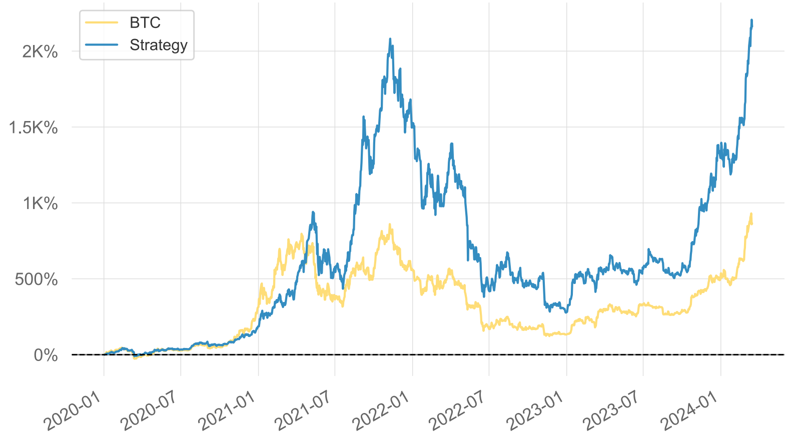
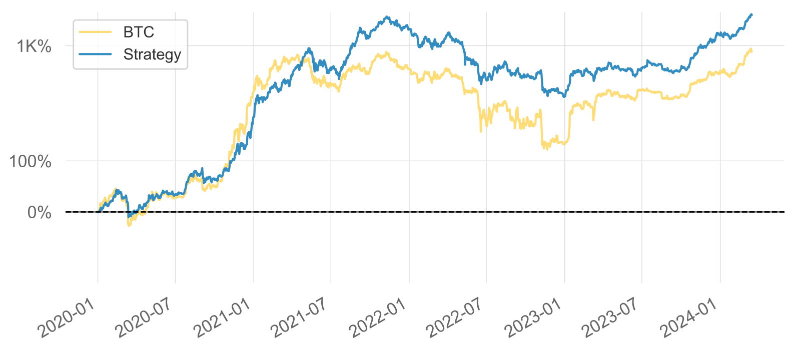
CustomETF Compared to BTC 2 Jan, 2020 - 15 Mar, 2024

Benchmark is BTC | Generated by QuantStats (v. 0.1.10)

Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)

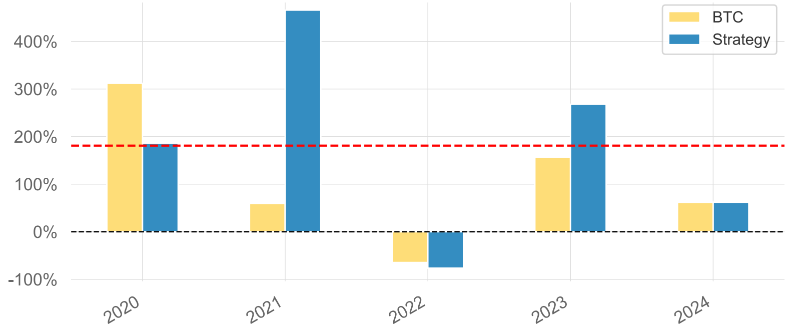


Cumulative Returns vs Benchmark (Volatility Matched)

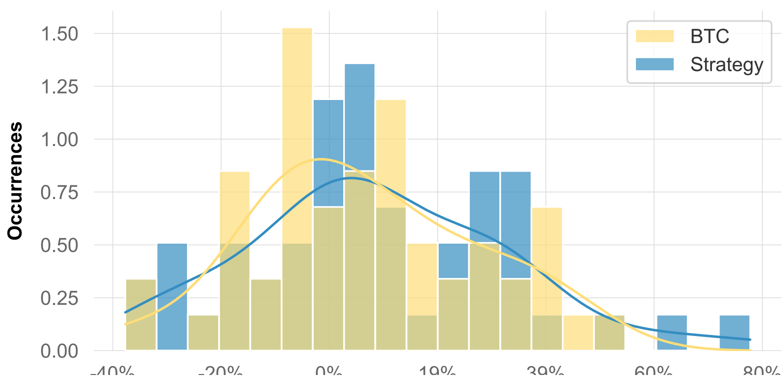
EOY Returns vs Benchmark

Key Performance Metrics

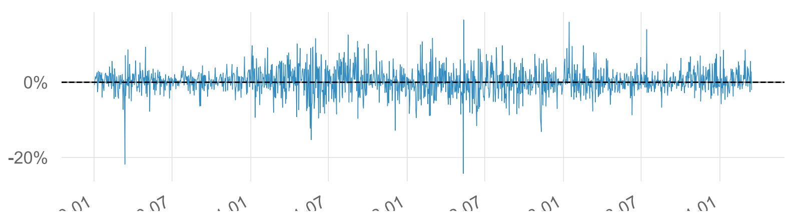
Metric	BTC	Strategy
Risk-Free Rate	5.24%	5.24%
Time in Market	100.0%	100.0%
Total Return	864.40%	2,161.20%
CAGR% (Annual Return	71.47%	110.02%
Sharpe	1.07	1.37
ROMaD	0.93	1.33
Corr to Benchmark	1.0	-0.06
Prob. Sharpe Ratio	62.03%	81.66%
Smart Sharpe	1.02	1.3
Sortino	1.59	2.01
Smart Sortino	1.51	1.91
Sortino/√2	1.12	1.42
Smart Sortino/√2	1.07	1.35
Omega	1.22	1.22
Max Drawdown	-76.87%	-82.72%
Longest DD Days	850	851
Volatility (ann.)	65.73%	66.9%
R^2	0.0	0.0
Information Ratio	0.01	0.01
Calmar	0.93	1.33
Skew	-0.07	-0.28
Kurtosis	7.28	4.07
Expected Daily	0.15%	0.2%
Expected Monthly	4.54%	6.31%
Expected Yearly	57.34%	86.58%
Kelly Criterion	7.28%	7.46%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-5.45%	-5.49%
Expected Shortfall (cVaR)	-5.45%	-5.49%



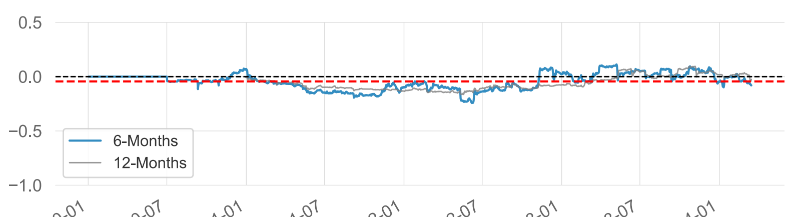
Distribution of Monthly Returns



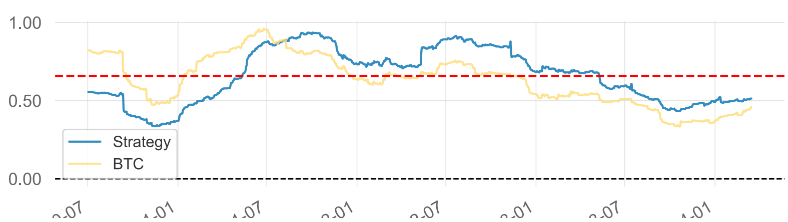
Daily Returns



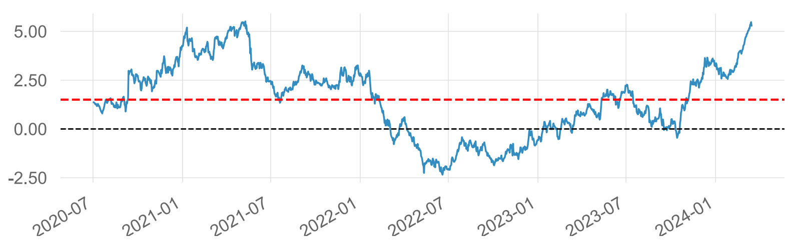
Rolling Beta to Benchmark



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

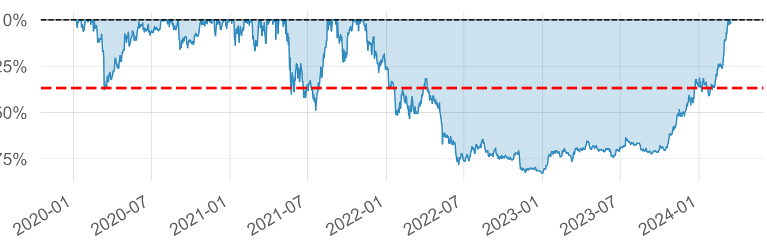


Rolling Sortino (6-Months)

Metric	BTC	Strategy
Max Consecutive Wins	10	11
Max Consecutive Losses	6	8
Gain/Pain Ratio	0.2	0.24
Gain/Pain (1M)	1.23	1.5
Payoff Ratio	1.01	0.97
Profit Factor	1.2	1.24
Common Sense Ratio	1.3	1.38
CPC Index	0.65	0.65
Tail Ratio	1.09	1.11
Outlier Win Ratio	4.17	3.89
Outlier Loss Ratio	4.06	3.77
MTD	11.43%	17.91%
3M	60.18%	82.68%
6M	157.6%	264.48%
YTD	61.78%	62.01%
1Y	176.41%	269.69%
3Y (ann.)	2.91%	48.28%
5Y (ann.)	71.47%	110.02%
10Y (ann.)	71.47%	110.02%
All-time (ann.)	71.47%	110.02%
Best Day	21.42%	16.57%
Worst Day	-30.05%	-24.28%
Best Month	51.24%	77.75%
Worst Month	-37.69%	-34.7%
Best Year	311.91%	465.77%
Worst Year	-64.64%	-76.55%
Avg. Drawdown	-10.15%	-6.57%
Avg. Drawdown Days	40	24
Recovery Factor	4.14	4.92
Ulcer Index	0.44	0.47
Serenity Index	0.32	0.35
Avg. Up Month	22.18%	23.98%
Avg. Down Month	-15.54%	-17.88%

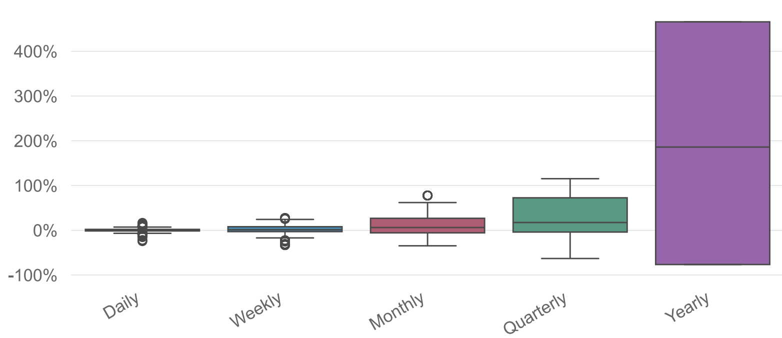
Strategy - Worst 5 Drawdown Periods

Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2020	21.04	6.18	-22.71	33.61	3.71	-2.73	20.51	10.24	-7.63	10.36	26.35	24.80
2021	30.46	10.92	35.73	54.04	-26.18	3.20	11.56	77.75	4.00	39.36	0.83	-15.29
2022	-32.66	1.59	29.20	-17.75	-31.24	-34.70	34.73	-14.84	-5.26	7.01	-30.28	-11.41
2023	61.96	-0.13	6.70	6.84	-5.74	2.38	8.02	-9.78	-1.47	33.50	26.94	27.04
2024	1.58	35.27	17.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Strategy - Return Quantiles



Metric	BTC	Strategy
Win Days	53.42%	54.4%
Win Month	56.86%	66.67%
Win Quarter	58.82%	70.59%
Win Year	80.0%	80.0%
Beta	-	-0.06
Alpha	-	1.01
Correlation	-	-6.13%
Treynor Ratio	-	-34565.44%

EOY Returns vs Benchmark

Year	BTC	Strategy	Multiplier	Won
2020	311.91%	185.94%	0.60	-
2021	59.44%	465.77%	7.84	+
2022	-64.64%	-76.55%	1.18	-
2023	156.73%	267.87%	1.71	+
2024	61.78%	62.01%	1.00	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-11-10	2024-03-09	-82.72%	851
2021-05-11	2021-08-16	-48.70%	98
2020-02-16	2020-07-23	-37.66%	159
2021-09-08	2021-10-14	-22.76%	37
2021-02-21	2021-03-08	-16.73%	16
2020-09-03	2020-11-04	-15.91%	63
2021-01-11	2021-02-02	-13.67%	23
2021-03-15	2021-03-28	-12.72%	14
2021-04-17	2021-04-20	-10.39%	4
2020-11-25	2020-11-30	-8.56%	6