



CNB Digital Cayman Fund

Description

Palm Jumeirah (PJ) is a systematic investment strategy which enters into a long or short position every Monday morning depending if the opening price is above or below the weekly pivot point. The position is then managed with different profit targets and stop losses derived from the Pivot Points (PP). While PJ cannot be classified as a truly trend-following system, it is playing momentum.

Statistics

Ann Return	53.0%
Ann Risk	35.1%
Sharpe	1.51
Sortino	2.69
Calmar	2.11
MaxDD	14.8%
Underlying	Bitcoin (perp)
Frequency	Daily
Type	Long/Short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020			-6.2	20.5	-11.5	9.1	9.8	-3.7	2.9	7.8	19.8	7.2	64.7
2021	-8.7	10.1	-3.6	-3.1	-1.5	23.0	7.6	-6.4	-0.1	18.6	8.7	-8.8	34.5
2022	1.0	15.1	10.0	-0.6	5.8	1.6	-3.3	3.0	-0.9	5.0	0.0	-0.7	40.7
2023	19.5	1.8	14.6	-2.4	-1.4	15.6	-5.7	18.9	0.3				74.4

Please note this analysis contains simulated data and does not represent actual performance achieved by investors. Past performance is not a reliable guide to future performance. The performance is compounded and computed using daily gross returns in USD gross of execution fees. Management and performance fees will have a negative impact on investment returns.

25-Sep-2023 07:55

Big Whale Following System

Description

The BWFS has been built upon the unique IP to acquire-read and process data in a very effective way. It is a long-only strategy that reacts to large market transactions that on an historical basis, are deemed to impact the market in a positive way. The BWFS relies on the identification of special market orders, and it can happen that it will stay out of the market for several months. Once a position is opened, a trailing Stop Loss set upon the confirmation of specific Profit Levels will manage the position. This means that the BWFS has a variable holding period which can span from hours to months.

Statistics

Ann Return	50.0%
Ann Risk	38.4%
Sharpe	1.30
Sortino	1.71
Calmar	0.71
MaxDD	32.8%
Underlying	Bitcoin
Frequency	Daily
Type	Long-only

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020			-10.1	9.2	15.1	-8.7	14.2	2.4	-7.8	11.1	20.1	-1.6	46.1
2021	25.0	5.4	1.0	-12.0	-13.8	11.1	15.8	7.6	4.5	24.8	-6.6	1.1	71.8
2022	-16.7	10.3	2.2	3.8	0.0	0.0	0.0	0.0	1.1	6.7	3.5	-3.6	5.0
2023	39.8	0.0	32.0	2.9	-8.0								74.8

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Description

Millennium is a systematic trading strategy that operates on a daily basis, executing either a long or short position during the day. The strategy relies on five distinct signals, which are evaluated in a predefined order. This prioritization ensures that the entry conditions are checked in a specific sequence. Once a signal condition is met, the strategy will attempt to execute a trade according to predefined rules. If the conditions for a particular signal are not satisfied, the subsequent rules will not be evaluated, and the system will wait for the next trading day to consider potential trades.

Statistics

Ann Return	50.4%
Ann Risk	29.2%
Sharpe	1.73
Sortino	2.16
Calmar	1.34
MaxDD	20.6%
Underlying	Bitcoin (perp)
Frequency	IntraDay
Type	Long/Short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020		-12.6	9.0	14.0	2.1	5.4	2.4	11.0	-4.3	23.5	0.8	18.1	86.8
2021	-11.7	2.9	6.0	2.0	-5.5	6.6	12.8	4.7	-4.8	1.9	-0.2	9.1	23.4
2022	-0.3	5.7	2.4	2.3	21.7	1.7	3.9	6.8	0.1	2.8	7.4	-0.4	66.8
2023	5.7	4.0	1.0	1.5	6.0	7.7	7.0	-4.2	4.0				37.2

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Blend (Bitcoin)

Description

Blend is a mix of 100+ independently developed long/short mid-frequency machine-learning models. Its purpose is to discover and exploit repeatable patterns in the market that lead to profitable trades. By actively trading at multiple daily rebalancing points, Blend effectively captures and capitalizes on intraday price movements, resulting in enhanced trading performance and potential for favourable investment outcomes.

Statistics

Ann Return	34.8%
Ann Risk	16.3%
Sharpe	2.14
Sortino	3.60
Calmar	2.63
MaxDD	8.4%
Underlying	Bitcoin (perp)
Frequency	Daily
Type	Long/Short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2022									15.9	3.9	1.9	0.5	23.3
2023	6.9	-3.2	2.7	7.2	2.5	1.5	-0.6	-1.4	-0.1				16.1

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Blend (Ethereum)

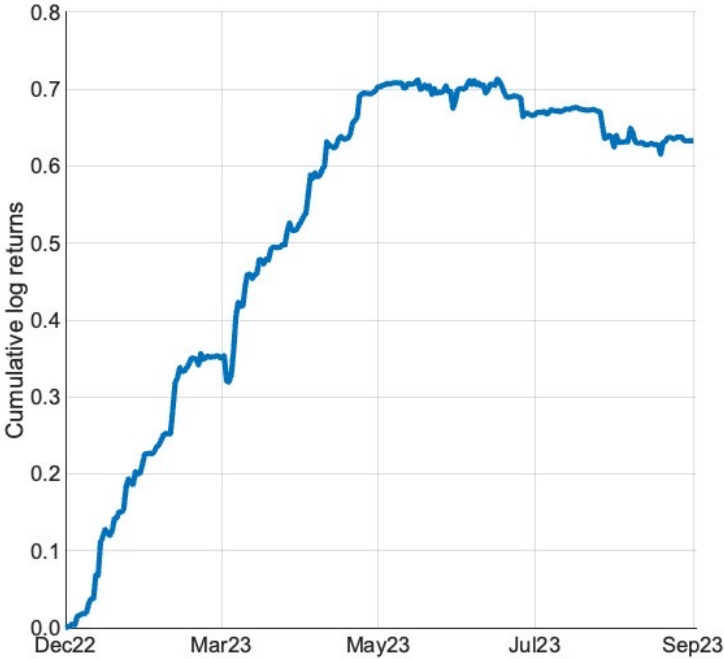
Description

Blend is a mix of 50+ independently developed long/short mid-frequency machine-learning models. Its purpose is to discover and exploit repeatable patterns in the market that lead to profitable trades. By actively trading at multiple daily rebalancing points, Blend effectively captures and capitalizes on intraday price movements, resulting in enhanced trading performance and potential for favourable investment outcomes.

Statistics

Ann Return	87.2%
Ann Risk	17.5%
Sharpe	4.97
Sortino	9.03
Calmar	5.85
MaxDD	9.3%
Underlying	Ethe. (perp)
Frequency	Daily
Type	Long/Short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2022													
2023	22.2	16.2	15.4	15.2	6.6	0.7	-3.5	-3.8	0.1				88.2

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Description

Karama is a traditional breakout strategy that operates by placing trades multiple times throughout the day using predefined limits derived from the previous day price range. The price range is calculated as the difference between the highest and lowest prices of the day. When the current day price surpasses the upper (lower) limit, a long (short) position is opened with predetermined profit target and stop loss levels. These levels are evaluated at the end of each hour.

Statistics

Ann Return	60.1%
Ann Risk	35.1%
Sharpe	1.71
Sortino	2.85
Calmar	1.49
MaxDD	21.8%
Underlying	Ethe. (perp)
Frequency	IntraDay
Type	Long/Short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020		5.1	17.4	8.7	6.1	0.8	5.5	13.3	0.1	5.8	3.8	20.4	126.9
2021	18.5	-4.6	-3.0	-5.9	14.7	-10.2	15.4	-9.5	0.4	8.8	-2.5	6.8	26.2
2022	10.2	-2.5	3.8	-7.0	9.2	9.5	23.0	16.1	3.8	0.7	3.7	-1.4	89.3
2023	10.0	8.8	14.3	-1.1	-3.1	5.0	-4.7	-3.5	-0.4				26.2

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Description

Twilight, designed to trade Ethereum, is a long-only trading strategy, following a pattern-based approach with a weekly trading frequency. The strategy incorporates 5 rules derived from 6 key checks, serving as the foundation for its trading decisions. The conditions were identified through the use of decision trees (i.e. classification models) and implemented with the use of profit targets and stop losses

Statistics

Ann Return	57.3%
Ann Risk	25.5%
Sharpe	2.25
Sortino	3.68
Calmar	2.94
MaxDD	11.9%
Underlying	Ethereum (perp)
Frequency	Weekly
Type	Long-only

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020		13.9	10.2	28.1	-6.1	1.1	6.8	10.2	9.1	8.0	4.9	6.4	136.2
2021	-0.0	15.4	9.1	3.5	21.9	-4.8	-0.2	11.4	-5.7	18.5	8.8	-5.4	93.5
2022	0.9	6.1	3.6	0.4	-1.8	-3.6	3.2	4.4	2.7	7.8	6.5	0.1	33.8
2023	10.4	-2.8	1.4	-1.6	6.0	3.2	0.8	-2.8	-1.2				13.4

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Marasi Drive (BTC 4h)

Description

Marasi Drive is an intraday breakout strategy applied to the 4h Bitcoin future. The strategy bases the entry rules for the long and short positions using the some of the features of the historical return distribution. Positions are closed only when a profit taking or stop loss level is triggered.

Statistics

Ann Return	83.4%
Ann Risk	43.0%
Sharpe	1.94
Sortino	2.81
Calmar	1.22
MaxDD	32.1%
Underlying	Bitcoin (perp)
Frequency	Intraday
Type	Long/short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020		8.2	0.2	8.0	-16.6	-6.0	12.3	5.4	9.6	7.6	24.9	22.8	96.6
2021	-7.4	18.4	1.1	9.2	18.0	7.5	-1.1	-4.0	11.1	21.9	1.8	5.6	112.2
2022	6.4	11.2	-12.8	4.9	18.9	6.7	2.2	2.9	17.6	-0.9	16.4	2.5	100.9
2023	29.0	0.0	16.3	3.8	5.9	11.8	-3.8	-2.4	-5.9				62.8

Please note this analysis contains simulated data and does not represent actual performance achieved by investors. Past performance is not a reliable guide to future performance. The performance is compounded and computed using daily gross returns in USD net of execution fees (4bps each way). Management and performance fees will have a negative impact on investment returns.

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Marasi Drive (ETH 1h)

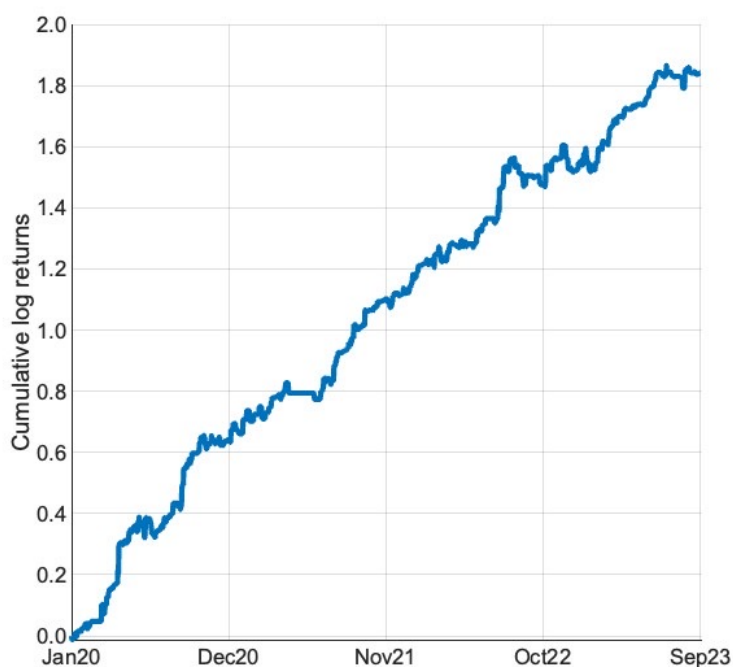
Description

Marasi Drive is an intraday breakout strategy applied to the 1h Ethereum future. The strategy bases the entry rules for the long and short positions using the some of the features of the historical return distribution. Positions are closed only when a profit taking or stop loss level is triggered.

Statistics

Ann Return	51.1%
Ann Risk	18.0%
Sharpe	2.85
Sortino	4.98
Calmar	3.55
MaxDD	9.0%
Underlying	Ethereum (perp)
Frequency	Intraday
Type	Long/short

Historical Simulation



Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	YtD
2020		2.3	11.2	17.1	6.5	-4.0	5.5	3.9	18.7	2.9	-0.2	4.9	90.8
2021	3.1	2.4	6.5	0.5	0.0	0.7	10.0	5.6	6.7	8.1	1.7	2.2	58.6
2022	8.2	3.7	0.7	4.0	1.0	6.3	18.5	-2.3	-1.4	3.3	7.7	-8.0	47.6
2023	-0.5	10.0	8.8	3.0	3.4	8.6	-1.5	3.1	-1.8				37.5

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