

# Pardo & Co. Cross BTC Performance Tear Sheet

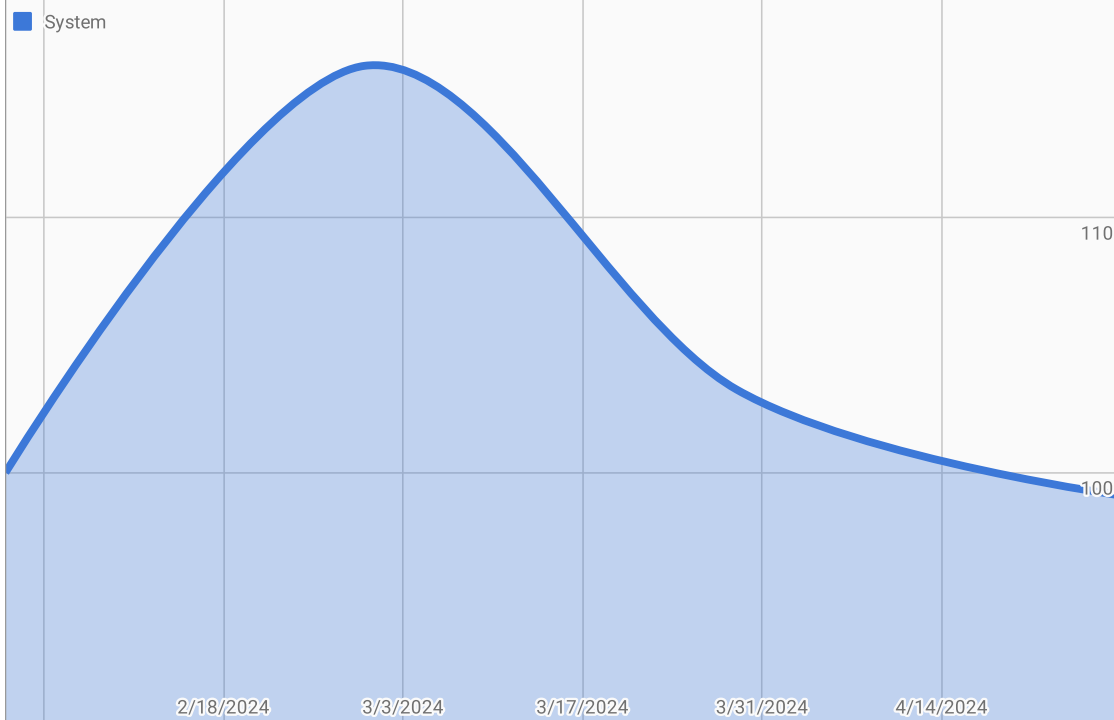


PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. FUTURES TRADING IS SPECULATIVE & INVOLVES A HIGH DEGREE OF RISK.

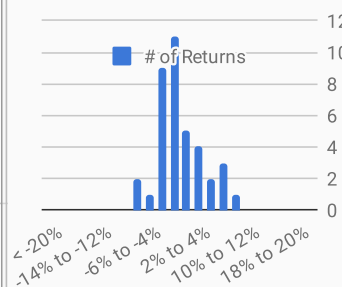
Model Tracking Account Performance | updated 04-01-2024

Last Daily ROR	MTD ROR	YTD	Max EOM DD	Account Minimum	Subscription	Commision per Contract
-4.24%	-4.24%	-0.98%	-16.93%	\$45,000 USD	\$30 USD	\$1.50 USD

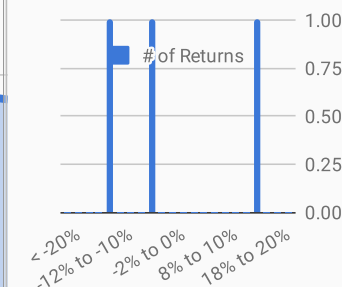
## Monthly Growth of \$1,000



## Daily Return Distribution



## Monthly Return Distribution



Monthly Non-Compounded ROR													Annual Summary			
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
2024		15.96%	-12.69%	-4.24%									-0.98%	-16.93%	14.72%	-0.09

Stats below and in headline compiled using monthly non-compounded rates of return and month to date returns for the current month. Summary stats like Annualized Return should be discounted given the short length of the track record.

RETURN ANALYSIS	SYSTEM	S&P	SG CTA	RISK ANALYSIS	SYSTEM	S&P	SG CTA	VOL ANALYSIS	SYSTEM	S&P	SG CTA
VAMI	\$990	\$1,035	\$1,367	Sharpe Ratio	-0.07	1.12	1.38	% Positive	25.00%	50.00%	50.00%
Cumulative Return	-0.98%	3.51%	36.71%	Sortino Ratio	-0.13	-----	-----	Max DD	-16.93%	-2.63%	-15.14%
Annualized Return	-11.66%	14.78%	249.28%	Ulcer Index	3.71	0.34	1.69	Date of Max DD	04-2024	04-2024	04-2024
Current Drawdown	-16.93%	-2.63%	-15.14%	Mar Ratio	-0.69	16.47	1.51	Largest Gain	15.96%	3.10%	45.79%
Average Gain	15.96%	3.10%	28.14%	Correlation	-----	0.17	0.70	Largest Loss	-12.69%	-2.63%	-15.14%
Average Loss	-8.47%	-2.63%	-15.14%	R2	-----	0.03	0.49	Annualized Vol	59.51%	11.60%	-----
Average Month	-0.24%	0.89%	10.29%	Beta	-----	0.97	0.33	Kurtosis	1.3745	-1.9949	1.4407
Max Run Up	15.96%	6.30%	61.10%	Alpha	-----	-0.88%	-3.69%	Skew	0.8671	-0.7207	1.0438

## STRATEGY DETAILS

Methodology	Systematic
Trading Strategy	Day Trading
Holding Period	Short Term
Geography	US

## INVESTMENT TERMS

Minimum Investment	\$45,000 USD
Commission Per Contract	\$1.50
Subscription Fee	\$30.00
Additional Fees	None.

## MARGIN & TRADING

Margin to Equity	10% to 50%
Round Turns / M	2,000
Markets	MBT
Start Date	2/6/2024

CRYPTOCURRENCY DERIVATIVES CARRY UNIQUE RISKS. PLEASE READ THE [NFA INVESTOR ADVISORY ON VIRTUAL CURRENCIES](#) AND THE [CFTC CUSTOMER ADVISORY ON VIRTUAL CURRENCIES](#).

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