

MODERATE FUND FACT SHEET

JUNE 2022

Eveince is a quantitative investment firm, specialized in digital assets; We focus on providing our clients with maximized risk adjusted returns in highly volatile markets.

Approach

Collaborative high-throughput AI models implement all activities done in a hedge fund while devising different approaches in different levels for managing risks. This allows us to build customized risk profiles for different risk appetites using a modular architecture. Volume and variety of data contributing to statistical models can never be imagined and calculated by humans which leads to robustness in overall trading performance.

Strategy

Using mathematical and statistical modeling and machine learning various quantitative trading models have been implemented that use market momentum, trend, volume and hundreds of signal characteristics to take a market position considering Value at Risk. This process indicates the Eveince position toward market behavior for the next time frame. Considering provided position, market risk and investor risk profile a portfolio management model balances asset-allocation map. Next the order execution makes sure that orders are being executed in a way to maximize profit and in the most reliable way.

Performance Overview

Metric (LTD*)	BASSO	MODERATE	ALTO	BITCOIN
Annualized Return	69.2 %	96.1 %	169.2 %	48 %
Annualized Volatility	32.5 %	42 %	63.8 %	84 %
Sharpe Ratio	1.78	1.82	1.88	0.86
Maximum Drawdown	-10 %	-18 %	-36 %	-67.7 %
Alpha	0.75	0.53	1.26	-
Beta	0.12	0.5	0.49	-

Objective

MODERATE fund as a Medium risk profile is benchmarked against *Barclayhedge Cryptocurrency Traders Index*. In this fund the focus is on generating risk adjusted returns.

	MODERATE	Barclay
Annualized Return	96.1 %	68.3 %
Annualized Volatility	42 %	53 %
Sharpe Ratio	1.82	1.24
Maximum Drawdown	-18 %	-47 %

* Life To Date Period: Jan 1, 2020 to June 30, 2022



DISCLAIMER

Reported performance in this fact-sheet consists of back-test results as well as system forward test. This is due to the fact that several metrics, i.e. Sharpe Ratio, are only meaningful with a certain amount of historical data. More specifically, reported results before March 2022 are backtest, after that the results are generated with our full featured platform. Eveince platform can be used to investigate forward results solely. It should also be noted that active portfolio rebalancing, as a standard fund manager routine, and order execution performance are not reflected in backtest performance results.

