

OVERVIEW

Suiteki has developed and deployed a successful arbitrage strategy.

The ability to bridge different crypto market venues, combined with an advanced risk management system, has allowed us to deliver a consistent and absolute positive return since inception.

HIGHLIGHTS

STRATEGY

- Market-neutral alpha generation
- Best in class risk-reward ratios
- Uncorrelated with the underlying asset(s)

TRADING SCOPE

- 10+ exchanges
- Multi-assets portfolio
- 24/7

RISK MANAGEMENT

- Fully automated self-enforcing rules
- Pre and post-execution monitoring

FLEXIBLE & ADVANTAGEOUS FOR INVESTORS

- Flexibility to keep the exposure to the underlying or not
- Access to historical and real-time performance
- Subscription/Redemption at any moment, no Entry/Exit fee
- Hurdle rate & high-water mark

DESCRIPTION

Inception Date	August 1st, 2019
Strategy	High-frequency Market-neutral arbitrage
Leverage	None
Est. Max Capacity (No Market Impact)	USD\$ 10m
Entry Fee	0%
Exit Fee	0%
Management Fee	0%
Performance Fee	20%
Lock-up Period	No
Hurdle Rate	Yes Progressive fee structure
High-Water Mark	Yes

PERFORMANCE (YoY)

	SUITEKI	BITCOIN
Annualized return	10,34%*	130,51%
Total return (Suiteki + Long)	140,85%	-
Month positive return	12/12	8/12
Annualized volatility	1,54%	58,31%
Correlation	-	-0,05
Max drawdown daily	- 0,24%	- 48,84%
Max drawdown mthly	0%	- 24,13%
Sharpe ratio	6,71	2,24
Sortino ratio	24,56	2,1
VaR	- 0,02%	-4,92%
Expected shortfall	- 0,05%	-8,11%

* Absolute return (No exposure to the underlying)

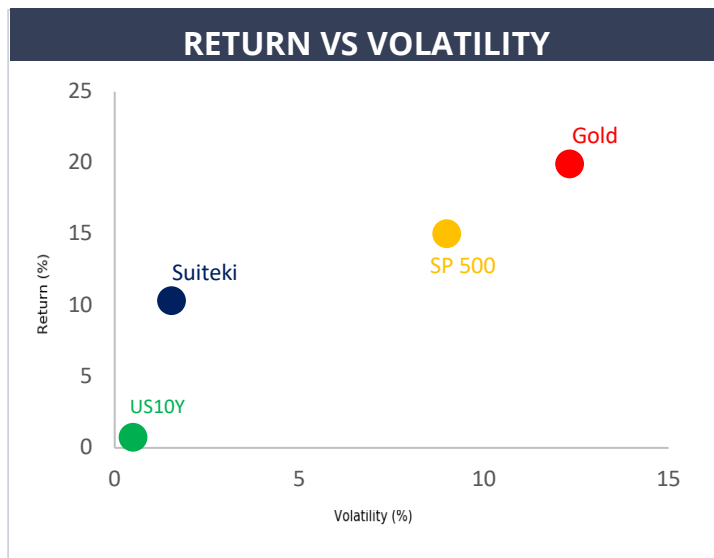
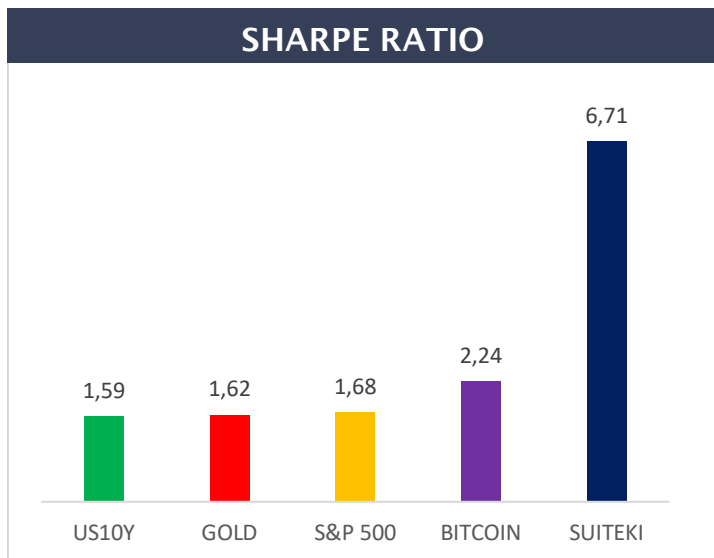
RISK-RETURN PERFORMANCE (SHARPE RATIO)

	US10Y	GOLD	S&P 500	BITCOIN	SUITEKI
Sharpe	1,59	1,62	1,68	2,24	6,71
Return	0,78	19,95	15,06	130,51	10,34
Volatility	0,49	12,32	8,99	58,31	1,54

BEST-IN-CLASS RISK-RETURN PERFORMANCE

Suiteki had the best Sharpe ratio over the past year compared to other main asset classes:

- **10,34% Absolute return is 13x more than the US10y** with still a low volatility
- **1,54% Volatility is 6x lower than the S&P** with still an absolute double-digit return

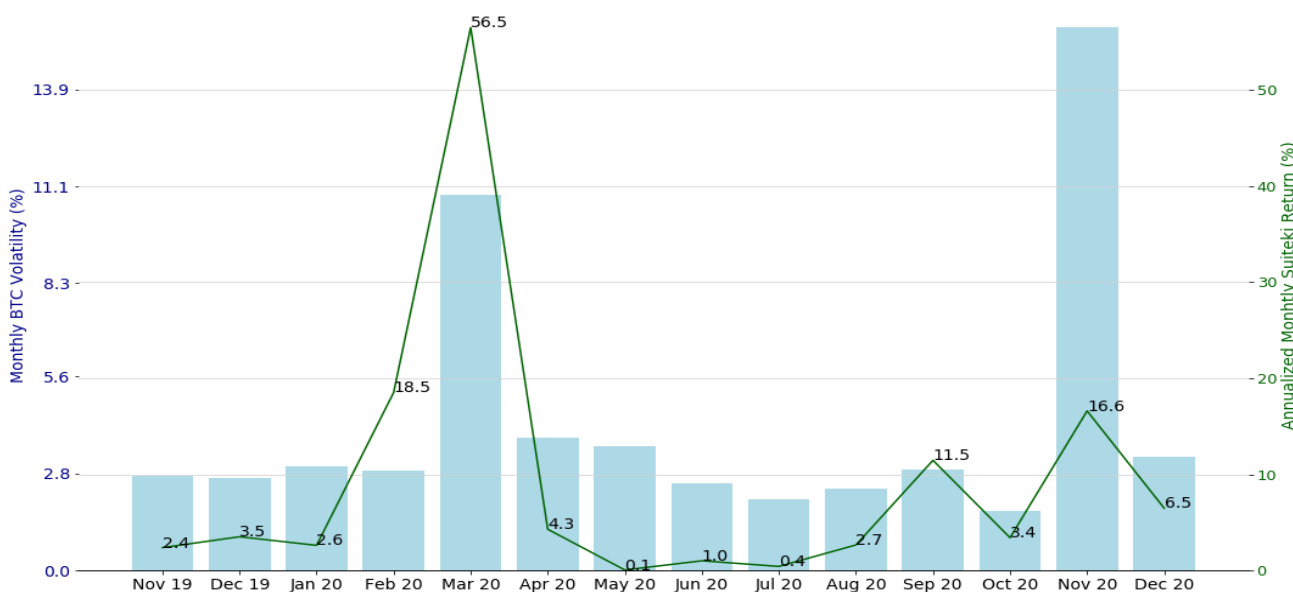


STEADY RETURNS WITH EXCEPTIONAL PERFORMANCE DURING CRISIS

Suiteki generated an absolute return of **10,34%** (Dec 19-Nov 20) decomposed in 3 main characteristics:

- A "steady return" of **6,34%** annualized return in 1 year without March
- **An annualized return of 56,5% in March** when all other asset classes were falling
- **Dec 20: 6.5%** after a solid performance in Nov 20 (16,6%)

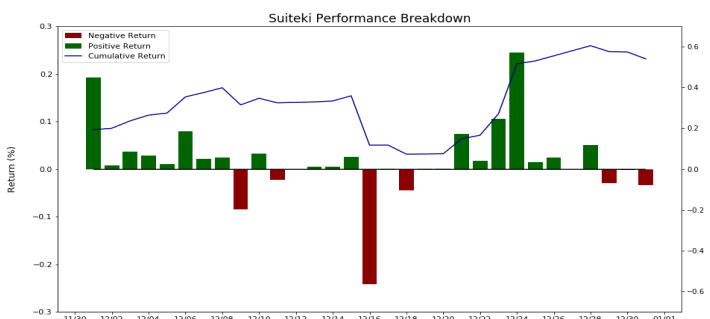
MONTHLY ANNUALIZED RETURN VS BITCOIN VOLATILITY



DECEMBER PERFORMANCE

Dec 20: 6,5% return annualized

LAST MONTH DAILY RETURN



STRONG DIVERSIFICATION POWER

Negative correlation as Suiteki outperforms (+56,5%) during strong stress period (March 20)

CORRELATION (1 YEAR)

	Suiteki	Index	SP500	Gold
Suiteki	1			
Index	-0,052	1		
SP500	0,042	-0,050	1	
Gold	-0,084	0,034	0,194	1