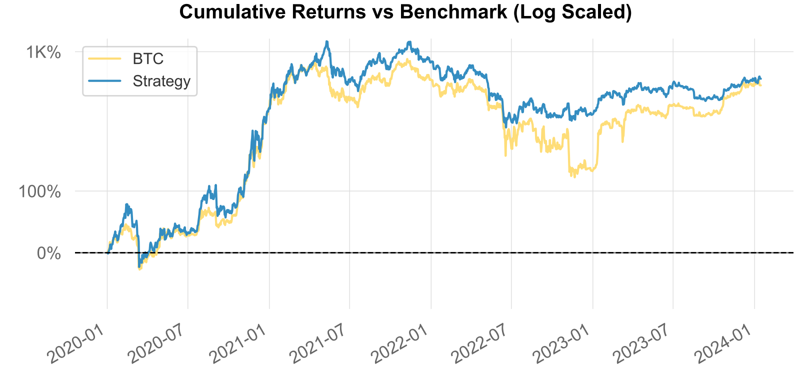
CustomETF Compared to BTC 2 Jan, 2020 - 15 Jan, 2024

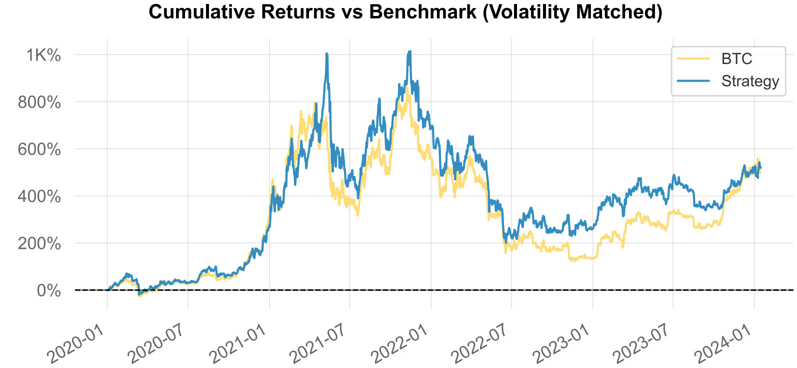
Benchmark is BTC | Generated by QuantStats (v. 0.0.62)

Cumulative Returns vs Benchmark

Cumulative Returns vs Benchmark (Log Scaled)



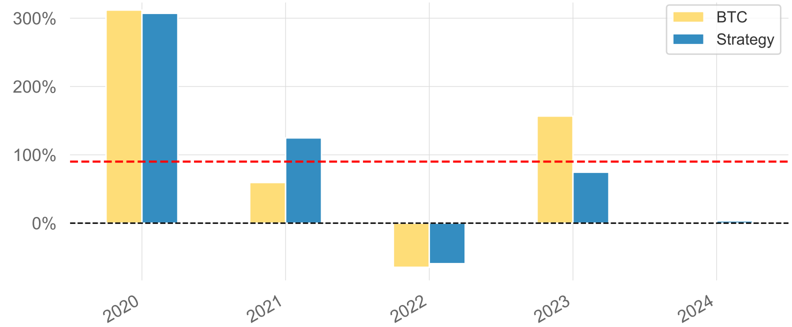
Cumulative Returns vs Benchmark (Volatility Matched)



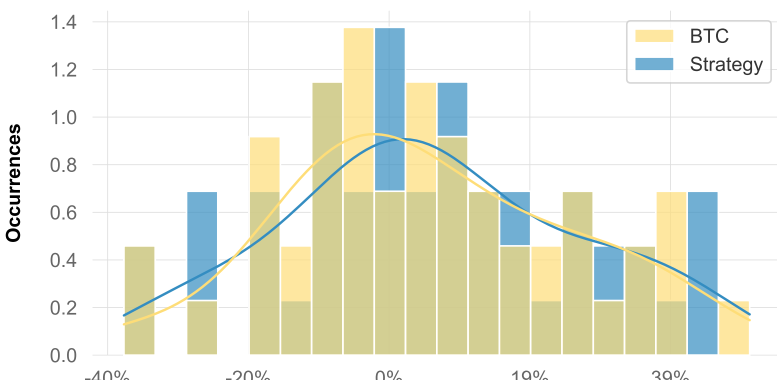
EOY Returns vs Benchmark

Key Performance Metrics

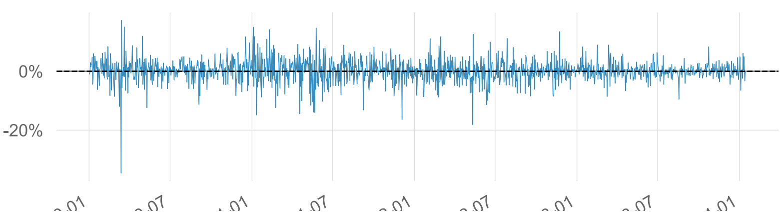
Metric	BTC	Strategy
Risk-Free Rate	5.2%	5.2%
Time in Market	100.0%	100.0%
Cumulative Return	498.0%	570.76%
CAGR﹪	35.76%	38.46%
Sharpe	0.74	0.76
Prob. Sharpe Ratio	50.69%	52.04%
Smart Sharpe	0.7	0.73
Sortino	1.09	1.07
Smart Sortino	1.04	1.02
Sortino/√2	0.77	0.76
Smart Sortino/√2	0.73	0.72
Omega	1.15	1.15
Max Drawdown	-76.87%	-77.05%
Longest DD Days	798	980
Volatility (ann.)	55.02%	60.54%
R^2	0.0	0.0
Information Ratio	0.0	0.0
Calmar	0.47	0.5
Skew	-0.08	-0.65
Kurtosis	7.3	6.74
Expected Daily	0.12%	0.13%
Expected Monthly	3.72%	3.96%
Expected Yearly	43.0%	46.32%
Kelly Criterion	4.46%	9.02%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-5.52%	-6.07%
Expected Shortfall (cVaR)	-5.52%	-6.07%
Max Consecutive Wins	10	11



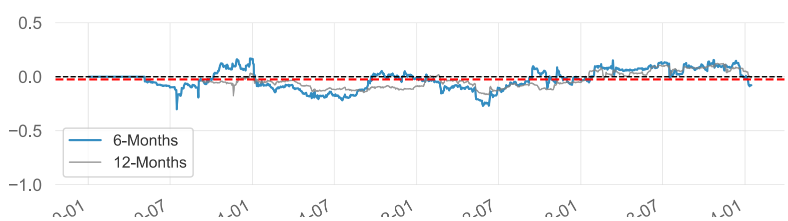
Distribution of Monthly Returns



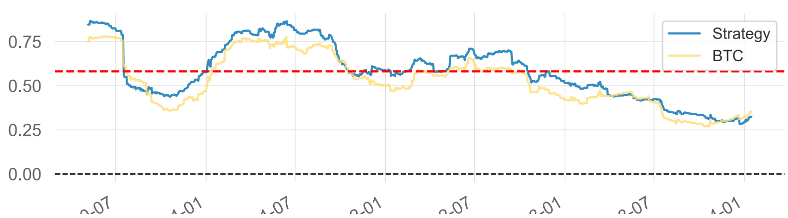
Daily Active Returns



Rolling Beta to Benchmark

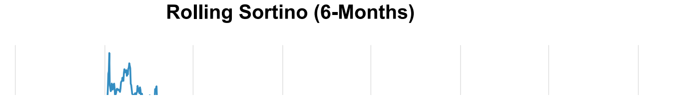


Rolling Volatility (6-Months)

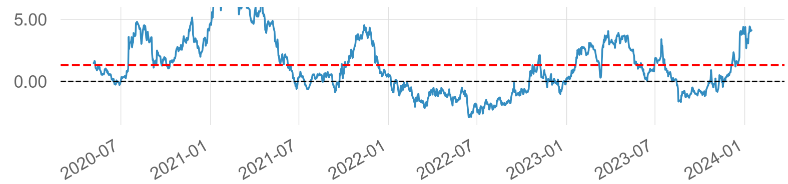


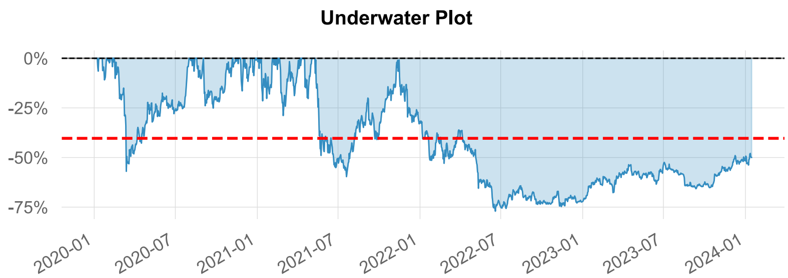
Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

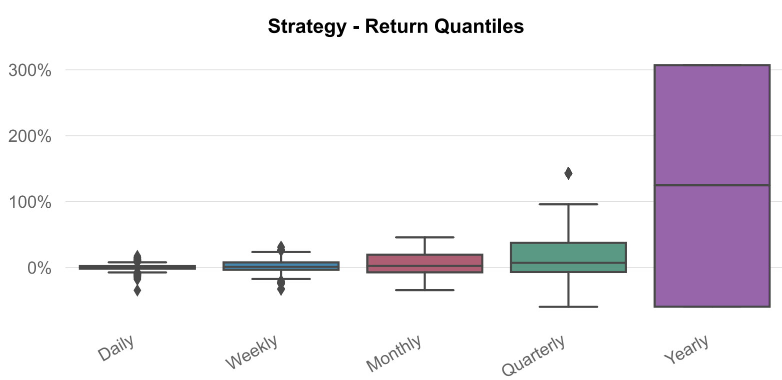


Metric	BTC	Strategy
Max Consecutive Losses	6	7
Gain/Pain Ratio	0.17	0.16
Gain/Pain (1M)	1.03	1.17
Payoff Ratio	0.96	1.01
Profit Factor	1.17	1.16
Common Sense Ratio	1.24	1.15
CPC Index	0.6	0.64
Tail Ratio	1.06	0.99
Outlier Win Ratio	4.35	3.89
Outlier Loss Ratio	4.39	3.73
MTD	0.32%	3.27%
3M	58.19%	42.9%
6M	40.32%	7.13%
YTD	0.32%	3.27%
1Y	105.4%	40.64%
3Y (ann.)	-2.31%	-3.35%
5Y (ann.)	35.76%	38.46%
10Y (ann.)	35.76%	38.46%
All-time (ann.)	35.76%	38.46%
Best Day	21.42%	17.36%
Worst Day	-30.05%	-34.6%
Best Month	51.24%	45.79%
Worst Month	-37.69%	-34.34%
Best Year	311.91%	307.13%
Worst Year	-64.64%	-59.33%
Avg. Drawdown	-10.51%	-9.02%
Avg. Drawdown Days	41	37
Recovery Factor	3.49	3.89
Ulcer Index	0.45	0.47
Serenity Index	0.26	0.3
Avg. Up Month	20.15%	20.01%
Avg. Down Month	-14.04%	-14.92%
Win Days	53.15%	54.37%
Win Month	57.14%	61.22%





	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2020	9.80	11.10	-8.29	8.90	-8.66	-2.13	8.70	10.73	-8.35	-10.47	1.89	-5.45
2021	16.96	-22.51	1.17	25.51	8.86	-0.17	-11.56	8.62	-0.05	-1.36	5.72	-0.95
2022	-9.84	-10.61	22.81	-3.37	-8.52	3.89	9.88	4.20	-4.36	3.53	15.76	-3.16
2023	-4.81	-1.05	-10.80	3.01	3.17	-6.02	2.13	-4.75	-5.57	-14.79	-2.71	-2.14
2024	2.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Metric	BTC	Strategy
Win Quarter	58.82%	70.59%
Win Year	80.0%	80.0%
Beta	-	-0.05
Alpha	-	0.54
Correlation	-	-4.61%
Treynor Ratio	-	-11151.34%

EOY Returns vs Benchmark

Year	BTC	Strategy	Multiplier	Won
2020	311.91%	307.13%	0.98	-
2021	59.44%	124.74%	2.10	+
2022	-64.64%	-59.33%	0.92	+
2023	156.73%	74.53%	0.48	-
2024	0.32%	3.27%	10.36	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-05-11	2024-01-15	-77.05%	980
2020-02-16	2020-07-31	-56.95%	167
2021-02-21	2021-04-05	-28.86%	44
2020-09-03	2020-11-05	-25.11%	64
2021-01-11	2021-02-03	-21.44%	24
2021-04-18	2021-05-03	-20.29%	16
2020-11-25	2020-12-16	-16.43%	22
2020-01-20	2020-01-28	-10.88%	9
2020-08-19	2020-09-01	-10.19%	14
2020-12-21	2020-12-25	-8.72%	5