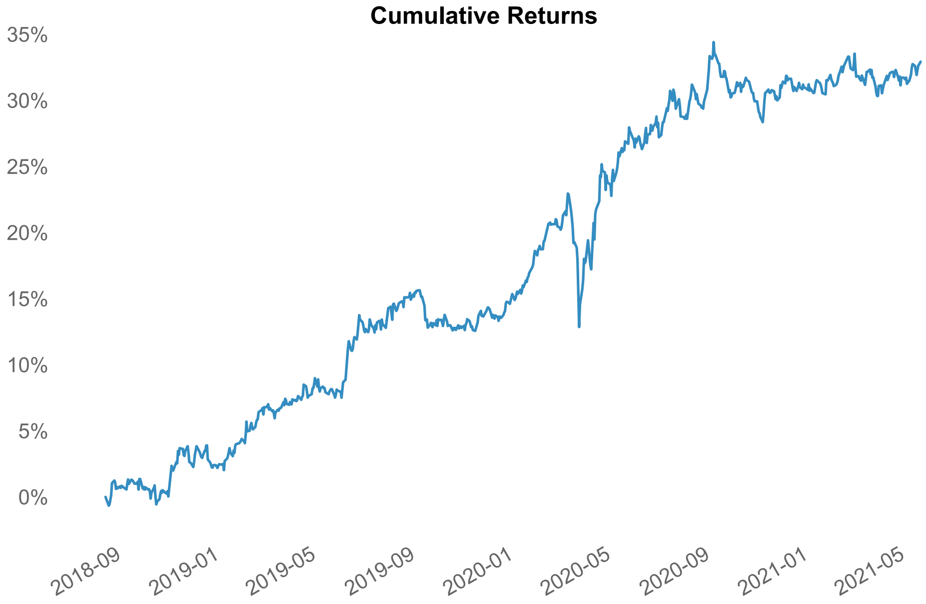
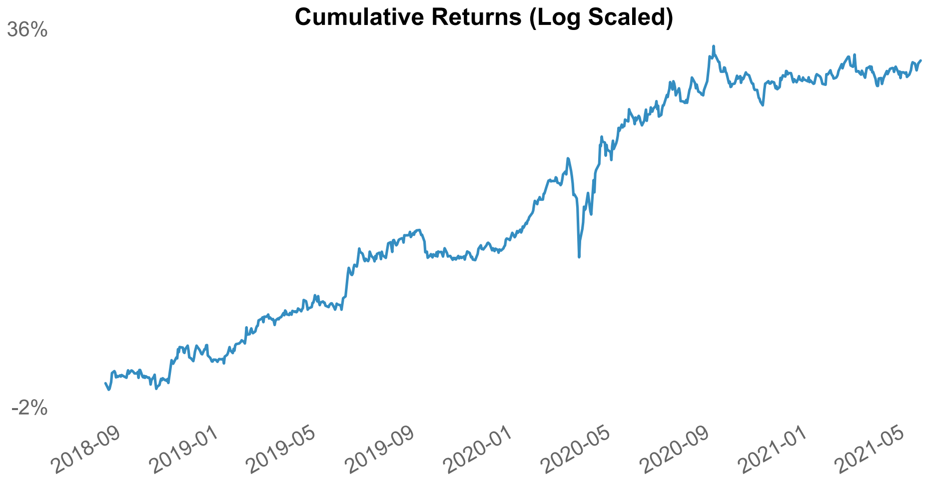
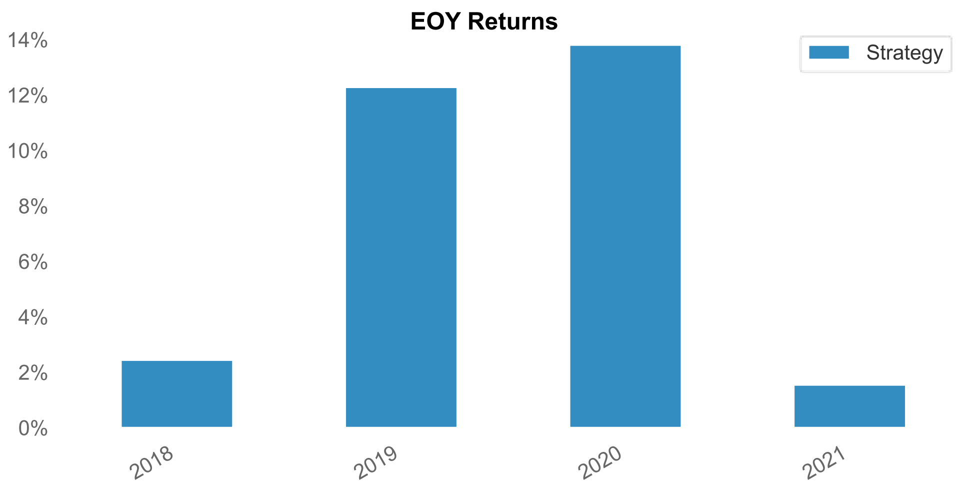
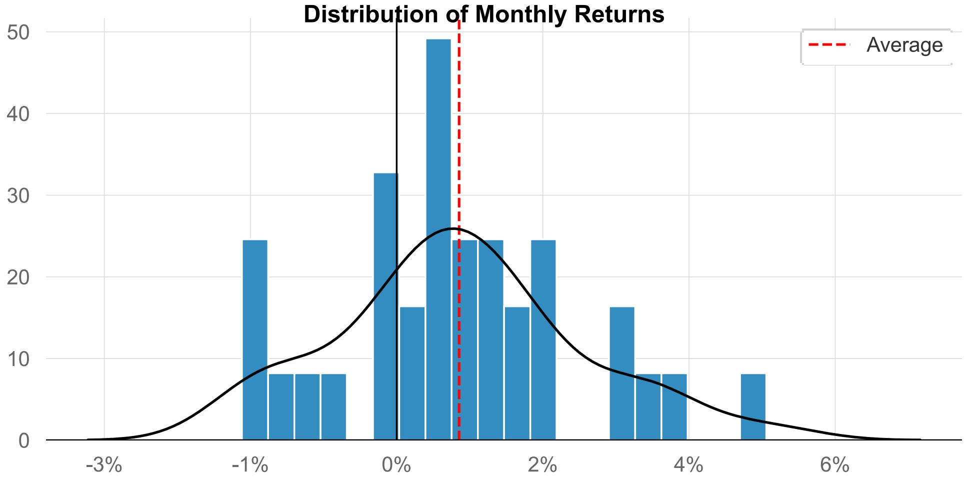
DRSK ETF 9 Aug, 2018 - 17 May, 2021

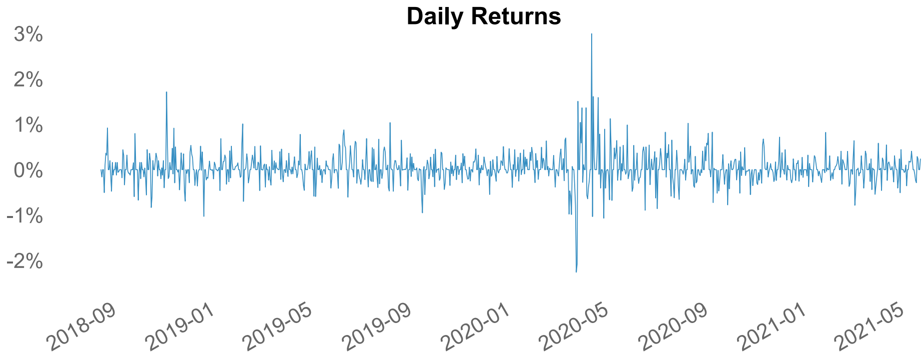
Generated by QuantStats (v. 0.0.26)

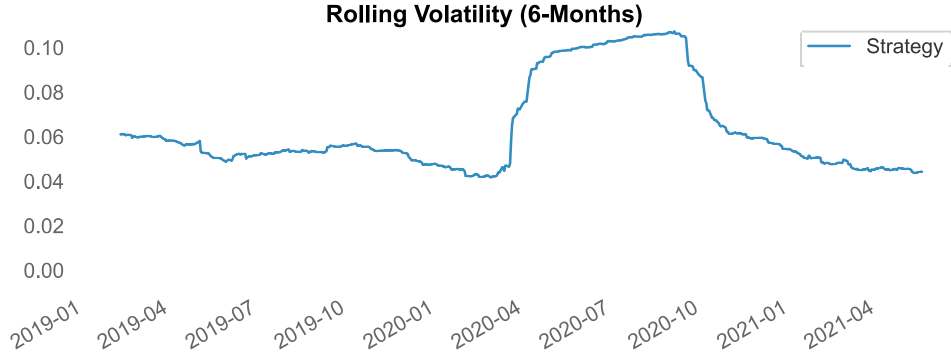


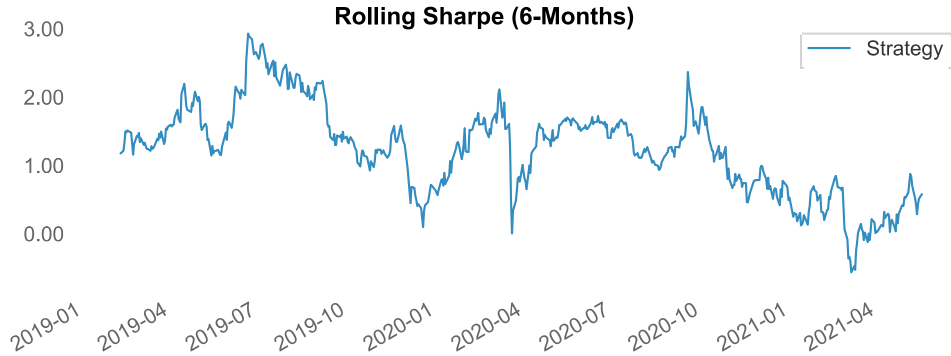


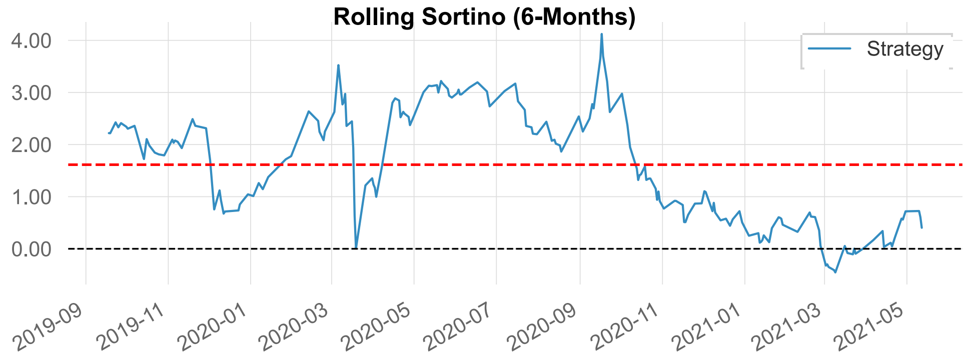


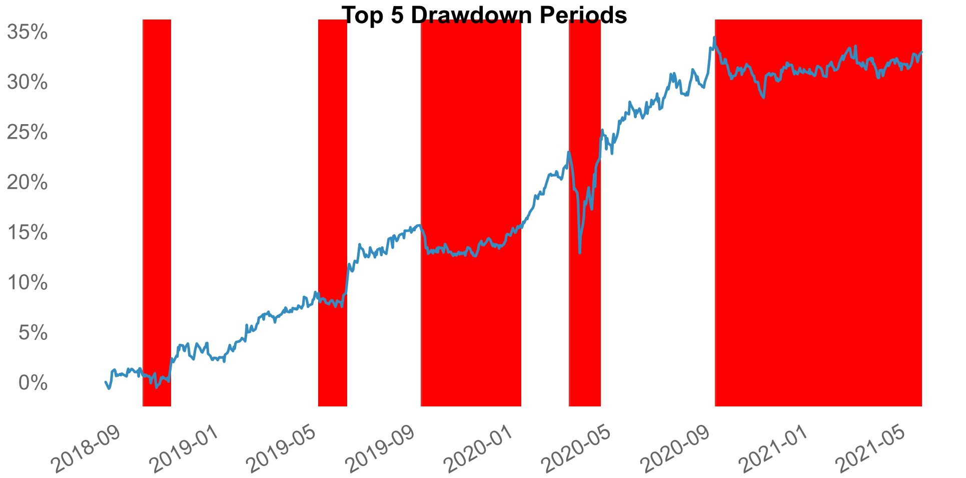

Distribution of Monthly Returns
Average
50
40
30
20
10
0
-3%
-1%
0%
2%
4%
6%

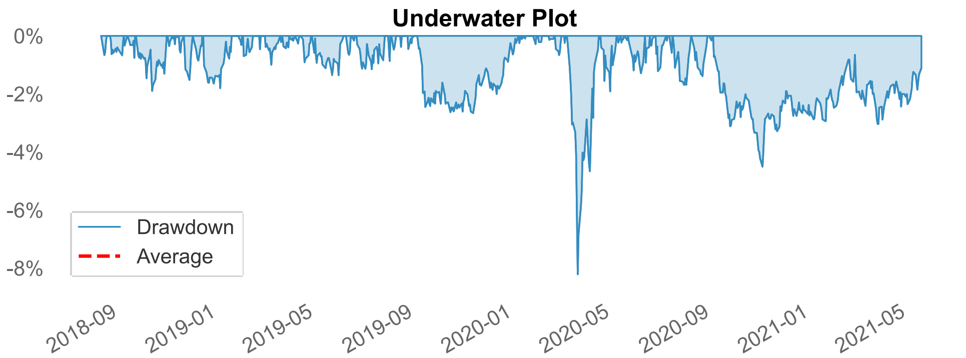

Daily Returns
3%
2%
1%
0%
-1%
-2%
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05


Rolling Volatility (6-Months)
Strategy
0.10
0.08
0.06
0.04
0.02
0.00
2019-01
2019-04
2019-07
2019-10
2020-01
2020-04
2020-07
2020-10
2021-01
2021-04


Rolling Sharpe (6-Months)
Strategy
3.00
2.00
1.00
0.00
2019-01
2019-04
2019-07
2019-10
2020-01
2020-04
2020-07
2020-10
2021-01
2021-04

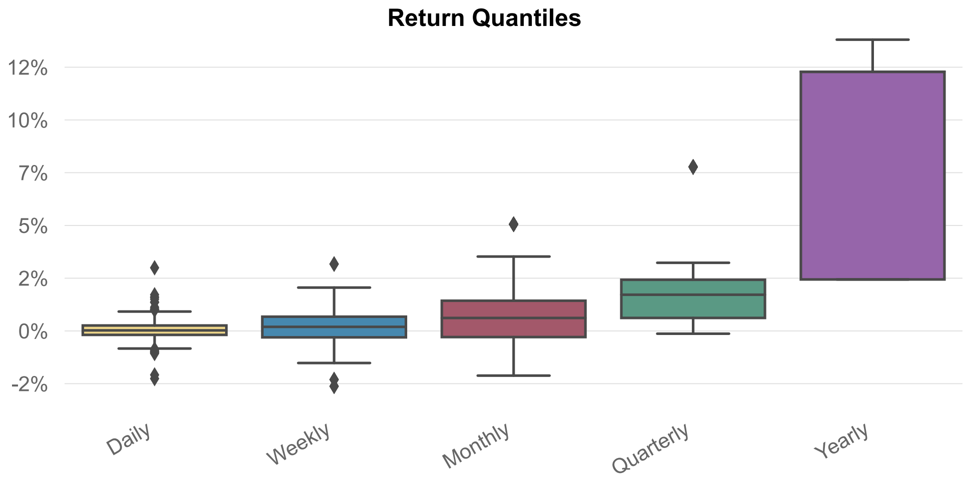






Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2018	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.74	-0.03	1.43	1.65	-1.34
2019	3.18	0.85	0.73	1.40	-0.20	3.71	0.61	1.93	-1.89	-0.26	0.95	0.73
2020	3.23	2.17	-2.12	5.06	1.66	0.91	0.50	3.53	-1.55	-1.78	1.98	-0.29
2021	0.14	0.54	-0.70	0.29	1.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	97.0%
Cumulative Return	32.92%
CAGR%	10.81%
Sharpe	1.63
Sortino	2.6
Max Drawdown	-8.21%
Longest DD Days	256
Volatility (ann.)	6.45%
Calmar	1.32
Skew	0.46
Kurtosis	7.05
Expected Daily %	0.04%
Expected Monthly %	0.84%
Expected Yearly %	7.37%
Kelly Criterion	13.26%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.63%
Expected Shortfall (cVaR)	-0.63%
Payoff Ratio	1.18
Profit Factor	1.33
Common Sense Ratio	1.55
CPC Index	0.84
Tail Ratio	1.16
Outlier Win Ratio	3.71
Outlier Loss Ratio	3.47
MTD	1.28%
3M	0.11%
6M	1.64%
YTD	1.54%
1Y	4.75%
3Y (ann.)	10.81%

Metric	Strategy
5Y (ann.)	10.81%
10Y (ann.)	10.81%
All-time (ann.)	10.81%
Best Day	2.99%
Worst Day	-2.26%
Best Month	5.06%
Worst Month	-2.12%
Best Year	13.81%
Worst Year	1.54%
Avg. Drawdown	-0.85%
Avg. Drawdown Days	16
Recovery Factor	4.01
Ulcer Index	inf
Avg. Up Month	1.63%
Avg. Down Month	-1.02%
Win Days %	52.97%
Win Month %	70.59%
Win Quarter %	83.33%
Win Year %	100.0%

EOY Returns

Year	Return	Cumulative
2018	2.49%%	2.44%
2019	11.71%%	12.28%
2020	13.27%%	13.81%
2021	1.57%%	1.54%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-03-06	2020-04-14	-8.21%	39
2020-09-03	2021-05-17	-4.51%	256
2019-09-04	2020-01-06	-2.66%	124
2020-04-17	2020-05-06	-1.91%	19
2018-09-24	2018-10-29	-1.90%	35
2018-12-14	2019-01-18	-1.80%	35
2020-07-15	2020-08-06	-1.68%	22
2018-11-20	2018-11-30	-1.52%	10
2020-08-07	2020-08-26	-1.39%	19
2019-04-29	2019-06-04	-1.36%	36