



# COFFEE DAILY

Dec 22, 2022

## ROBUSTA COFFEE (RC)

Robusta Coffee (RC) rallied another more than 1% yesterday, extending the upchannel (on the 4hr and daily chart). RC closed just shy of the 38.2% Fib retrace of the August to November slide, and is suddenly a day or so's volatility from the psychologically key 2k whole figure level. With RC at a fresh December high, it has made progress in the major bottoming efforts (within the deep consolidation since the December 2021 high). The weekly, daily and 4hr RSI, Stochastics and MACD are bottomish, rallying or consolidating recent gains. I am looking at entering long in the green zone of the daily chart (in the ~1900-1970 range), targeting the red zone (of the daily chart in the ~2000-2050 range) for Wednesday. The amber/yellow zone (in the ~1830-1880 range) is where I might place a stop if I was a swing trader (although in my personal account with which I seldom hold overnight I sometimes set my stops tighter).

### Weekly/Daily/4hr



Darren Chu, CFA

Founder

Tradable Patterns



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## ARABICA COFFEE (KC)

Arabica Coffee (KC) edged almost 1% higher yesterday, closing near descending wedge/triangle resistance (on the daily chart). With KC testing another weekly chart descending wedge resistance line, a higher December low versus the November low is increasingly and rather likely, which if successful and reinforced by a higher December high versus the November high, would dramatically increase odds that a major bottom has been made within the consolidation since February. KC will need to remain the balance of the year above the 61.8% Fib retrace of the June 2020 to February 2022 bull market (near 1.58) to avoid backsliding early January back to the psychologically key 1.50 whole figure level. The weekly, daily and 4hr RSI, Stochastics and MACD are bottomish or rallying. I am looking at entering long in the green zone of the daily chart (in the ~1.56-1.68 range), targeting the red zone (of the daily chart in the ~1.75-1.85 range) for Wednesday. The amber/yellow zone (in the ~1.42-1.54 range) is where I might place a stop if I was a swing trader (although in my personal account with which I seldom hold overnight I sometimes set my stops tighter).

### Weekly/Daily/4hr



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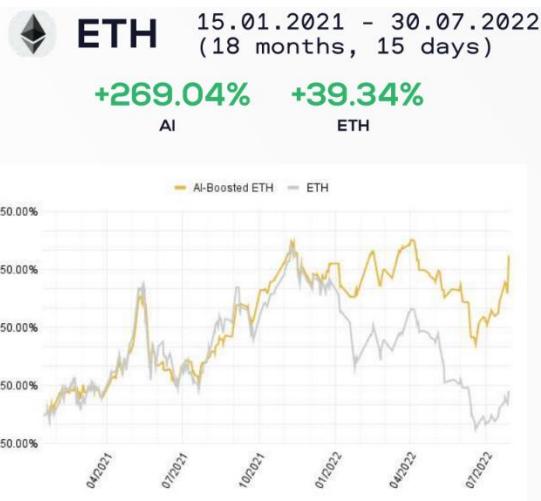
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Write to [info@tradablepatterns.com](mailto:info@tradablepatterns.com) to learn about how Institutional/Accredited Investors can gain access to:

- 1) Top 0.1% of 30k+ tech startups that apply to Y Combinator (#1 accelerator) each yr, via SG-regulated PE firm that mimics VC founded by Y Combinator alumni w/ 8x fund markup in 20 months
- 2) HK-regulated Web3 VC (co-founders managed USD 7B in prior careers, and have raised USD 25M of USD 50M target before 1<sup>st</sup> deployment)

- 3) UK-regulated fund of crypto hedge funds (targeting allocation across 7-14 HF)
- 4) Neural network AI-based crypto exposure
- 5) Deeply discounted listed tokens
- 6) High growth Seed to Series B stage equity and convertible debt opportunities within tech (mostly blockchain/crypto-related)
- 7) Difficult to access Seed stage token rounds for blockchain/crypto startups w/ strong management teams and product-market fit



**20+ months**

Track Record Since  
Nov 2020

**120+**

Customers  
Worldwide

**\$311.5M**

Aggregated Trading  
Volume





**ETH:BUSD**  
Mar 24 – Jul 23, 2021

[Read details](#)

Duration  
**122 Days**

Trades Made  
**227**

## ROI

Market Returns:  
**+17.55%**

Difference:  
**+55.29%**

AI Returns:  
**+72.84%**

Excess returns / month:  
**+13.54%**

## Drawdown

Market Drawdown:  
**-58.34%**

AI Drawdown:  
**-35.72%**



**LTC:USDT**  
Jan 13, 2022 – ...

Duration  
**>172 Days**

Trades Made  
**154**

## ROI

Market Returns:  
**-64.51%**

Difference:  
**+76.80%**

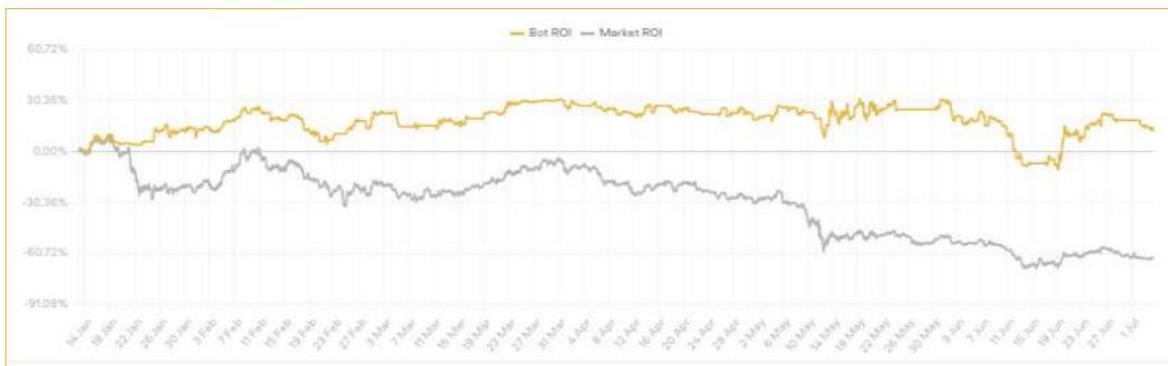
AI Returns:  
**+12.29%**

Excess returns / month:  
**+13.35%**

## Drawdown

Market Drawdown:  
**-70.15%**

AI Drawdown:  
**-29.92%**



## AI Performance: More Examples



**XMR:USDT**  
Feb 22 – Jun 20, 2021

[Read details](#)

Duration  
**123 Days**

Trades Made  
**143**

Market Returns:  
**+14.06%**

Difference:  
**+159.01%**

Strategy Returns:  
**+173.07%**



**ETH:BUSD**  
Mar 24 – Jul 23, 2021

[Read details](#)

Duration  
**122 Days**

Trades Made  
**227**

Market Returns:  
**+17.55%**

Difference:  
**+55.29%**

Strategy Returns:  
**+72.84%**



**TRX:USDT**  
Jan 10, 2022 – ...

[Read details](#)

Duration  
**>160 Days**

Trades Made  
**94**

Market Returns:  
**-13.08%**

Difference:  
**+42.39%**

Strategy Returns:  
**+29.31%**





LTC:USDT  
Jan 28, 2022 – ...

Duration  
**>146 Days**

Trades Made  
**119**

## Market Returns: Strategy Returns:

-50.74% +14.29%

Difference: Excess returns / month:  
**+65.03%** **+13.54%**



**BTC:BUSD**  
Mar 23 – Jul 21, 2021

**Duration**  
**124 Days**

Trades Made  
**279**

### Market Returns:      Strategy Returns:

-42.55% +28.42%

Difference: **+70.97%** Excess returns / month: **+17.74%**



We use machine learning to create trading signals and generate consistent alpha (market outperformance) since 2020.

## Strategies Summary

- 9 active models based on AI/ML
- Trades spot (live since Nov 2020) and futures (in testing, ETA Dec 2022)
- Trades highly liquid markets (BTC, ETH, BNB, etc.)
- Model input: Market data (OHLCV)
- Model output: BUY/SELL/HOLD + % portfolio
- Trade frequency: 4-10 trades per week (8-10x AUM/mo)

## Technology Summary

- Developed in-house, proprietary
- Not a rule-based algo
- Cutting edge neural network architectures (LSTM, GRU, Performer (Transformer), GMLP, Filter)
- Self-learning and adaptive (uses reinforcement learning)
- Scalable to other markets
- Difficult to replicate

#	Fund / Index	Jan, 2021	Feb, 2021	Mar, 2021	Apr, 2021	May, 2021	Jun, 2021	Jul, 2021	Aug, 2021	Sep, 2021	Oct, 2021	Nov, 2021	Dec, 2021	2021	
1	AI	+15.92%	+19.48%	+12.61%	+27.63%	-18.55%	+2.20%	+10.78%	+21.18%	+10.41%	+32.29%	-8.92%	+1.47%	+200.22%	
2	Bitcoin (BTC)	+14.37%	+36.41%	+30.11%	-1.78%	-35.38%	-6.09%	+18.63%	+13.42%	-7.02%	+39.90%	-7.22%	-18.75%	+59.63%	
3	Eurekahedge Index	+31.95%	+35.87%	+18.62%	+11.21%	-13.46%	-10.39%	+8.35%	+23.70%	-8.88%	+24.41%	-1.02%	-12.16%	+142.28%	
4	ProShares BITO										+0.88%	-9.21%	-21.08%	-27.72% *	
5	Rivemont	+14.4%	+25.90%	+15.30%	+6.5%	-4.10%	-20.60%	-0.60%	+27.90%	-15.50%	+25.70%	-3.70%	-20.90%	+38.52%	
6	Incrementum				-0.02%	+4.85%	-6.11%	-9.95%	+2.46%	+11.80%	-6.98%	+15.66%	+0.08%	-6.68%	+2.01% *
7	15 FiCAS	+29.69%	+33.67%	+9.34%	+50.46%	-26.12%	-16.67%	-3.04%	+17.04%	-14.18%	+33.93%	-12.33%	-15.97%	+68.70%	
8	Crypto Alpha	+4.20%	+7.90%	-5.40%	+2.30%	+0.50%	-3.80%	+6.20%	+1.60%	+3.40%	+4.50%	+2.40%	-8.50%	+14.91%	
9	Grayscale DLC	+14.87%	+27.79%	+23.56%	+4.50%	-27.13%	-9.03%	+10.36%	+29.14%	-11.56%	+40.58%	-5.23%	-17.29%	+74.51%	
10	Bitwise 10	+27.26%	+27.94%	+26.32%	+6.95%	-28.89%	-10.05%	+10.65%	+30.18%	-10.13%	+41.32%	-4.77%	-20.46%	+94.98%	
11	ICONOMI	+52.27%	+44.34%	+26.41%	+16.06%	-30.17%	+0.03%	+11.62%	+31.41%	-10.11%	+43.75%	+1.30%	-16.74%	+260.05%	
12	Cyber Capital							+8.61%	+40.16%	-7.07%	+22.11%	+5.83%	+2.24%	+86.91% *	
13	F5 Crypto												-4.73%	-4.73% *	
14	Icoinic Capital	+35.80%	+29.10%	+31.10%	+16.00%	-14.20%	-5.50%	+14.60%	+20.50%	-5.00%	+27.50%	-0.30%	-10.30%	+223.37%	
15	Average	+24.07%	+28.84%	+17.09%	+113.15%	-18.51%	-8.17%	+8.22%	+22.34%	-6.88%	+27.12%	-3.08%	-12.13%	+101.99%	

#	Fund / Index	Jan, 2022	Feb, 2022	Mar, 2022	Apr, 2022	May, 2022	Jun, 2022	Jul, 2022	Aug, 2022	Sep, 2022	Oct, 2022	Nov, 2022	Dec, 2022	2022 *
1	AI	-12.30%	+10.52%	+12.77%	-14.71%	-3.15%	-21.54%	+35.93%						-3.71%
2	Bitcoin (BTC)	-16.70%	+12.18%	+5.41%	-17.30%	-15.56%	-37.32%	+16.95%						-49.58%
3	Eurekahedge Index	-18.98%	+3.44%	+9.00%	-15.47%	-15.96%	-19.86%	+17.97%						-38.65%
4	ProShares BITO	-16.31%	+8.84%	+8.54%	-16.55%	-17.59%	-40.94%	+27.50%						-48.81%
5	Rivemont	-15.00%	0.00%	+10.60%	-12.30%	-13.00%	-29.60%	+11.60%						-43.65%
6	Incrementum	-9.86%	+7.20%	+10.12%	-6.71%	-13.74%	-17.10%	+10.78%						-21.36%
7	15 FICAS	-16.61%	-12.59%	+2.55%	-5.99%	-27.56%	-27.38%	+13.95%						-57.87%
8	Crypto Alpha	-9.40%	-2.00%	+0.10%	-0.90%	-6.30%	-4.00%	+2.30%						-18.95%
9	Grayscale DLC	-24.28%	+9.44%	+11.37%	-17.18%	-23.68%	-41.41%	+36.16%						-53.46%
10	Bitwise 10	-21.08%	+6.53%	+11.27%	-17.23%	-23.88%	-41.35%	+36.84%						-52.70%
11	ICONOMI	-25.47%	-1.91%	+27.92%	-15.22%	-35.12%	-29.90%	+35.71%						-51.05%
12	Cyber Capital	-32.11%	-0.85%	+36.45%	-14.83%	-49.98%	-33.25%	+19.31%						-68.84%
13	F5 Crypto	-14.00%	-0.13%	+13.41%	-11.97%	-24.53%	-17.15%	+10.46%						-40.78%
14	Icoinic Capital	-21.80%	+1.90%	+24.00%	-12.60%	-19.90%	-27.00%	+31.00%						-33.85%
15	Average	-18.14%	+3.04%	+13.11%	-12.78%	-20.71%	-27.70%	+21.89%						-45.55%

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Price	Quantity	Total BTC
59,003.69	0.0260	9.6537
59,000.60	0.0050	9.6337
59,000.49	0.0002	9.6287
58,999.76	4.0154	9.6285
58,900.00	3.0778	5.6131
58,867.67	1.9545	2.5352
58,849.10	0.0191	0.5806
58,846.99	0.1219	0.5614
58,846.98	0.0750	0.4395
58,836.37	0.0196	0.3645
58,821.74	0.0202	0.3449
58,788.47	0.0498	0.3247
58,769.79	0.0837	0.2839
58,763.99	0.2002	0.2002
<b>Spread</b>	<b>\$33.70</b>	
58,730.29	0.0837	0.0837
58,719.92	0.2002	0.2839
58,697.04	0.0200	0.3039
58,690.69	0.1553	0.4592
58,684.91	0.0219	0.4811
58,684.90	0.0198	0.5009
58,661.34	0.0410	0.5419
58,661.05	0.0002	0.5421
58,660.40	0.0002	0.5424
58,659.56	0.0002	0.5426
58,658.27	0.0025	0.5451
58,657.56	0.0004	0.5455
58,654.49	0.0010	0.5465
58,654.25	0.0100	0.5565

Looking to minimize slippage on larger sized crypto trades through an OTC brokerage? Write to [info@tradablepatterns.com](mailto:info@tradablepatterns.com)



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## TODAY'S TOP 3 TRADES

Jan 19, 2022

### METALS/ENERGY (NATURAL GAS, SILVER) + TODAY'S TOP TRADE (VIX)

#### Natural Gas (NG)

Natural Gas (NG) is trying to bounce off uptrend support (on the 4hr chart) in today's Asia morning, making progress in recovering after Thursday's strong profittaking. Significantly, NG is extending Friday's rebound from just above the psychologically key 4 whole figure level, with the catalyst for testing triangle resistance (on the daily chart) coming as early as Thursday's highly anticipated weekly storage data. With NG comfortably above the 50% Fib retrace of the entire June 2020 to October 2021 rally (seen on tradingview.com on a monthly chart), NG appears unlikely to retest the December low the balance of January. Congratulations to Premium Members who benefited from the opportunities highlighted [Jan 27th](#) and [April 14th](#). The weekly, daily and 4hr RSI, Stochastics and MACD are bottomish, rallying or consolidating recent gains. I am looking to enter long in the green zone (of the daily chart), targeting the red zone for Tuesday. The amber/yellow zone is where I might place a stop if I was a swing trader (although in my personal account with which I seldom hold overnight I sometimes set my stops tighter).

#### Weekly/Daily/4hr



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**Today's Top 3 Trades** offers technical analysis on a subset of 3 CME/ICE commodity/index futures or spot FX markets (with coverage for 2 markets from a designated asset class(es) for each weekday as seen in the Watchlist), plus the top trade idea for the day from any asset class. All 3 markets covered are selected based on their likelihood to exhibit trend reversal or continuation during the week that begins on the day of coverage, based on technical analysis and news flow. For instance, Monday coverage is on 2 Agris (and potentially 1 Index), while Tuesdays are devoted to 2 Indices (and potentially 1 Soft).



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## CRYPTO WEEKLY OUTLOOK

Feb 13, 2022

**TOP50's TOP10 (BTCUSD, XTZUSD, XRPUSD, ETHUSD, FTTUSD, CROUSD, SANDUSD, MANAUSD, AVAXUSD, TRXUSD)**

### BITCOIN (BTCUSD) Daily



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Crypto Weekly Outlook offers technical Analysis for 10 coins from the top 50 in market cap that are most interesting for the coming week from a TA standpoint.

If you represent an institution and are interested in Fundamental analysis on ETHUSD, BTCUSD and on the industry, please write to [info@tradablepatterns.com](mailto:info@tradablepatterns.com) for the institutional edition available each last Sunday of each month.

Sample from report (Nov 28, 2021) right before a deepening in the crypto market correction.



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## CRYPTO WEEKLY OUTLOOK

ETHEREUM + INDUSTRY FUNDAMENTALS + BITCOIN + RIPPLE

### ETHEREUM (ETHUSD)

Nov 28, 2021

Ethereum (ETHUSD) is deepening in its correction, and appears poised to slide further this week. Significantly, ETHUSD is at high risk of exceeding the September pullback in magnitude, following in Bitcoin (BTCUSD)'s footsteps. The current 2 week downturn is testing the psychologically key 4k whole figure level, and appears to be gravitating towards an uptrend support line (on the weekly chart) connecting the July and September lows. Odds are elevated for a test of the 50% Fib retracement of the July to October rally sometime in December. ETHUSD's correlation to BTCUSD (on a weekly chart) is at 0.95, near the upper end of its 5 year range. [Congratulations to readers alerted August 1st of the completion of the major June-July bottom](#), and to those who heeded [the warning May 16th of the major top forming](#). The weekly RSI, Stochastics and MACD are tiring, weighing on the attempting to bottom daily RSI and Stochastics. I am likely going to remain flat this week but would consider going long in the 3000-3300 range, targeting a 3000-4000 range for December.

#### Weekly (Liquid)



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