

Backtest trading performance

Background

Fehu trading model is a proprietary, rule-based algorithm that generates buying and selling signals in cryptocurrencies. Harnessing near two decades of currency and futures market trading experiences, the algorithm introduces the discipline and the advantages of a proven, rule based trading approach.

Rule-based Cryptocurrency Trading Algorithm

The Alpha 2 backtest show here is Bitcoin/USD. The model-based entry signals are created with a formulation that simultaneously gauge number of variables, including delta in price and volatility in relation to time.

Essentially, the model seeks to establish a positioning in upward or downward trending cryptocurrencies, but will do so only after a number of rigorous trend-confirmations have been completed.

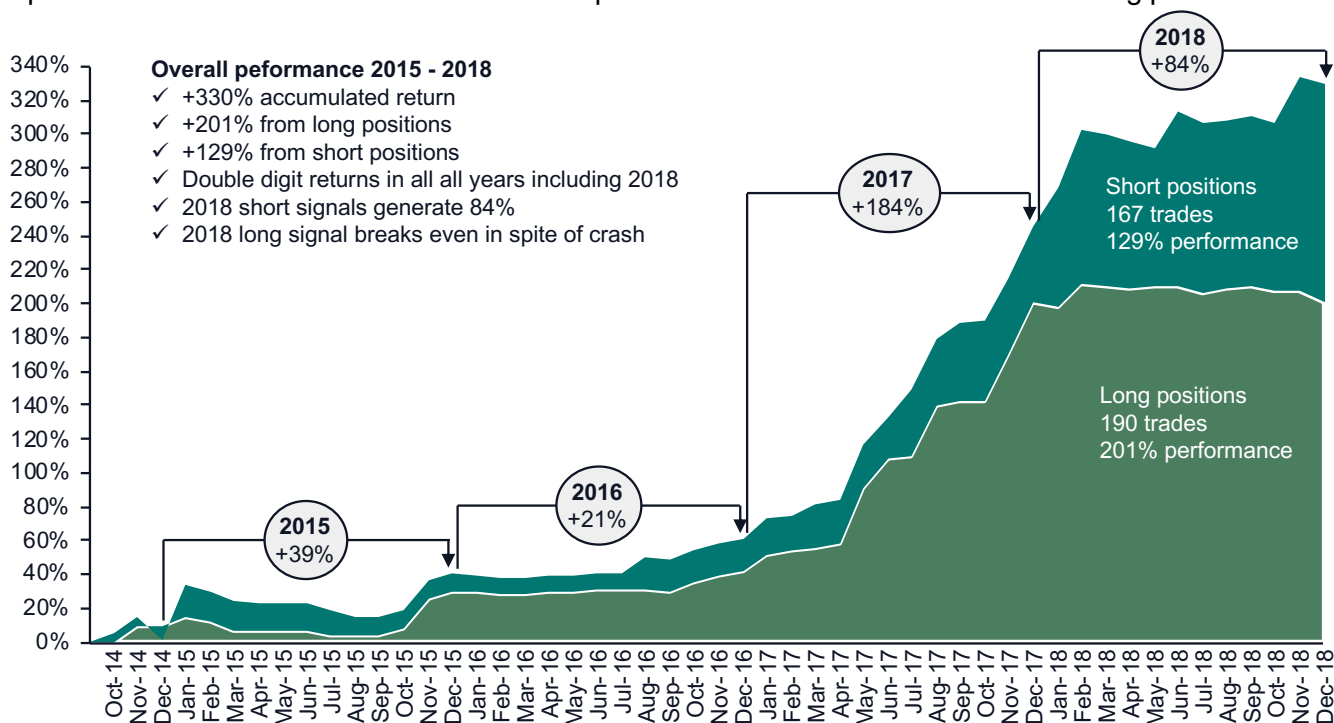
All components of the FEHU trading model are systematic and rule-based, including the position sizing and positive expectancy elements, which further incorporate an in-built risk management system, capping potential trading losses.

Alpha performance metrics

Base currency	USD
Number of cryptos	4
Average annual return	76%
Since Inception	330%
From Longs	201%
From Shorts	129%
Time horizon	2014-2018
Total number of trades	357
Percentage profitable	41%
Max Loss	-8%
Max Profit	32%
LONG Avg Loss	-1,15%
LONG Avg Gain	3,91%
SHORT Avg Loss	-1,4%
SHORT Avg Gain	4,21%
Risk Reward Ratio	1:3

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	PnL
2014	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5.70	9.17	-13.92	0.95
2015	32.37	-3.07	-5.24	-2.36	0.00	0.00	-3.44	-4.90	0.00	4.24	17.83	3.95	39.38
2016	-0.85	-1.05	0.00	0.73	-0.47	1.76	0.00	9.46	-1.05	5.00	4.24	3.36	21.13
2017	11.53	1.62	7.45	1.77	33.09	15.87	16.14	29.60	10.31	0.52	25.10	31.42	184.42
2018	23.33	33.32	-2.37	-4.51	-4.23	21.50	-6.53	2.28	2.81	-4.32	26.96	-4.08	84.16

Alpha 2 backtest delivers consistent returns in spite of market conditions with short and long positions



Most recent historical trading signals

The full trade by trade log is transparent and be viewed in it's entirety at app.nordiccrypto.com/login

Instrument	Algorithm	Signal	Opened	Closed	Time Open (h)	Pair	Entry	Exit	Backtest PnL
Bitcoin	ALPHA2	LONG	2019-02-10 18:00:00	2019-02-10 22:00:00	04	USD_BTC	3,640.210000	3,656.960000	0.46%
Bitcoin	ALPHA2	SHORT	2019-02-07 14:00:00	2019-02-08 05:00:00	15	USD_BTC	3,389.300000	3,390.220000	-0.03%
Bitcoin	ALPHA2	SHORT	2019-02-06 02:00:00	2019-02-06 22:00:00	20	USD_BTC	3,397.710000	3,394.700000	0.09%
Bitcoin	ALPHA2	SHORT	2019-02-03 19:00:00	2019-02-04 07:00:00	12	USD_BTC	3,439.670000	3,452.760000	-0.38%
Bitcoin	ALPHA2	SHORT	2019-01-30 01:00:00	2019-01-30 03:00:00	02	USD_BTC	3,410.190000	3,432.770000	-0.66%
Bitcoin	ALPHA2	SHORT	2019-01-28 01:00:00	2019-01-28 23:00:00	22	USD_BTC	3,540.480000	3,454.870000	2.42%
Bitcoin	ALPHA2	SHORT	2019-01-27 07:00:00	2019-01-27 17:00:00	10	USD_BTC	3,588.790000	3,580.830000	0.22%
Bitcoin	ALPHA2	SHORT	2019-01-25 07:00:00	2019-01-25 20:00:00	13	USD_BTC	3,587.280000	3,571.930000	0.43%
Bitcoin	ALPHA2	SHORT	2019-01-22 07:00:00	2019-01-22 12:00:00	05	USD_BTC	3,563.360000	3,591.330000	-0.78%
Bitcoin	ALPHA2	SHORT	2019-01-21 08:00:00	2019-01-21 11:00:00	03	USD_BTC	3,561.470000	3,578.960000	-0.49%
Bitcoin	ALPHA2	SHORT	2019-01-20 12:00:00	2019-01-21 00:00:00	12	USD_BTC	3,552.090000	3,575.270000	-0.65%
Bitcoin	ALPHA2	SHORT	2019-01-16 23:00:00	2019-01-17 10:00:00	11	USD_BTC	3,647.410000	3,625.490000	0.60%
Bitcoin	ALPHA2	LONG	2019-01-04 07:00:00	2019-01-04 09:00:00	02	USD_BTC	3,867.810000	3,833.510000	-0.89%
Bitcoin	ALPHA2	LONG	2019-01-02 12:00:00	2019-01-03 05:00:00	17	USD_BTC	3,873.600000	3,909.890000	0.94%
Bitcoin	ALPHA2	LONG	2019-01-02 08:00:00	2019-01-02 11:00:00	03	USD_BTC	3,861.890000	3,870.760000	0.23%
Bitcoin	ALPHA2	LONG	2018-12-24 01:00:00	2018-12-24 12:00:00	11	USD_BTC	4,262.760000	4,173.360000	-2.10%
Bitcoin	ALPHA2	LONG	2018-12-23 02:00:00	2018-12-23 04:00:00	02	USD_BTC	4,037.260000	4,060.870000	0.58%
Bitcoin	ALPHA2	LONG	2018-12-20 09:00:00	2018-12-20 20:00:00	11	USD_BTC	4,077.970000	3,949.740000	-3.14%
Bitcoin	ALPHA2	LONG	2018-12-18 14:00:00	2018-12-18 15:00:00	01	USD_BTC	3,602.290000	3,552.040000	-1.39%
Bitcoin	ALPHA2	SHORT	2018-12-13 02:00:00	2018-12-13 13:00:00	11	USD_BTC	3,436.550000	3,442.350000	-0.17%
Bitcoin	ALPHA2	SHORT	2018-12-08 12:00:00	2018-12-08 22:00:00	10	USD_BTC	3,383.190000	3,546.770000	-4.84%
Bitcoin	ALPHA2	SHORT	2018-12-08 09:00:00	2018-12-08 11:00:00	02	USD_BTC	3,424.890000	3,447.760000	-0.67%
Bitcoin	ALPHA2	SHORT	2018-12-06 13:00:00	2018-12-07 12:00:00	23	USD_BTC	3,718.120000	3,407.570000	8.35%
Bitcoin	ALPHA2	SHORT	2018-12-03 14:00:00	2018-12-04 06:00:00	16	USD_BTC	3,977.160000	3,976.780000	0.01%
Bitcoin	ALPHA2	SHORT	2018-12-02 05:00:00	2018-12-02 16:00:00	11	USD_BTC	4,139.510000	4,168.860000	-0.71%
Bitcoin	ALPHA2	SHORT	2018-12-01 01:00:00	2018-12-01 09:00:00	08	USD_BTC	4,010.630000	4,010.570000	0.00%
Bitcoin	ALPHA2	SHORT	2018-11-26 14:00:00	2018-11-27 10:00:00	20	USD_BTC	3,821.430000	3,724.160000	2.55%
Bitcoin	ALPHA2	SHORT	2018-11-24 14:00:00	2018-11-25 12:00:00	22	USD_BTC	4,310.650000	3,842.620000	10.86%
Bitcoin	ALPHA2	SHORT	2018-11-23 12:00:00	2018-11-23 13:00:00	01	USD_BTC	4,304.170000	4,311.460000	-0.17%