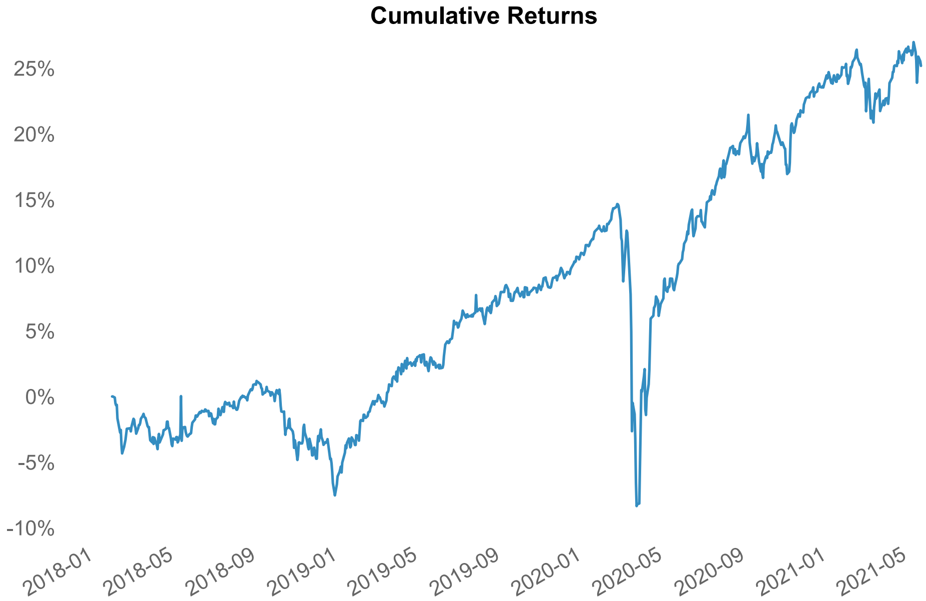
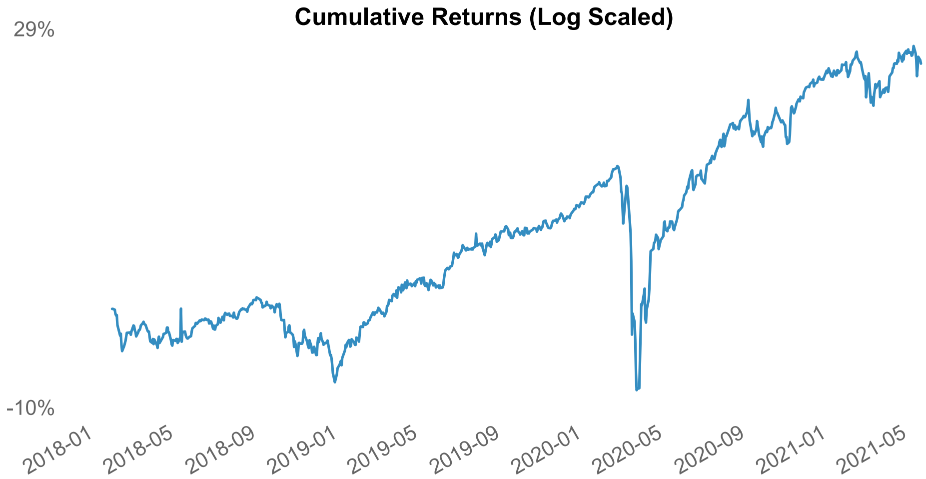
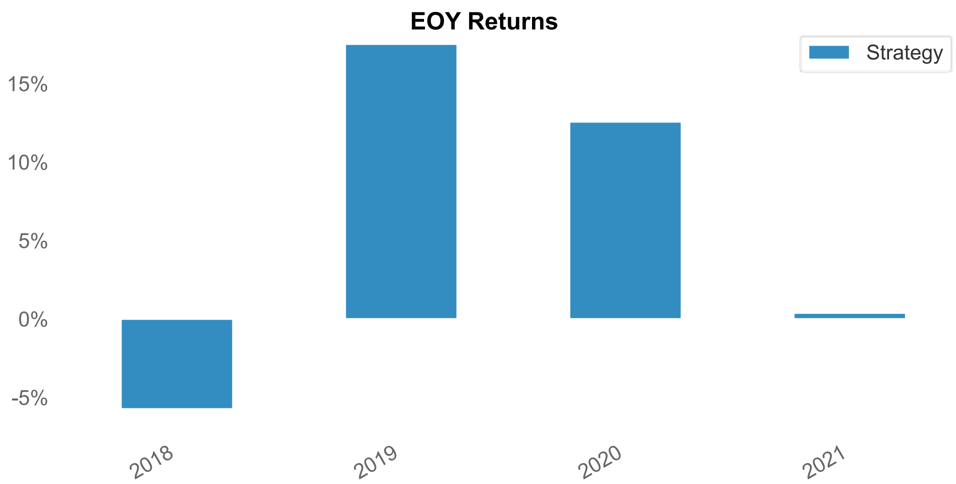
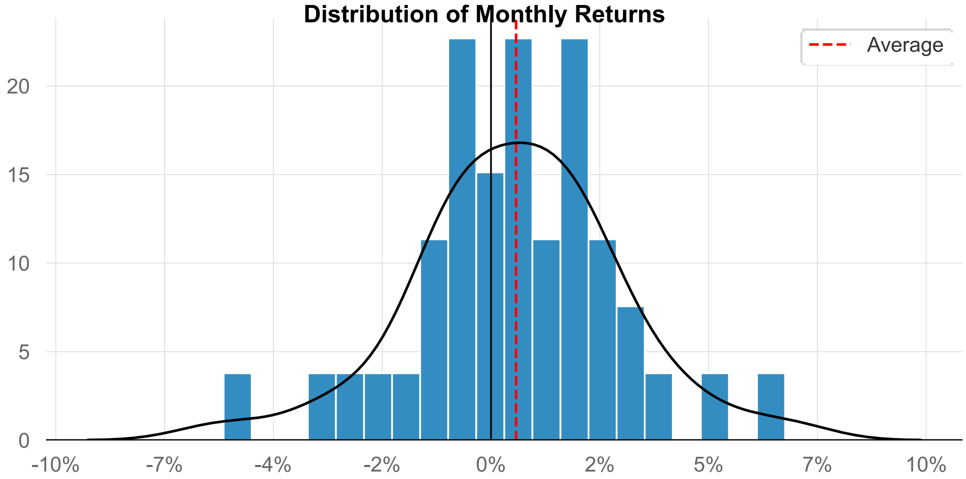
HNDL ETF 25 Jan, 2018 - 18 May, 2021

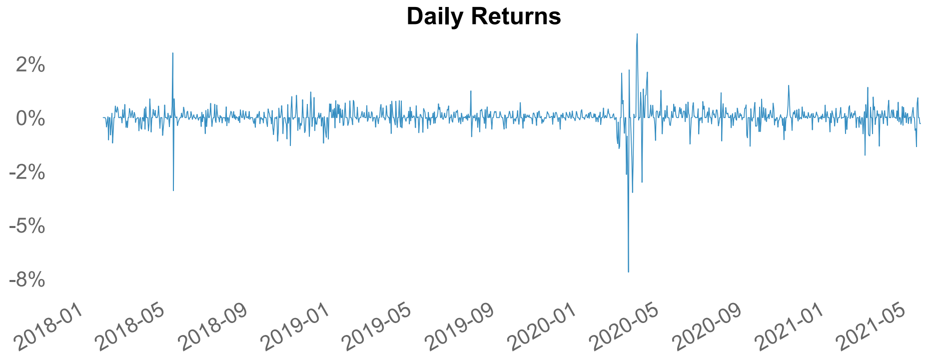
Generated by QuantStats (v. 0.0.26)

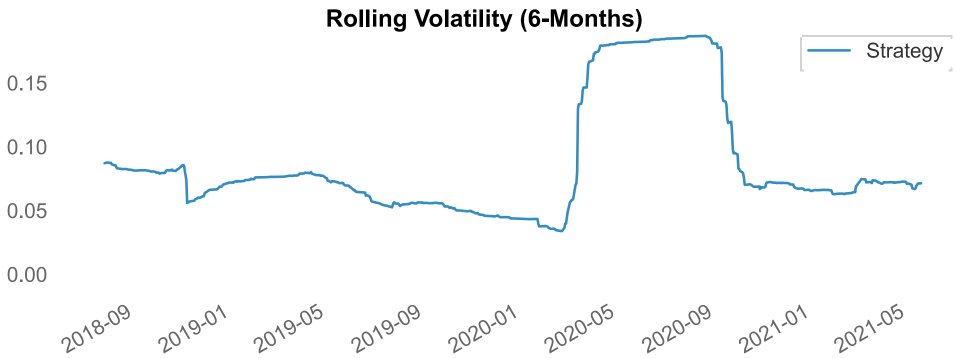


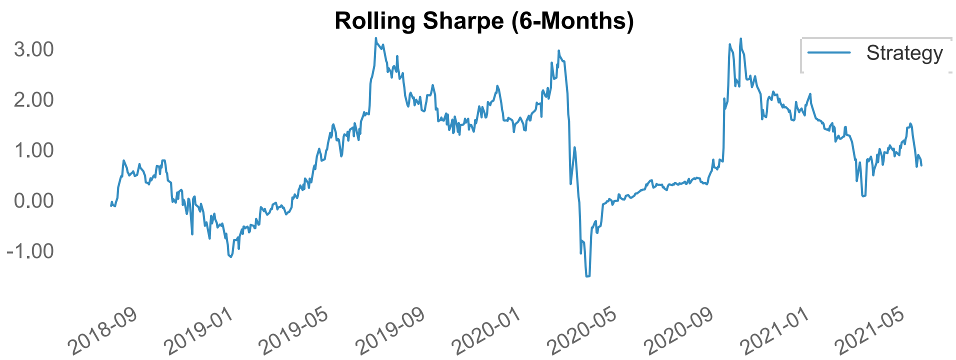


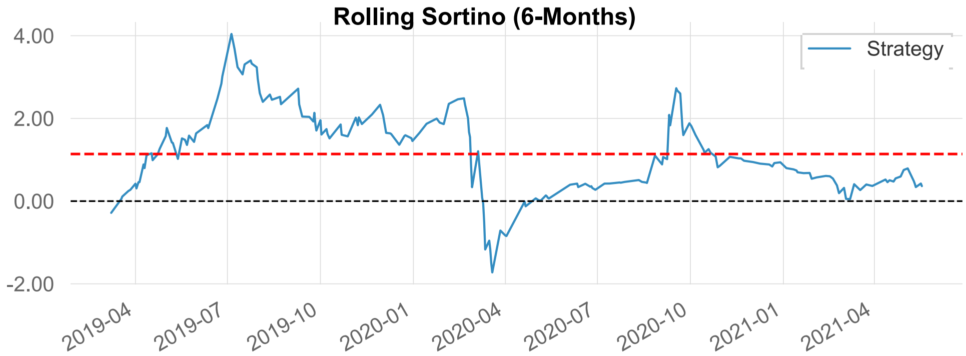


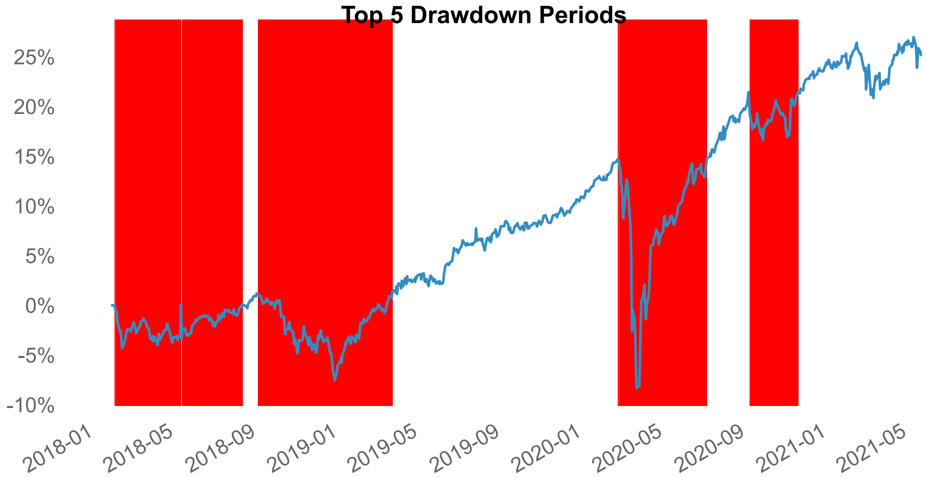

Distribution of Monthly Returns
Average
20
15
10
5
0
-10%
-7%
-4%
-2%
0%
2%
5%
7%
10%

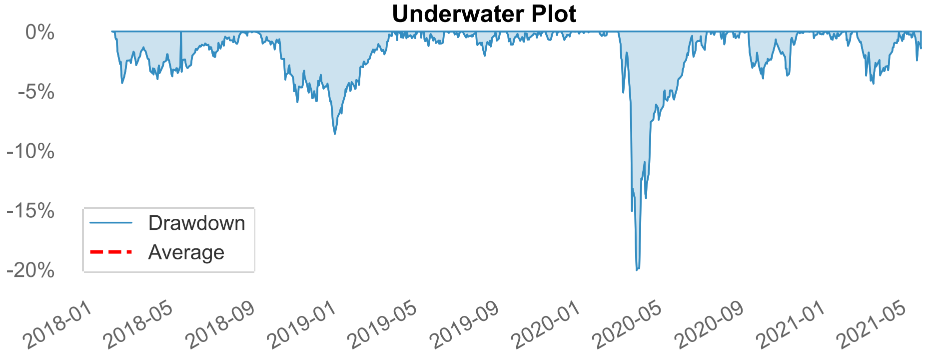

Daily Returns
2%
0%
-2%
-5%
-8%
2018-01
2018-05
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05


Rolling Volatility (6-Months)
Strategy
0.15
0.10
0.05
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05


Rolling Sharpe (6-Months)
Strategy
3.00
2.00
1.00
0.00
-1.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05



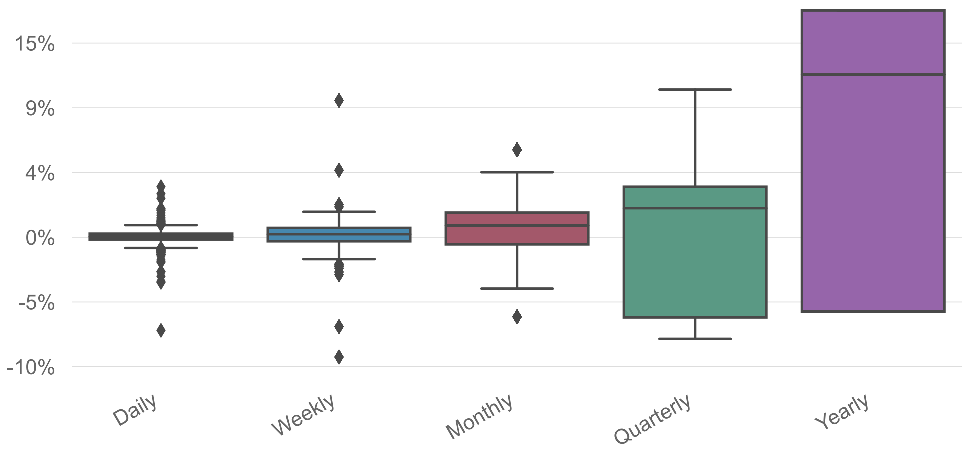




Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2018	-0.68	-1.56	-0.93	-0.16	1.90	-0.29	0.75	2.12	-0.61	-3.97	0.10	-2.41
2019	4.10	1.85	2.27	0.91	-0.96	3.38	0.84	1.38	0.02	0.64	0.85	1.08
2020	1.64	-3.40	-6.14	6.76	2.44	1.87	3.50	2.13	-1.70	-1.03	5.02	1.54
2021	-0.72	-1.09	0.34	2.78	-0.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	97.0%
Cumulative Return	25.18%
CAGR%	7.02%
Sharpe	0.76
Sortino	1.0
Max Drawdown	-20.06%
Longest DD Days	202
Volatility (ann.)	9.56%
Calmar	0.35
Skew	-2.21
Kurtosis	32.27
Expected Daily %	0.03%
Expected Monthly %	0.55%
Expected Yearly %	5.78%
Kelly Criterion	8.81%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.96%
Expected Shortfall (cVaR)	-0.96%
Payoff Ratio	0.82
Profit Factor	1.18
Common Sense Ratio	1.1
CPC Index	0.57
Tail Ratio	0.93
Outlier Win Ratio	4.63
Outlier Loss Ratio	3.99
MTD	-0.88%
3M	-0.51%
6M	3.4%
YTD	0.38%
1Y	15.47%
3Y (ann.)	8.87%

Metric	Strategy
5Y (ann.)	7.02%
10Y (ann.)	7.02%
All-time (ann.)	7.02%
Best Day	3.9%
Worst Day	-7.19%
Best Month	6.76%
Worst Month	-6.14%
Best Year	17.52%
Worst Year	-5.74%
Avg. Drawdown	-1.29%
Avg. Drawdown Days	19
Recovery Factor	1.26
Ulcer Index	4.46
Avg. Up Month	2.01%
Avg. Down Month	-1.66%
Win Days %	58.9%
Win Month %	60.98%
Win Quarter %	71.43%
Win Year %	75.0%

EOY Returns

Year	Return	Cumulative
2018	-5.6%%	-5.74%
2019	16.28%%	17.52%
2020	12.81%%	12.57%
2021	0.5%%	0.38%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-07-02	-20.06%	133
2018-08-30	2019-03-20	-8.61%	202
2021-02-12	2021-04-26	-4.39%	73
2018-01-29	2018-05-08	-4.34%	99
2020-09-03	2020-11-16	-3.96%	74
2018-05-09	2018-08-08	-3.40%	91
2021-05-10	2021-05-18	-2.44%	8
2019-07-24	2019-08-29	-2.05%	36
2019-05-07	2019-06-06	-1.23%	30
2021-01-27	2021-02-05	-1.21%	9