

Hitrates	Cumulative Return	Average Win	Average Loss	Returns Std.dev.	Number of Trades
54.9%	740%	166%	-11%	208%	51

Total Profits	Number of Winners	Average Winner	Best Trade
4643%	28	166%	917.0%

Total Losses	Number of Losing Trades	Average Loss	Worst Loss	Maximum Draw Down
-262%	23	-11%	-33%	-44%

Fehu Backtest performance with 4 main cryptocurrencies Bitcoin, Ethereum, Litecoin and Ripple against USD
Funds Under Management starting with USD 1,000,000

Total Cumulative Return = 740%

Ticker	Entry date	Exit date	Days	Trade						P&L		Accumulated balance	
				Bought price	Sold price	Volume	Market Cap	Draw down	Volume Adjusted Positions	P&L	P&L USD	Account	Calendar Year Returns
BTC	2013-Oct-13	2013-Dec-06	54	138.13	829.45	1,428,915	1,599,430,000	1%	\$99,900	500%	\$499,985	\$1,499,985.07	
LTC	2013-Oct-30	2013-Dec-07	38	2.29	23.29	1,368,055	47,999,300	-3%	\$63,041	917%	\$578,102	\$2,078,087.06	2013
XRP	2013-Nov-06	2013-Nov-17	13	0.007776	0.00604523	51,174	55,794,300	-28%	\$5,117	-22%	-\$1,139	\$2,076,948.03	107.7%
BTC	2014-Jan-05	2014-Jan-24	19	933.53	797.07	34,967,730	10,465,700,000	-17%	\$79,001	-15%	-\$11,548	\$2,065,399.89	
BTC	2014-May-20	2014-Jun-12	23	485.72	586.95	10,300,292	5,708,560,000	0%	\$83,619	21%	\$17,427	\$2,082,827.20	
BTC	2014-Jul-01	2014-Jul-24	23	640.81	601.73	20,239,887	8,316,770,000	-7%	\$146,163	-6%	-\$8,914	\$2,073,913.39	2014
LTC	2014-Nov-13	2014-Nov-21	8	4.1	3.5	4,247,812	139,504,000	-15%	\$72,615	-15%	-\$10,627	\$2,063,286.77	-0.7%
XRP	2014-Nov-13	2015-Jan-03	51	0.005035	0.022106	408,119	148,656,000	-3%	\$40,812	339%	\$138,371	\$2,201,658.22	
BTC	2015-May-03	2015-May-31	28	240.36	230.19	22,699,280	3,315,980,000	-5%	\$236,483	-4%	-\$10,006	\$2,191,652.26	
LTC	2015-May-22	2015-May-31	9	1.83	1.64	1,308,841	58,038,700	-11%	\$100,597	-10%	-\$10,445	\$2,181,207.75	
XRP	2015-May-29	2015-Jul-05	37	0.009056	0.010022	595,763	250,061,000	-18%	\$51,299	11%	\$5,472	\$2,186,679.75	
LTC	2015-Jun-14	2015-Aug-06	53	2	4.06	1,483,417	74,220,300	-1%	\$148,342	103%	\$152,792	\$2,339,471.74	
BTC	2015-Jun-16	2015-Aug-06	51	250.9	278.58	19,638,370	3,380,500,000	-4%	\$237,029	11%	\$26,150	\$2,365,621.41	
BTC	2015-Sep-08	2015-Sep-13	5	243.61	230.51	21,211,980	3,498,750,000	-6%	\$342,348	-5%	-\$18,410	\$2,347,211.85	
XRP	2015-Sep-11	2015-Sep-23	12	0.008444	0.006668	332,874	248,878,000	-21%	\$33,287	-21%	-\$7,001	\$2,340,210.61	
LTC	2015-Sep-28	2015-Oct-18	20	3.07	3.02	1,143,098	122,388,000	-4%	\$114,310	-2%	-\$1,862	\$2,338,348.89	
BTC	2015-Oct-06	2015-Dec-26	81	246.06	417.27	20,184,710	3,531,230,000	-2%	\$455,818	70%	\$317,161	\$2,655,510.09	
ETH	2015-Oct-27	2015-Dec-02	36	0.869641	0.82121	700,331	52,624,300	-17%	\$45,908	-6%	-\$2,557	\$2,652,953.42	
LTC	2015-Oct-29	2015-Nov-11	13	3.78	2.97	2,228,696	133,179,000	-22%	\$43,177	-21%	-\$9,252	\$2,643,701.12	
XRP	2015-Dec-05	2015-Dec-20	15	0.005301	0.006235	369,256	159,499,000	-3%	\$36,926	18%	\$6,506	\$2,650,207.15	2015
ETH	2015-Dec-11	2015-Dec-23	12	0.929762	0.858077	472,510	63,312,400	-8%	\$47,251	-8%	-\$3,643	\$2,646,564.08	28.3%
XRP	2016-Jan-27	2016-Mar-06	39	0.006506	0.00786	667,729	183,452,000	-9%	\$50,571	21%	\$10,525	\$2,657,088.62	
BTC	2016-Feb-14	2016-Mar-04	19	407.23	410.94	59,607,100	5,975,580,000	-2%	\$311,134	1%	\$2,835	\$2,659,923.16	
LTC	2016-Feb-15	2016-Mar-04	18	3.18	3.25	1,314,822	143,812,000	0%	\$131,482	2%	\$2,894	\$2,662,817.42	
LTC	2016-Mar-27	2016-Jun-22	87	3.3	3.91	1,232,320	145,718,000	-3%	\$123,232	18%	\$22,779	\$2,685,596.67	
BTC	2016-Apr-15	2016-May-19	34	429.71	438.72	59,429,480	6,550,350,000	-1%	\$1,057,322	2%	\$22,170	\$2,707,766.19	
BTC	2016-May-26	2016-Jun-22	27	453.38	596.12	65,818,600	7,008,500,000	0%	\$988,236	31%	\$311,131	\$3,018,897.66	
ETH	2016-Jul-22	2016-Aug-02	11	14.66	9.85236212	28,284,816	1,040,640,000	-44%	\$94,002	-33%	-\$30,827	\$2,988,070.55	
XRP	2016-Aug-05	2016-Aug-27	22	0.006447	0.005975	1,029,329	206,997,000	-9%	\$102,933	-7%	-\$7,536	\$2,980,534.59	
ETH	2016-Sep-01	2016-Oct-06	35	11.99	12.85	9,621,147	974,844,000	-6%	\$221,435	7%	\$15,883	\$2,996,417.37	
BTC	2016-Sep-04	2016-Sep-21	17	608.63	597.15	86,522,910	9,486,370,000	-2%	\$251,377	-2%	-\$4,741	\$2,991,675.88	
XRP	2016-Sep-15	2016-Oct-05	20	0.008303	0.007435	2,255,640	210,808,000	-19%	\$99,941	-10%	-\$10,448	\$2,981,228.04	
BTC	2016-Oct-07	2016-Oct-19	12	617.12	630.52	54,167,130	9,745,740,000	0%	\$1,544,678	2%	\$33,541	\$3,014,768.82	
BTC	2016-Oct-22	2017-Jan-06	76	657.29	902.2	58,355,560	10,088,400,000	-1%	\$307,003	37%	\$114,391	\$3,129,159.86	2016
LTC	2016-Oct-27	2016-Nov-03	7	4.02	3.86	3,490,789	190,729,000	-5%	\$349,079	-4%	-\$13,894	\$3,115,266.17	17.7%
LTC	2016-Dec-23	2017-Jan-05	13	4.66	4.29	3,815,405	182,056,000	-9%	\$128,182	-8%	-\$10,178	\$3,105,088.60	

ETH	2017-Jan-03	2017-Apr-03	90	9.73	44.36	15,419,756	732,988,000	-6%	\$102,364	356%	\$364,323	\$3,469,411.33	
BTC	2017-Feb-01	2017-Feb-10	9	989.02	988.67	108,607,120	15,667,900,000	-4%	\$242,956	0%	-\$86	\$3,469,325.35	
LTC	2017-Feb-01	2017-Feb-09	8	4.08	3.8	6,294,089	202,128,000	-9%	\$378,678	-7%	-\$25,988	\$3,443,337.63	
LTC	2017-Mar-02	2017-Jul-15	135	3.92	38.92	4,760,188	189,785,000	-5%	\$192,484	893%	\$1,718,603	\$5,161,940.53	
ETH	2017-Apr-26	2017-Jun-26	61	52.72	272.69	59,601,280	4,544,370,000	-1%	\$431,438	417%	\$1,800,141	\$6,962,081.24	
XRP	2017-Apr-28	2017-May-27	29	0.044475	0.212549	21,066,592	1,320,040,000	0%	\$104,150	378%	\$393,590	\$7,355,671.74	
BTC	2017-Jul-20	2017-Sep-04	46	2817.6	4236.31	1,255,049,100	37,356,800,000	-13%	\$145,283	50%	\$73,152	\$7,428,824.16	
ETH	2017-Aug-05	2017-Sep-04	30	256.51	295.17	759,379,300	20,900,000,000	-1%	\$284,645	15%	\$42,900	\$7,471,724.57	
LTC	2017-Aug-23	2017-Sep-14	22	53.25	42.7302798	195,033,600	2,456,090,000	-23%	\$394,395	-20%	-\$77,914	\$7,393,810.55	
BTC	2017-Sep-30	2017-Nov-11	42	4338.71	6357.6	1,269,408,900	69,136,600,000	-4%	\$545,669	47%	\$253,911	\$7,647,721.28	
ETH	2017-Oct-06	2017-Oct-23	17	308.59	279.428719	372,357,700	28,031,100,000	-10%	\$896,021	-9%	-\$84,673	\$7,563,048.62	
LTC	2017-Oct-12	2017-Dec-28	77	60.11	249.93	108,910,760	2,713,870,000	-15%	\$194,134	316%	\$613,051	\$8,176,099.82	
XRP	2017-Nov-09	2017-Dec-07	28	0.217488	0.222823	132,512,290	8,396,440,000	-10%	\$839,091	2%	\$20,583	\$8,196,682.80	2017
BTC	2017-Nov-25	2017-Dec-22	27	8790.92	13831.8	4,161,743,000	137,632,000,000	0%	\$502,556	57%	\$288,175	\$8,484,857.73	172.4%
ETH	2018-Jan-28	2018-Feb-02	5	1246.01	910.148519	3,879,165,000	108,122,000,000	-39%	\$323,638	-27%	-\$87,236	\$8,397,621.26	