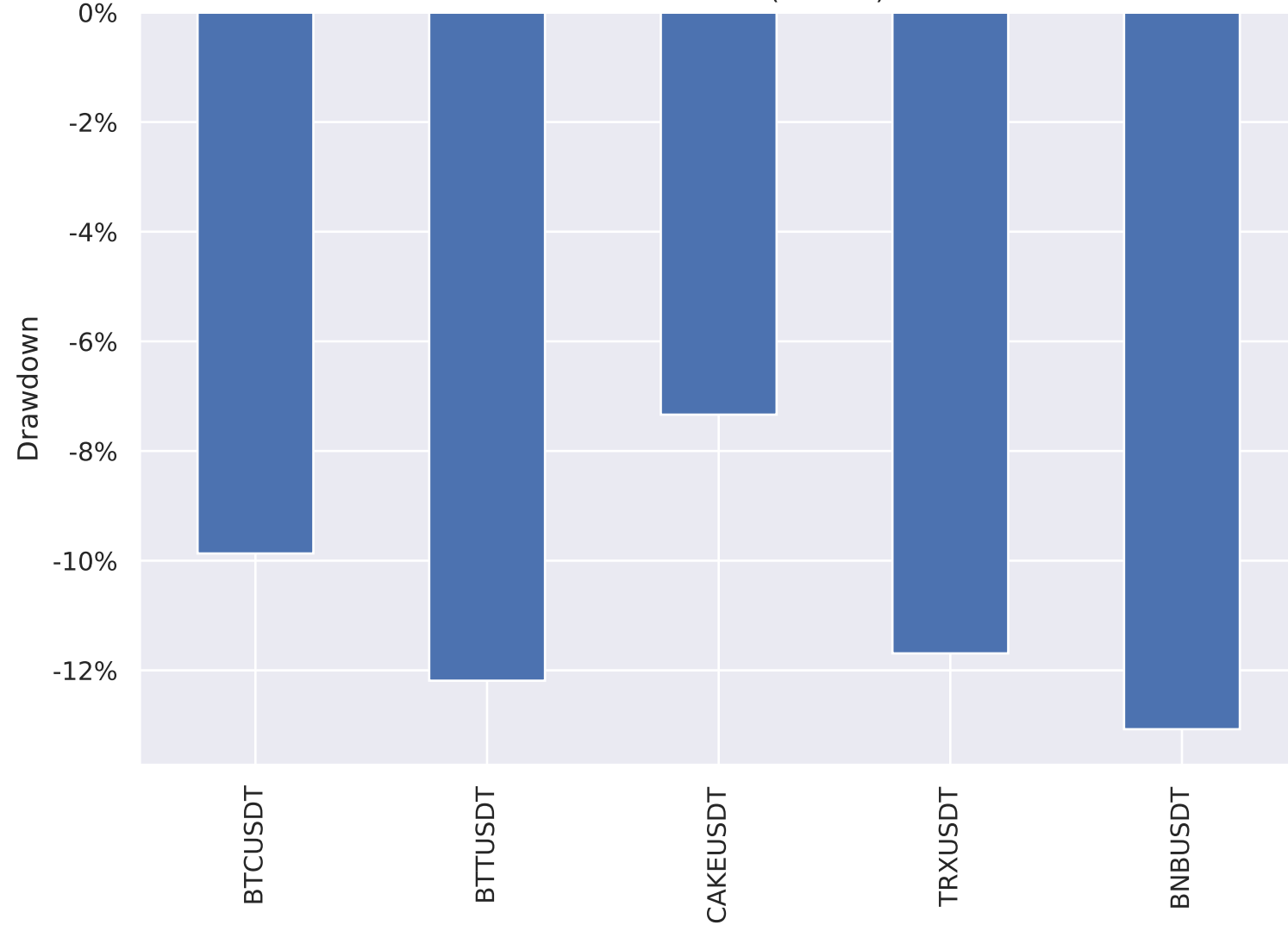
CAGR (Details)



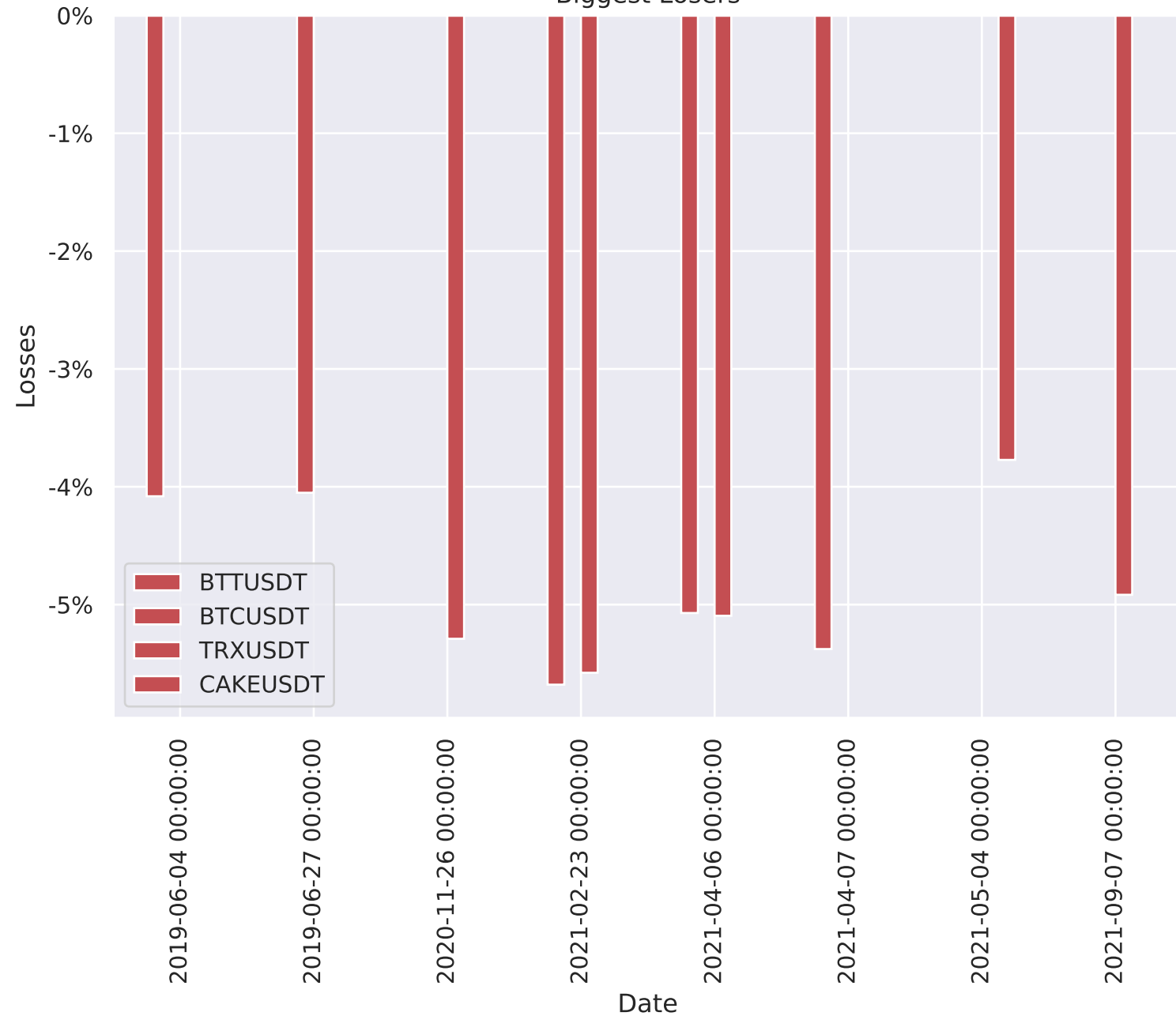
Sharpe (Details)



Max drawdown (Details)



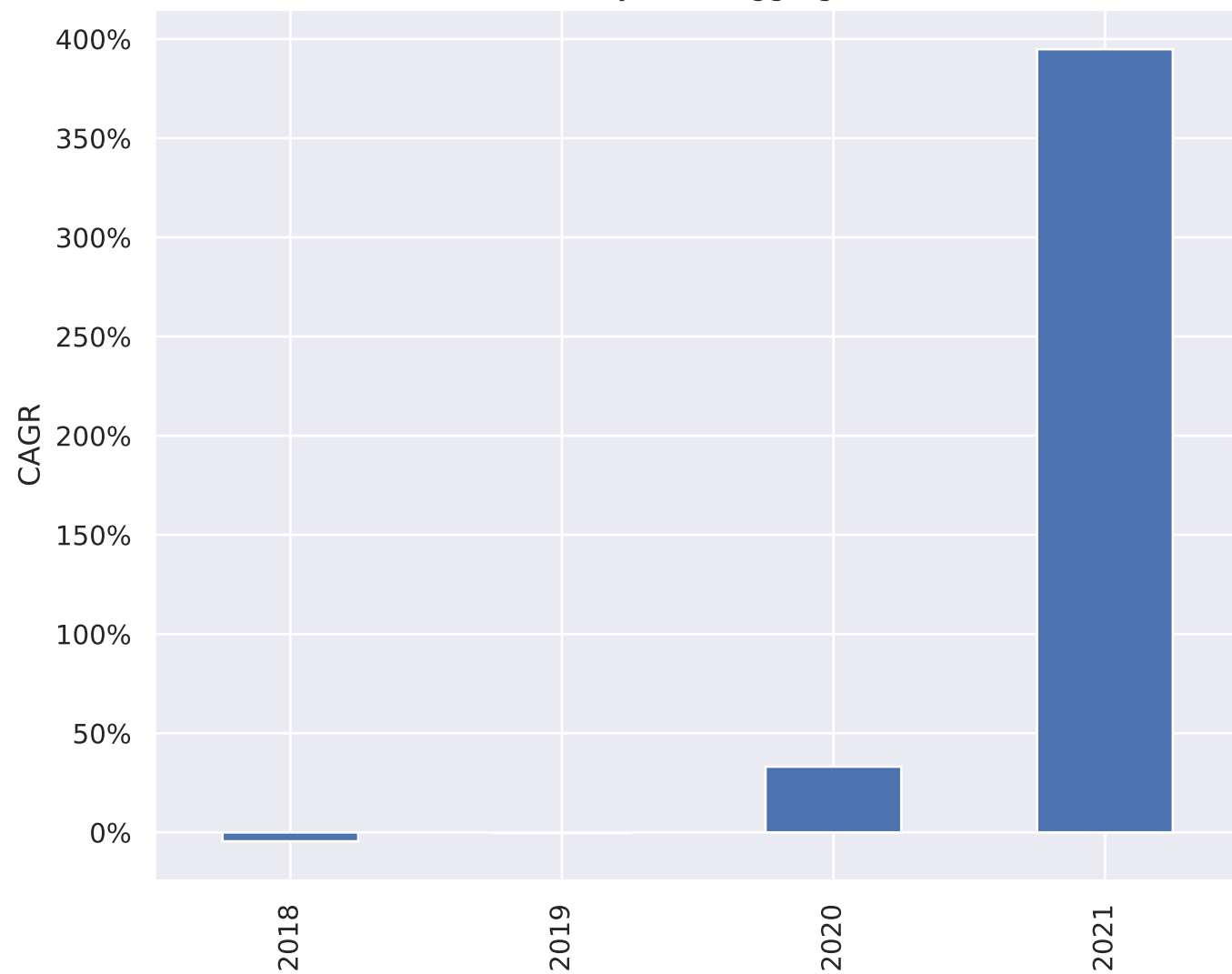
Biggest Losers



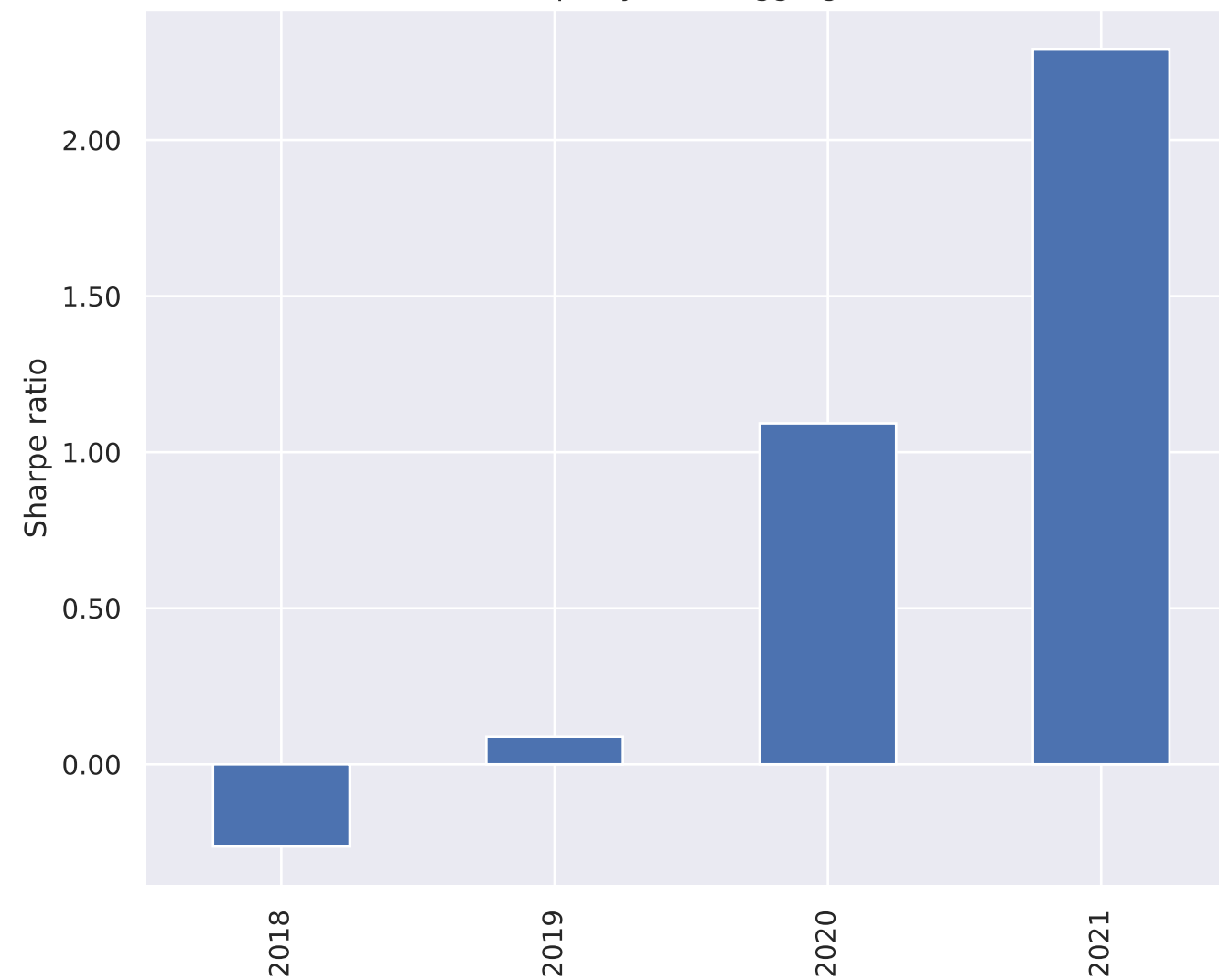
Biggest Winners



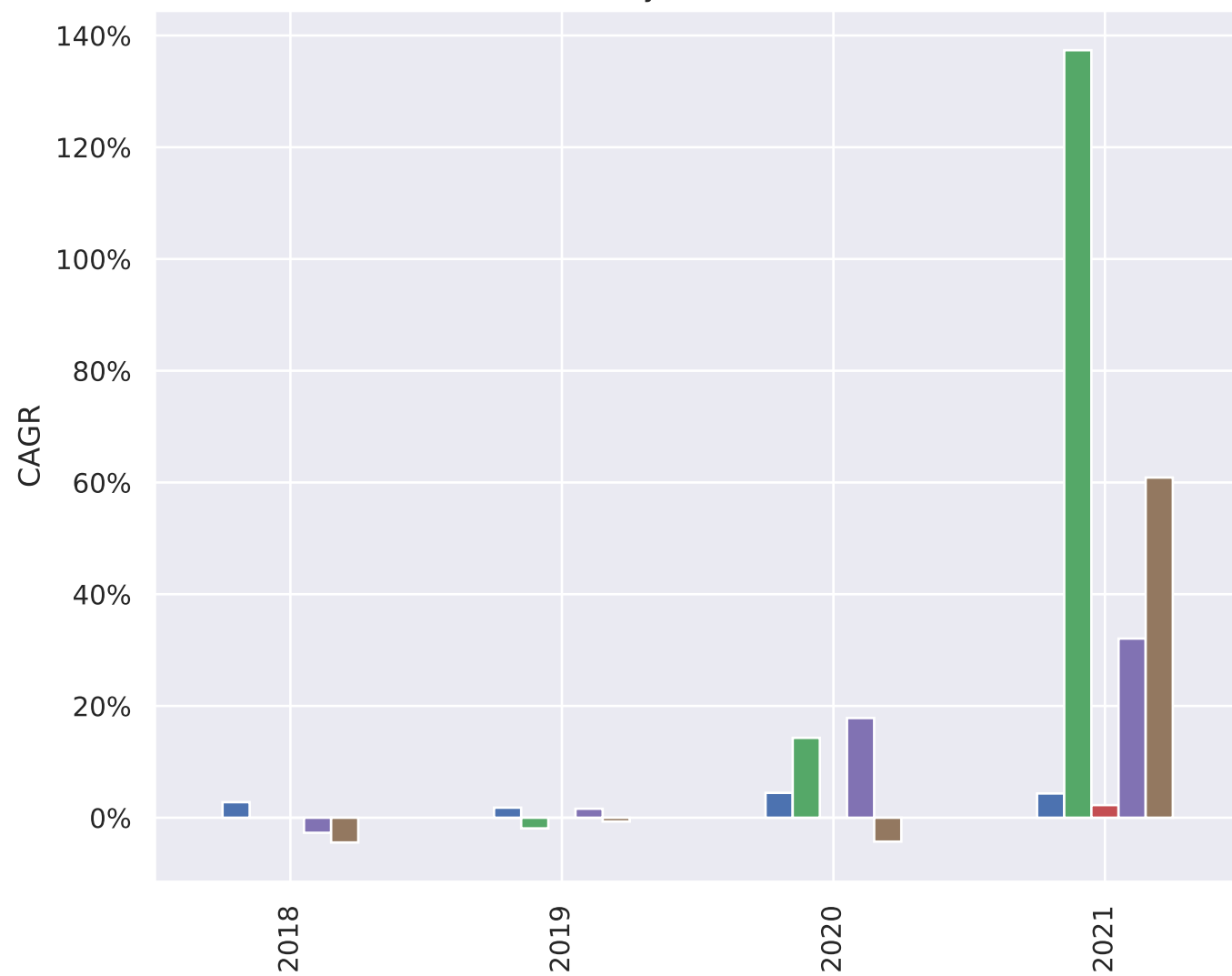
CAGR by Year (Aggregate)



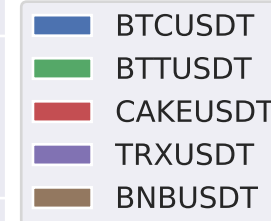
Sharpe by Year (Aggregate)



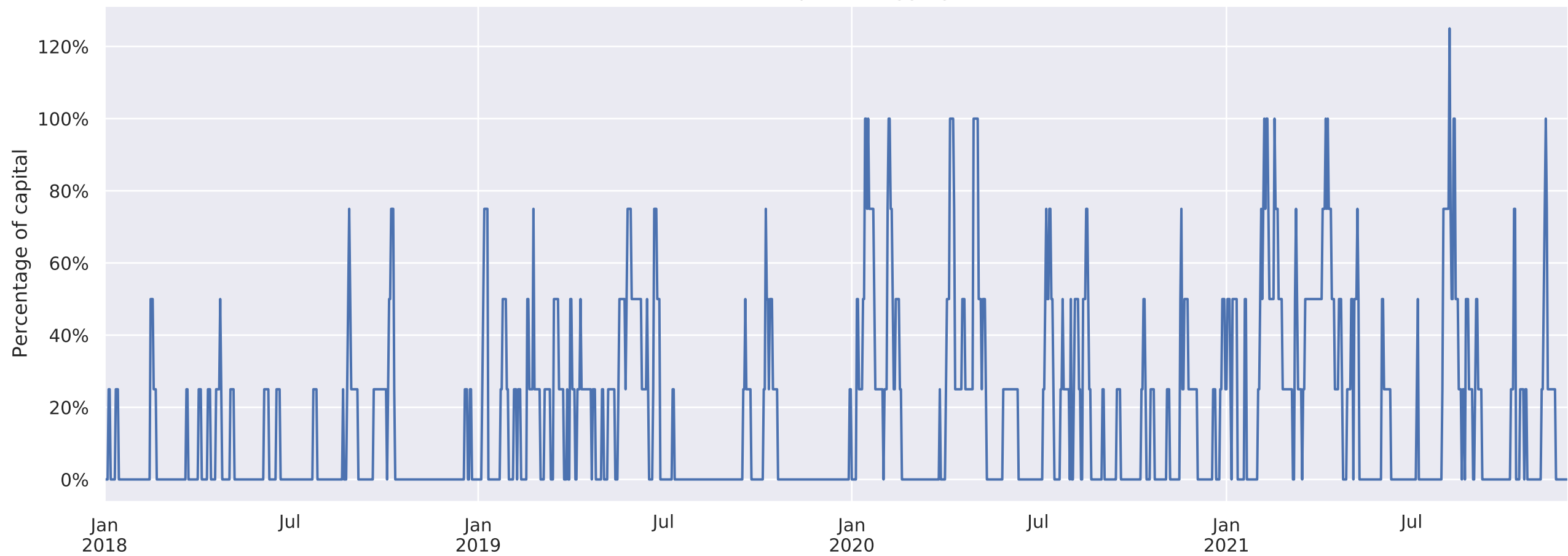
CAGR by Year (Details)



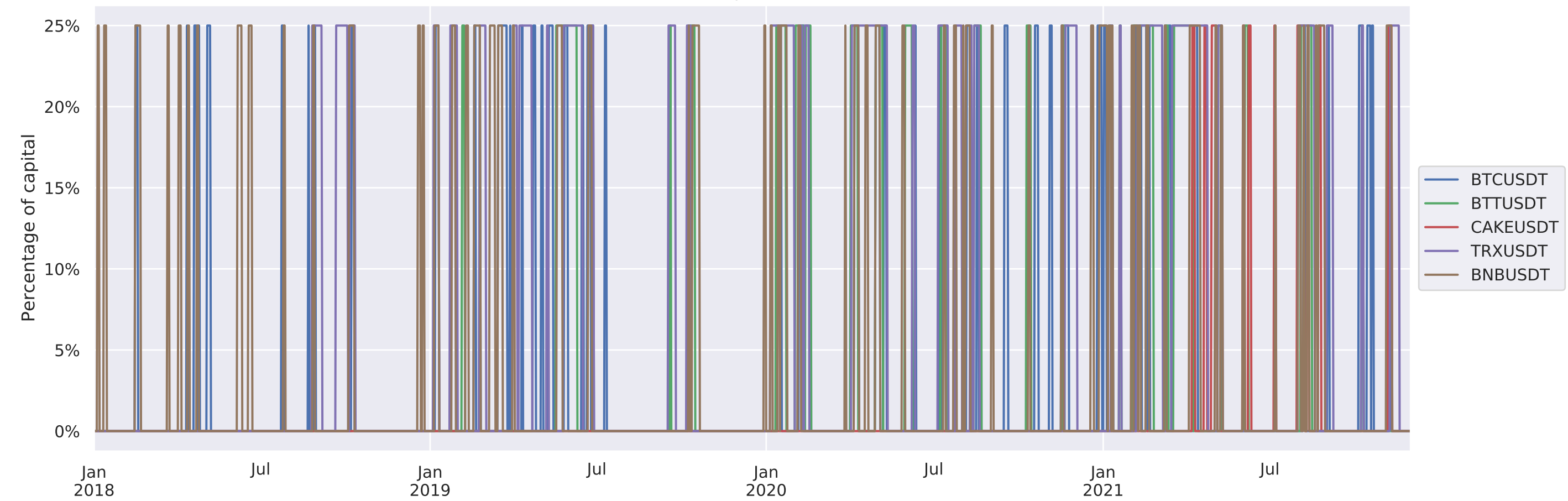
Sharpe by Year (Details)



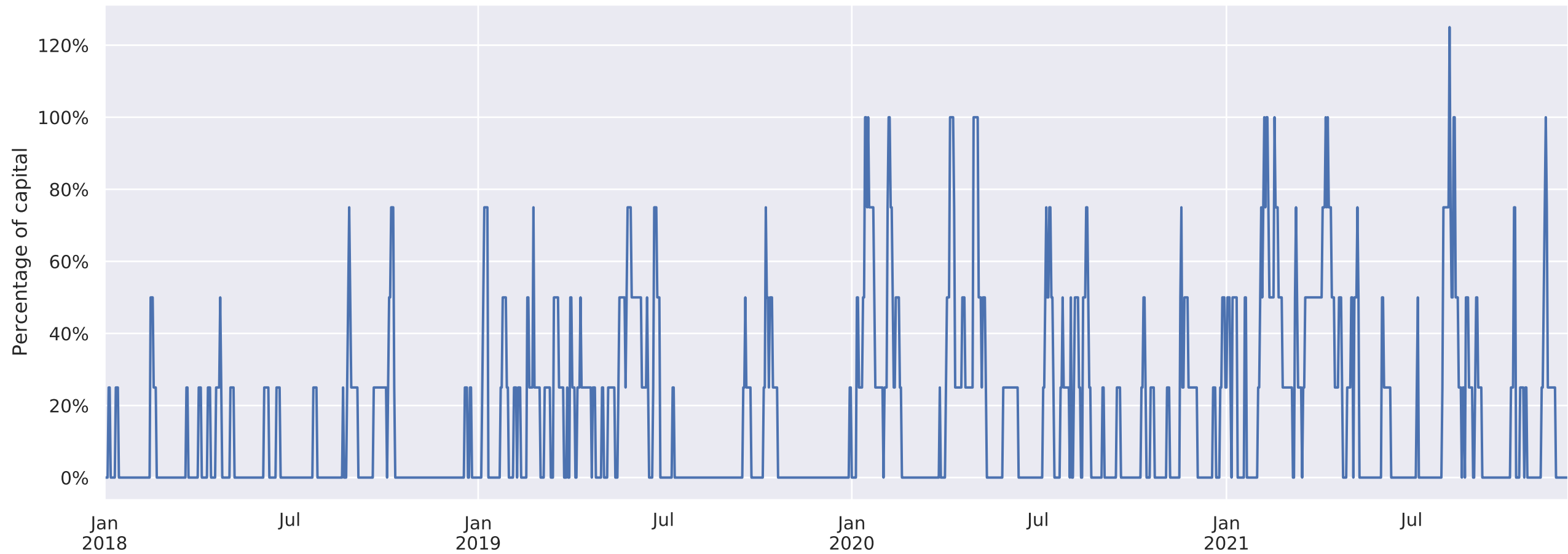
Absolute Exposure (Aggregate)



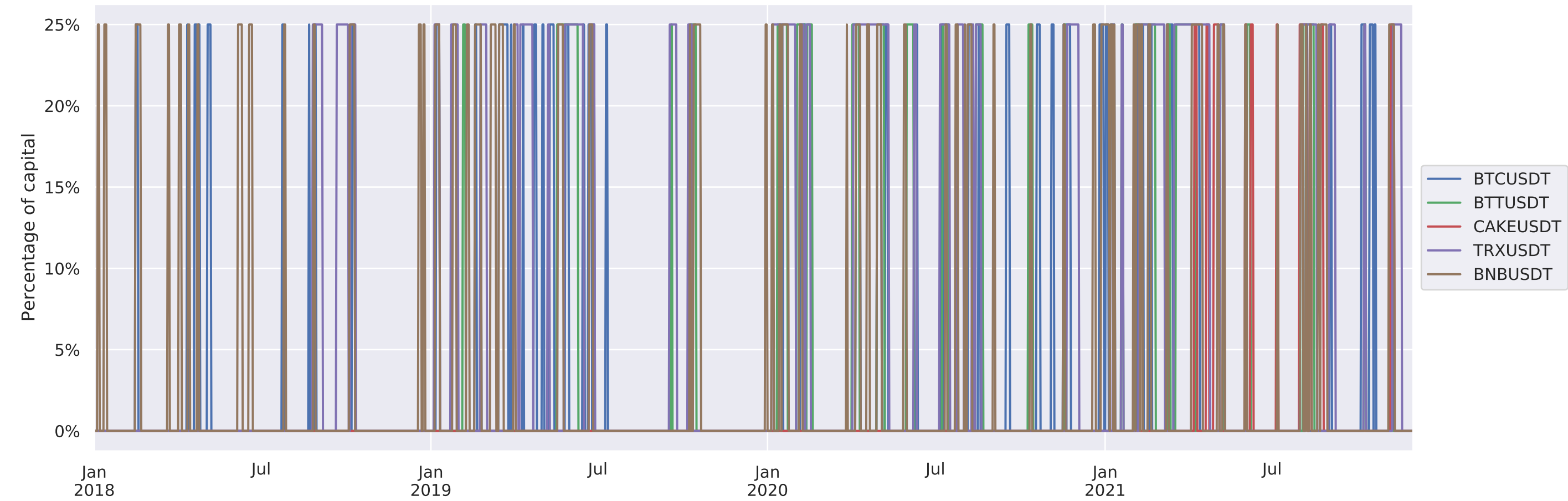
Absolute Exposure (Details)



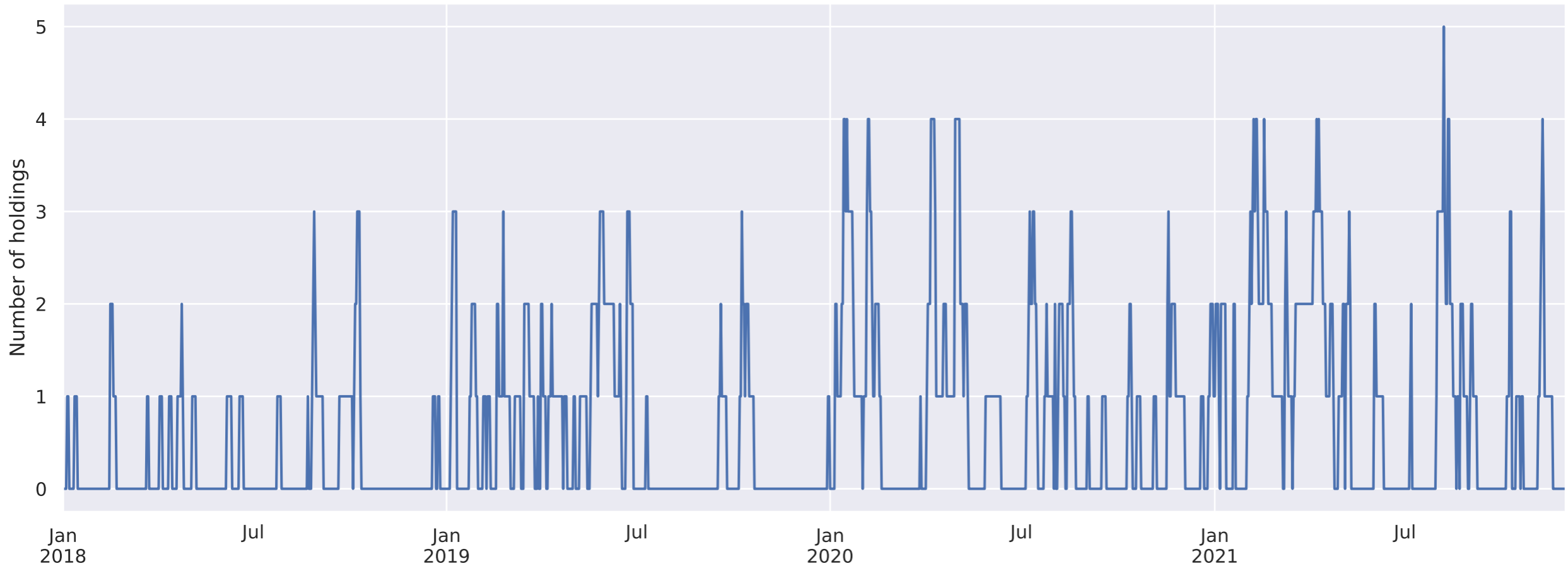
Net Exposure (Aggregate)



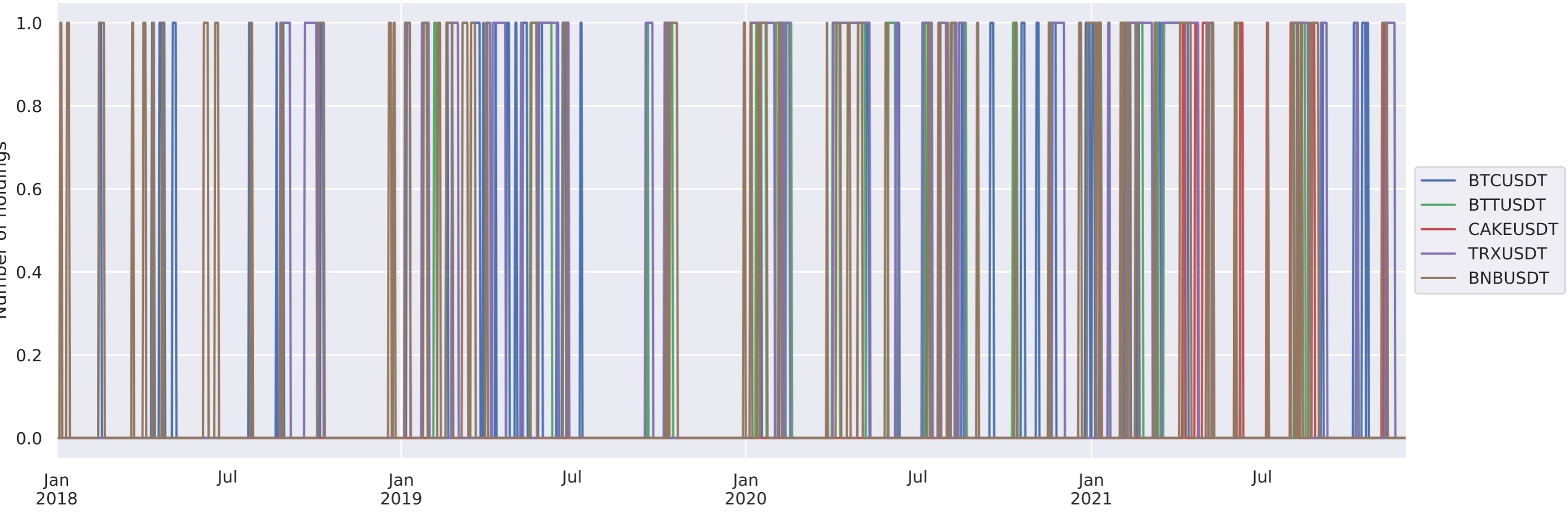
Net Exposure (Details)



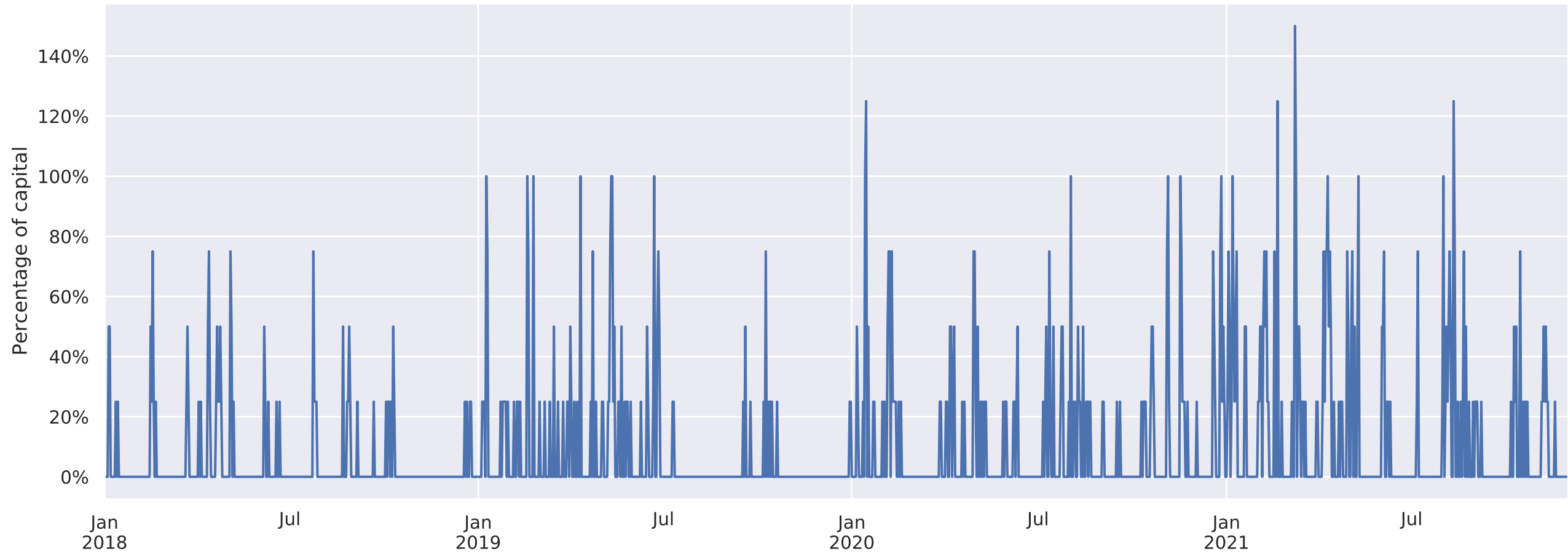
Daily Holdings (Aggregate)



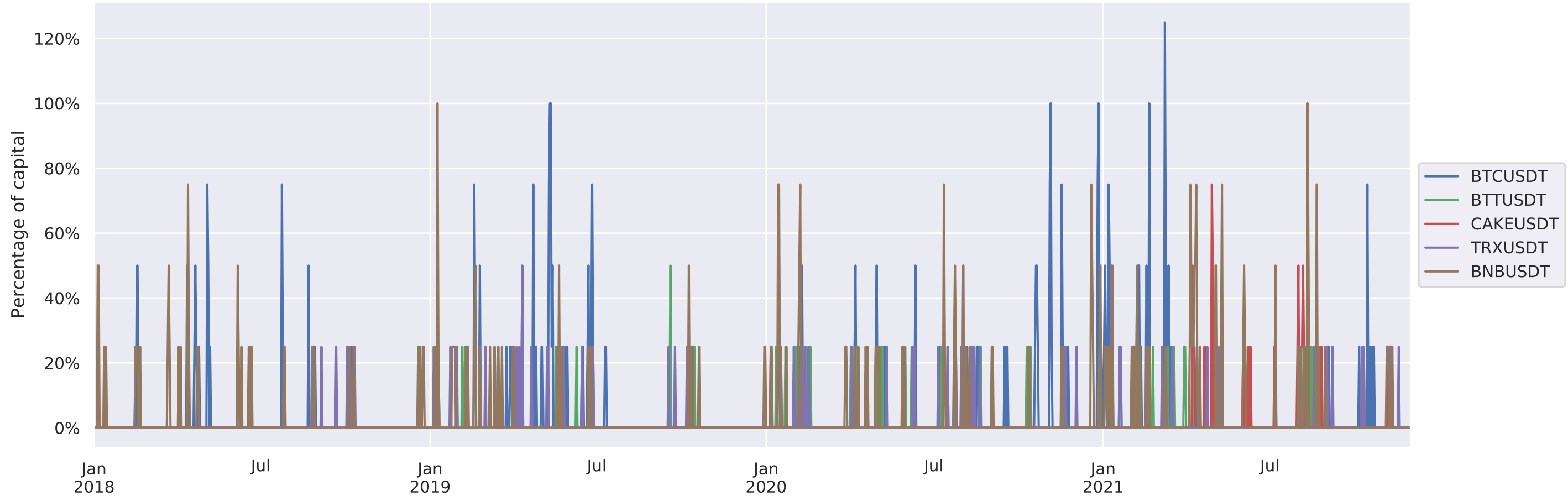
Daily Holdings (Details)



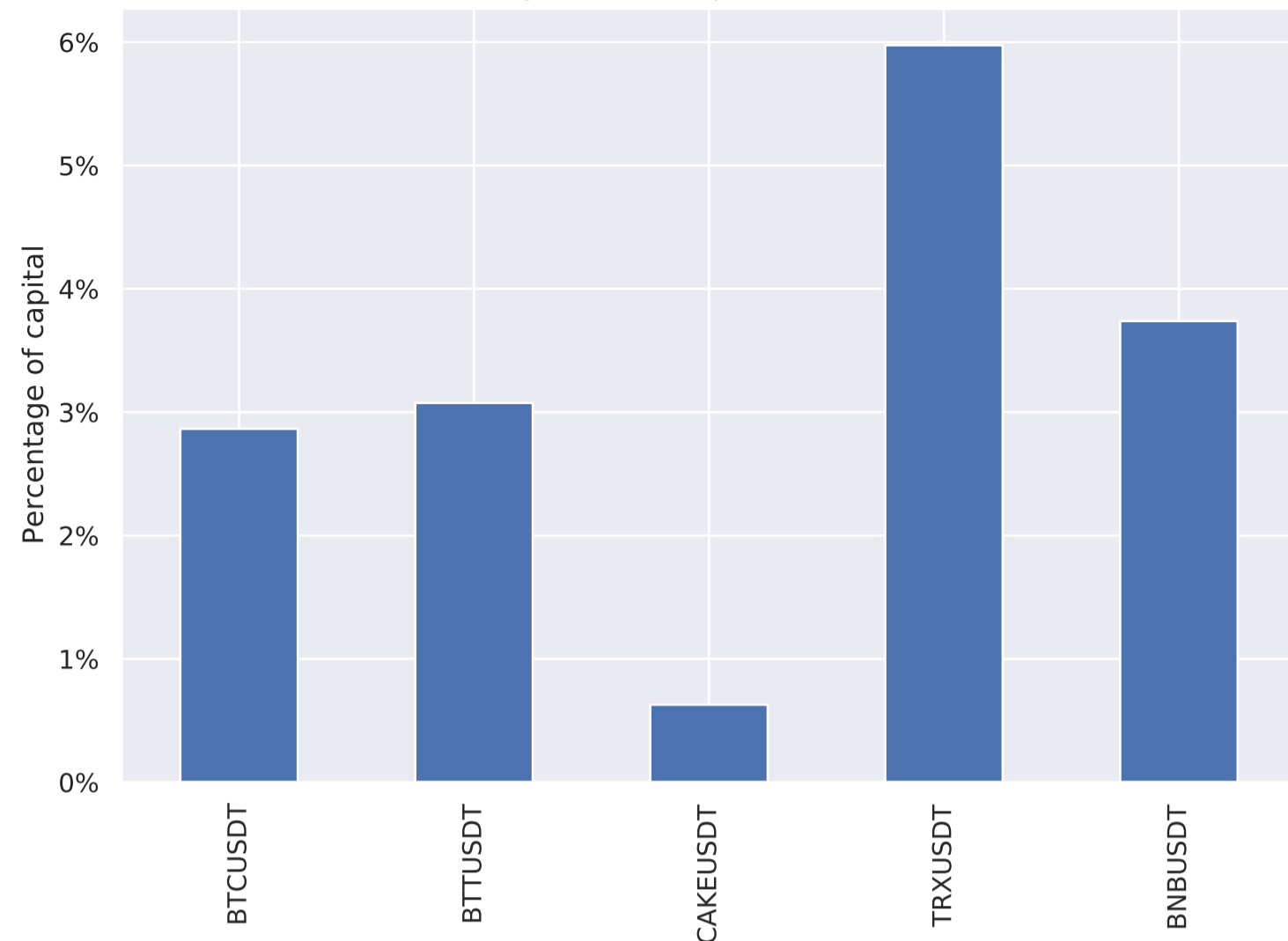
Daily Turnover (Aggregate)



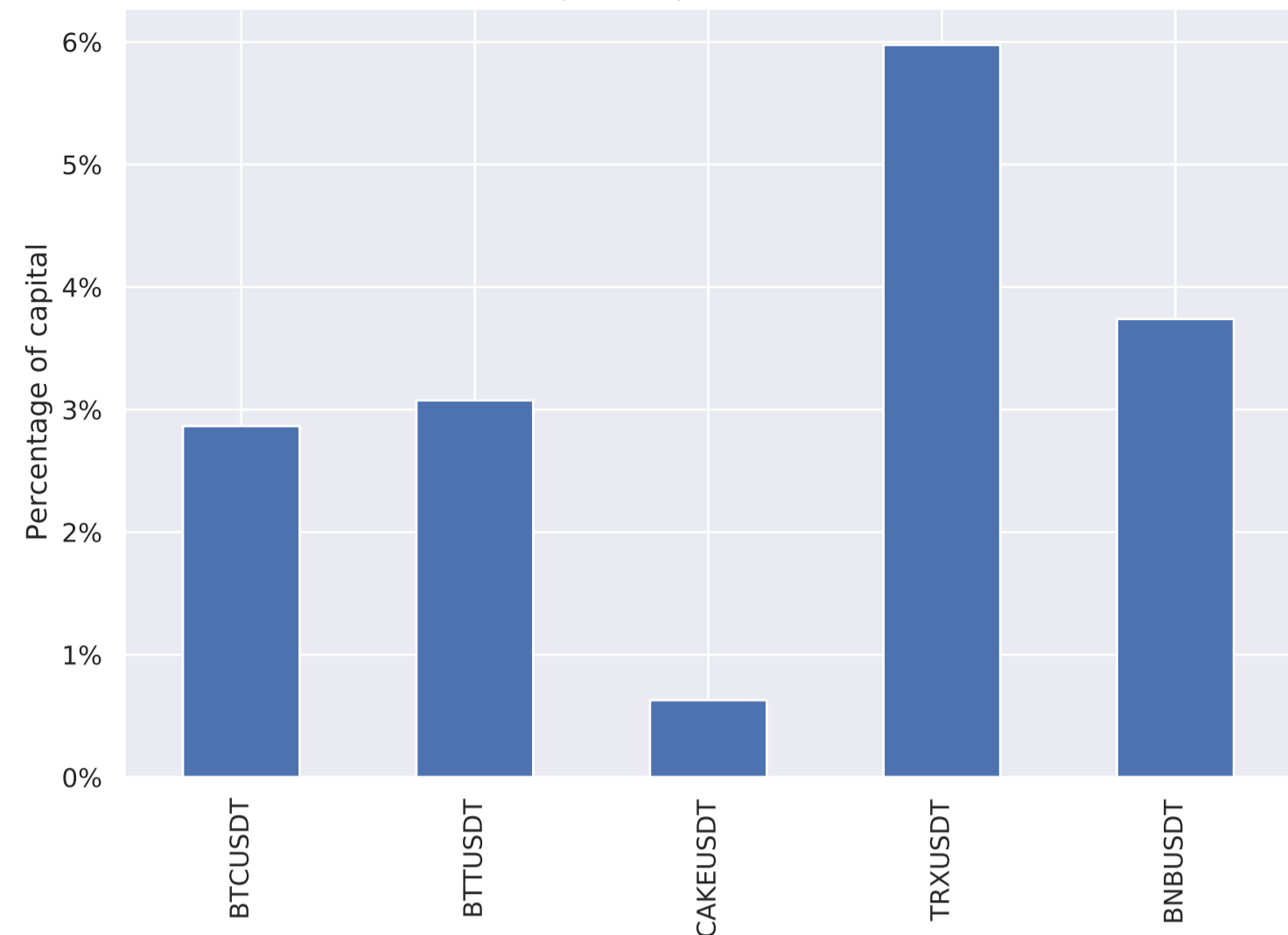
Daily Turnover (Details)



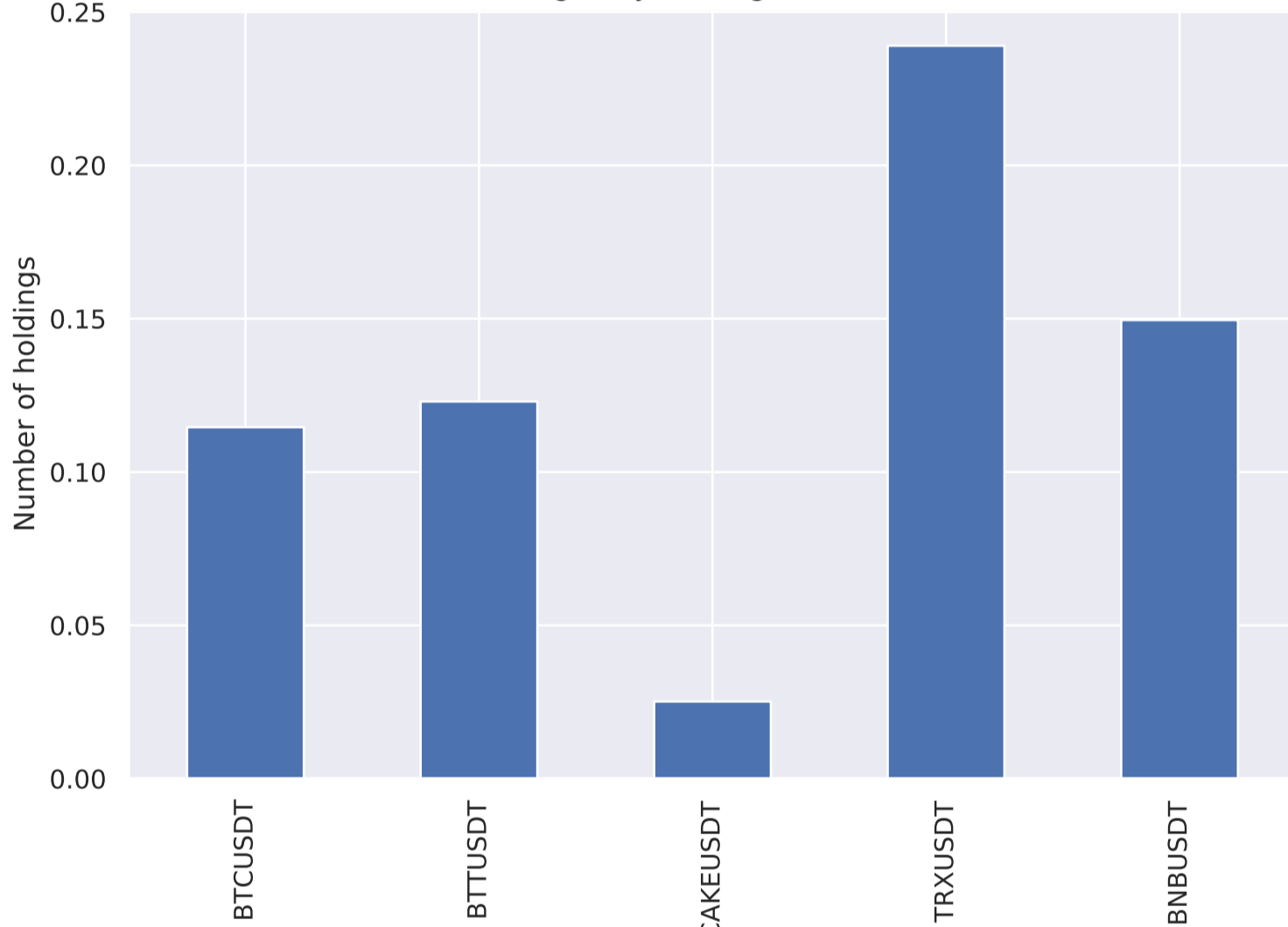
Avg Absolute Exposure (Details)



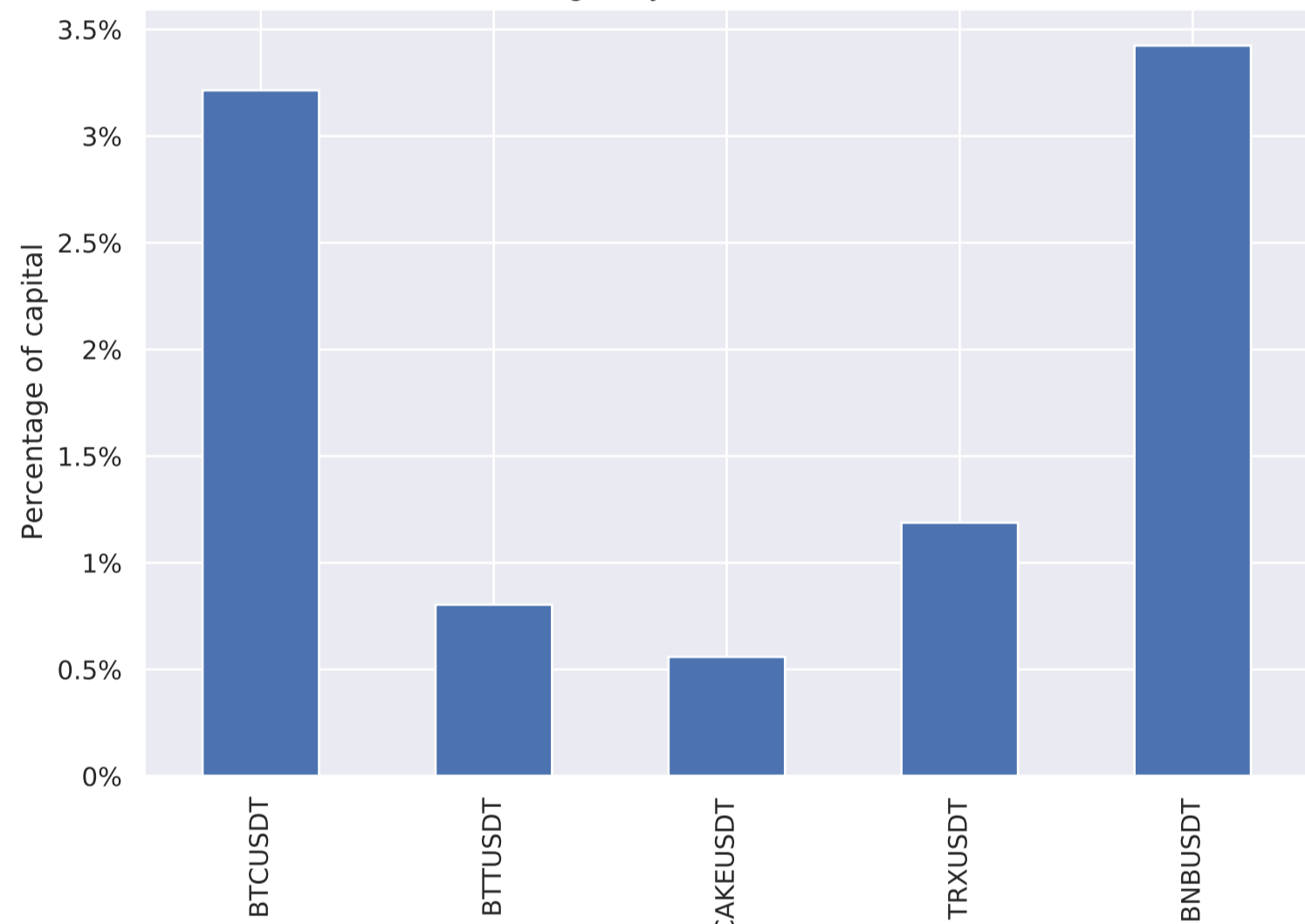
Avg Net Exposure (Details)



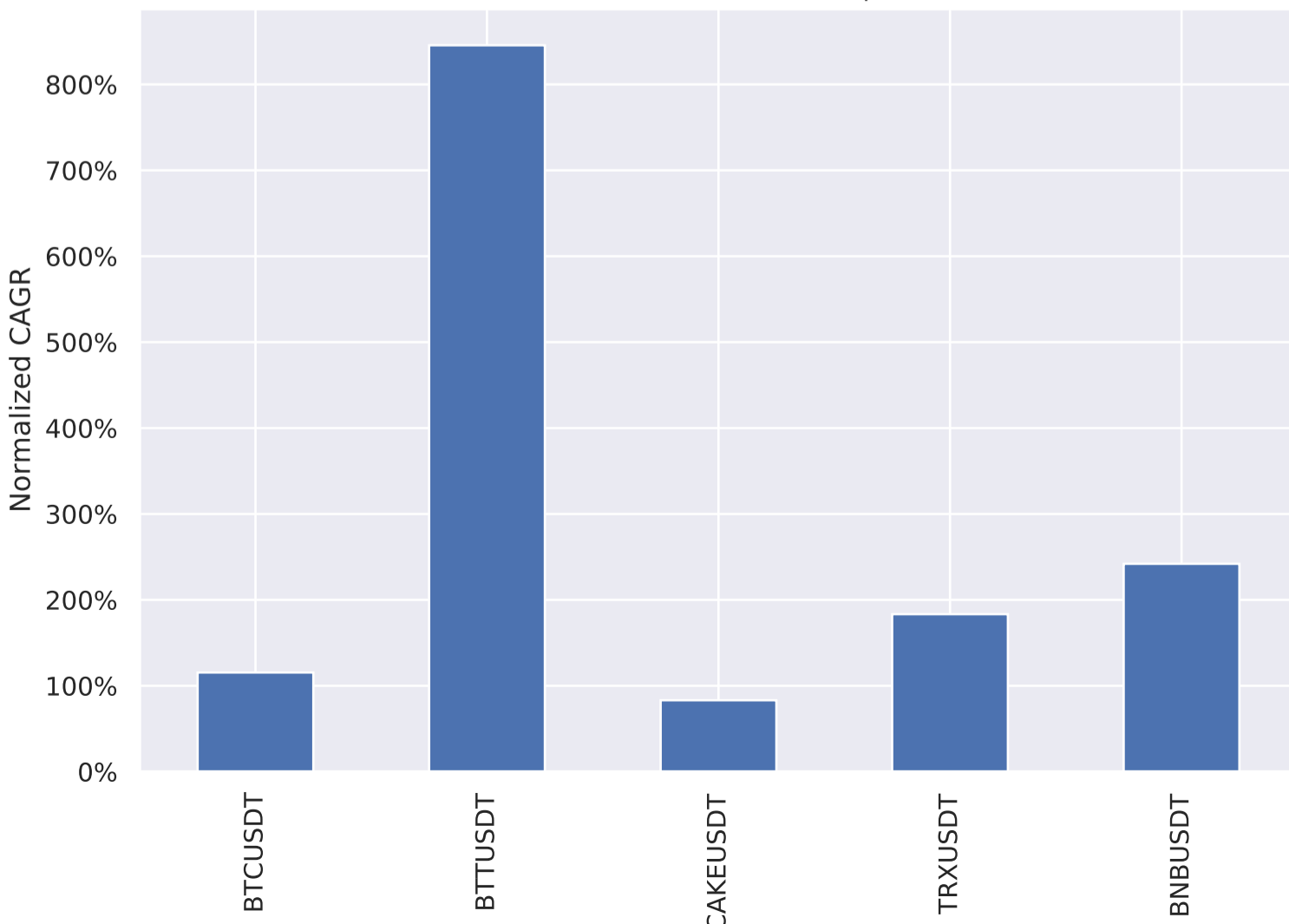
Avg Daily Holdings (Details)



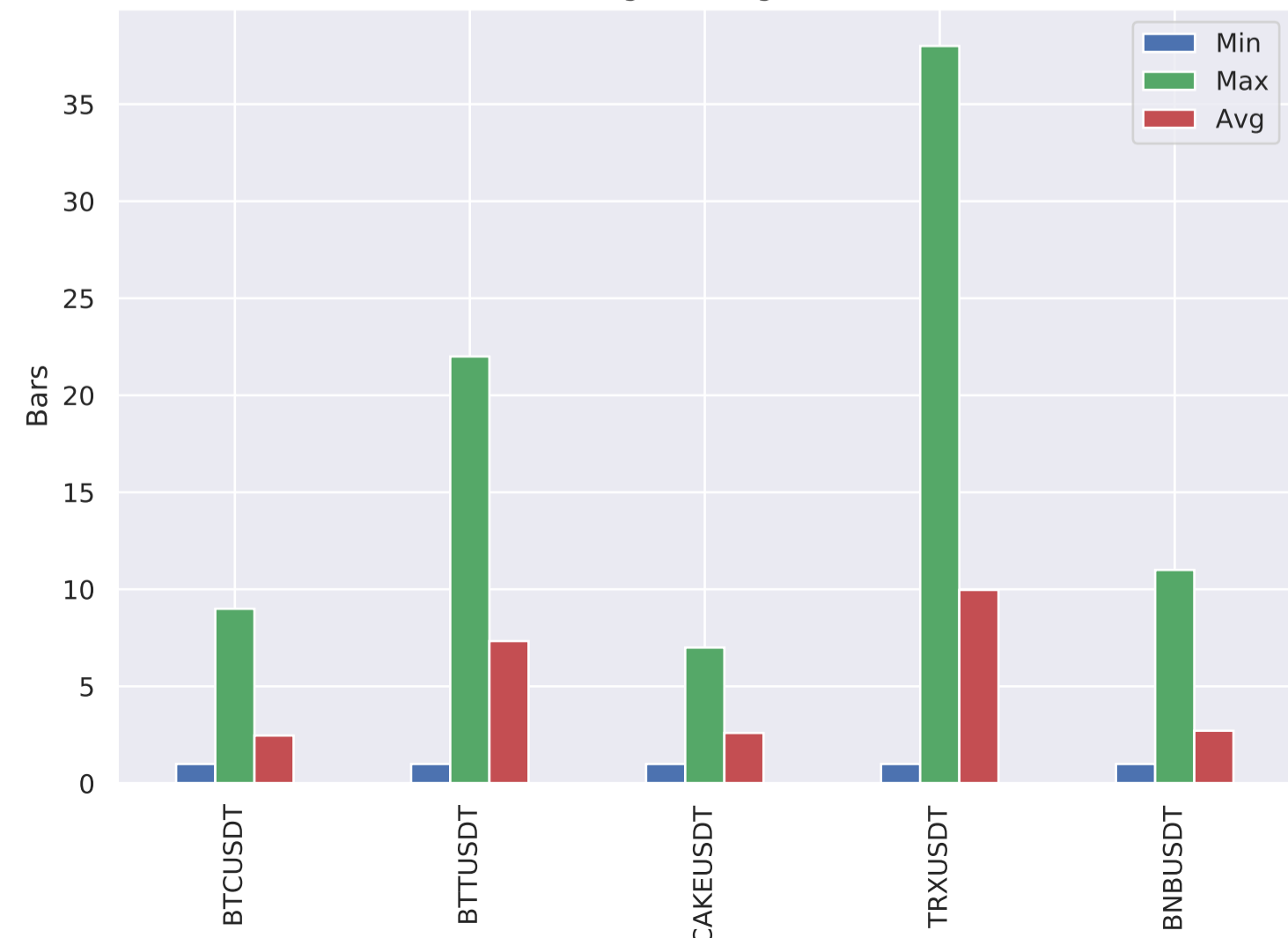
Avg Daily Turnover (Details)



Normalized CAGR (CAGR/Absolute Exposure) (Details)



Average Holding Period



Included columns:	BTCUSDT	BTTUSDT	CAKEUSDT
TRXUSDT	BNBUSDT		