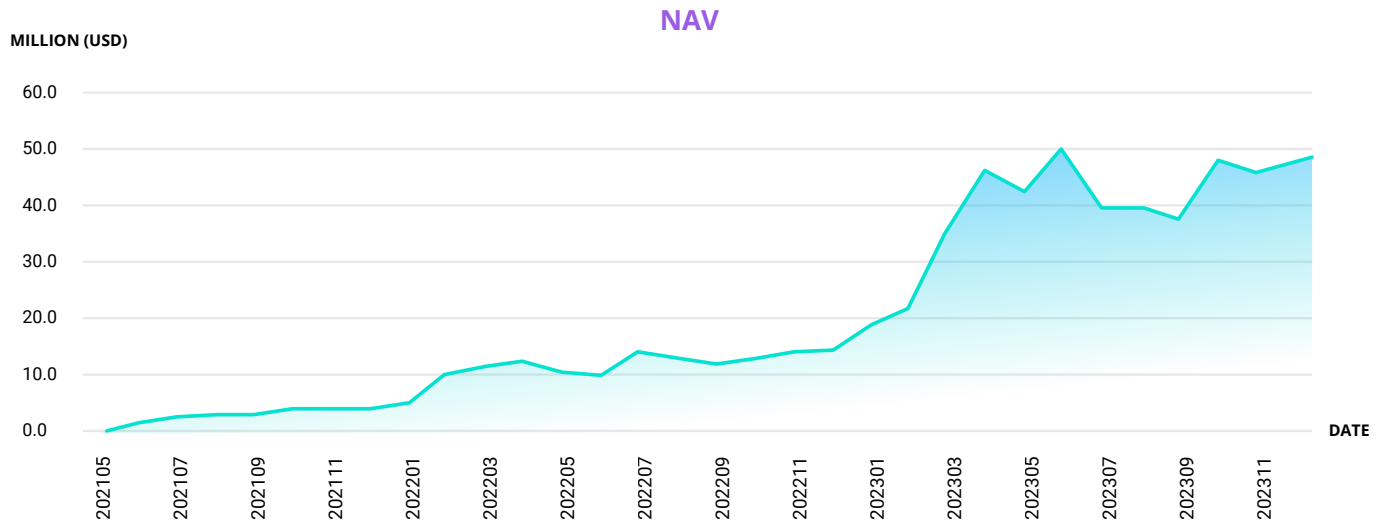




Gross return this year: +75% | Annualized Return on live performance: +263.53%

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2021						37.65%	40.59%	2.35%	-3.00%	31.76%	-7.00%	3.53%	143.74%
2022	12.94%	57.65%	9.41%	3.53%	-15.00%	-3.80%	22.82%	-7.30%	-6.90%	4.71%	4.24%	1.24%	93.17%
2023	18.94%	8.82%	35.88%	17.94%	-7.10%	10.18%	-21.00%	-0.30%	-4.50%	16.24%	-2.80%	3.18%	75.00%

Performance Chart



Strategy

Systematic CTA

Our systematic CTA fund focuses on trading crypto perpetual contracts, primarily BTCUSDT and ETHUSDT. We use a multi-factor model to predict trends with mid-to-high frequency, leveraging:

- **Data Sources:** Price, volume, funding rate, on-chain data, sentiment (not limited to)
- **Automation:** Fully automated for efficiency and consistency

Key Risks

- **Counterparty/Centralized Exchange (CEX) Risk:** Potential issues with exchange reliability
- **Stablecoin Unpegging Risk:** Vulnerability due to reliance on USDT-margined contracts

* We offer private mandate for investments above 1 million USDT, deleveraging risk accordingly for a lower MDD as requested.

Facts

Min Investment 10k USDT	Currency USDT	Invest & Redemption 1 Year or 3 Years	Management Fee 2%
Performance Fee 30%/40%/50%	Structure Managed Sub Account		

Statistic

Annualize Return +263.53%	Sharpe Ratio 2.9	Calmar 12	MDD (Monthly) -21%
Reference Period 2.5 years+	Turnover ~2x Daily		