

Announcement

Hello World!

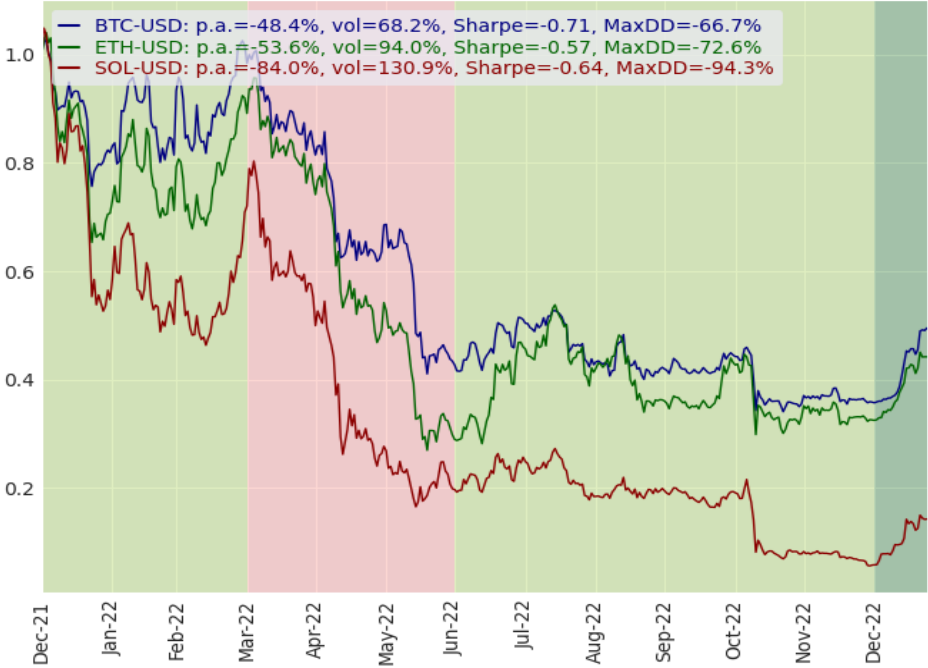
Risk-adjusted performance: 31Dec2021-23Jan2023

Asset	Total	P.a.	Vol	Sharpe	Excess Sharpe	Max DD	Max DD/Vol	Skewness	Kurtosis
BTC-USD	-50.5%	-48.4%	68.2%	-0.71	-0.73	-67%	-1.0	-1.0	2.6
ETH-USD	-55.8%	-53.6%	94.0%	-0.57	-0.58	-73%	-0.8	-0.7	1.4
SOL-USD	-85.7%	-84.0%	130.9%	-0.64	-0.64	-94%	-0.7	-1.8	6.4

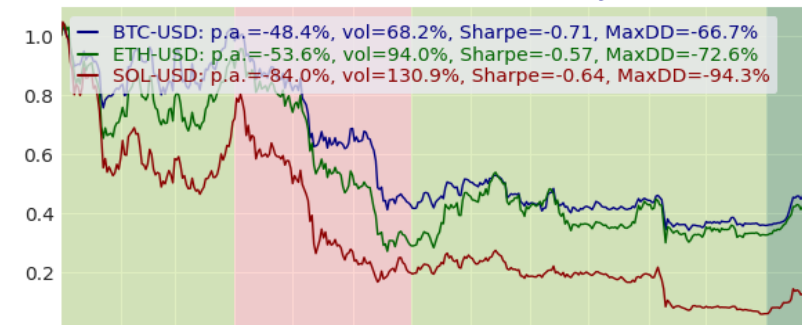
Periodic performance: 31Dec2021-23Jan2023

	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22	Jan-23	Total
BTC-USD	-17%	12%	5%	-17%	-16%	-38%	18%	-14%	-3%	5%	-16%	-4%	39%	-50%
ETH-USD	-27%	9%	12%	-17%	-29%	-45%	58%	-8%	-15%	18%	-18%	-8%	36%	-56%
SOL-USD	-41%	-0%	23%	-31%	-46%	-27%	26%	-26%	6%	-2%	-57%	-29%	145%	-86%

Time series of \$1 invested: 31Dec2021-23Jan2023



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Running Drawdown



Regime Conditional Regression: 31Dec2021-23Jan2023

