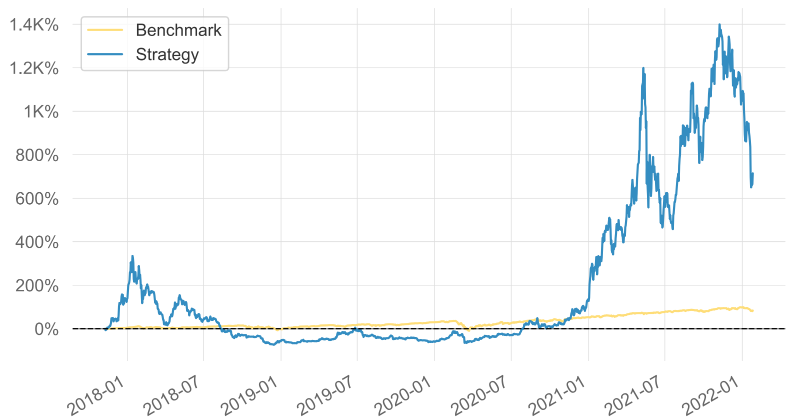
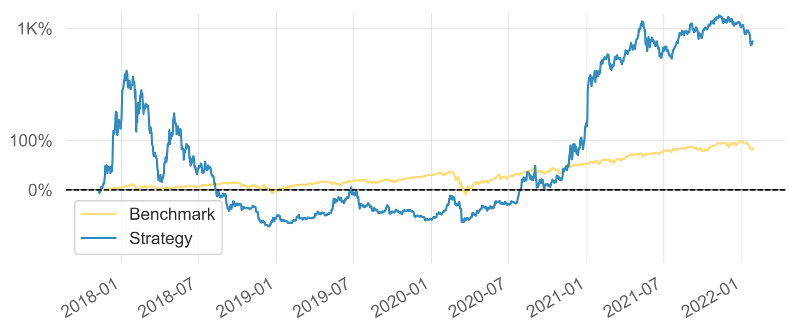
SPY vs ETH

9 Nov, 2017 - 26 Jan, 2022

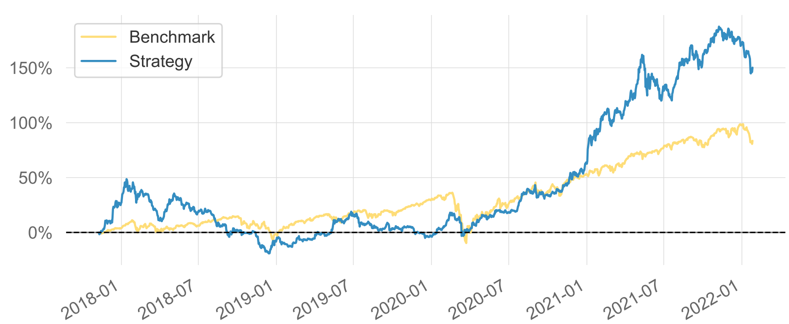
Cumulative Returns vs SPY



Cumulative Returns vs SPY (Log Scaled)



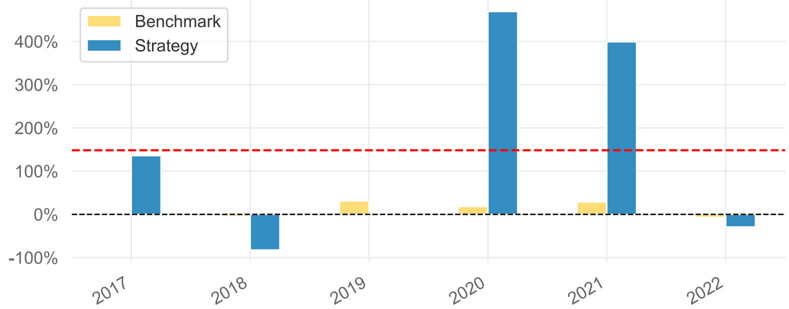
Cumulative Returns vs SPY (Volatility Matched)



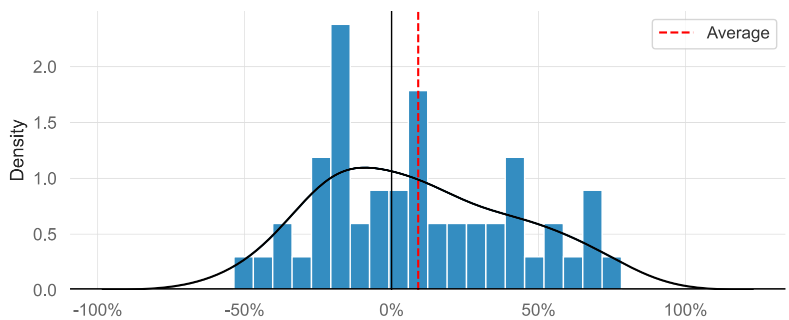
EOY Returns vs Benchmark

Key Performance Metrics

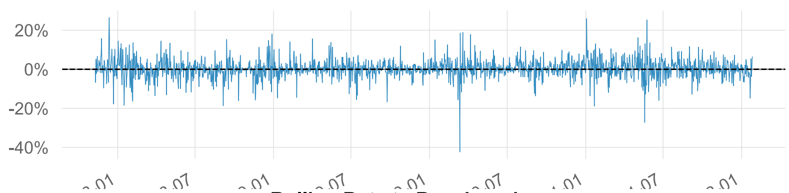
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	69.0%
Cumulative Return	714.54%	83.51%
CAGR﹪	64.45%	15.49%
Sharpe	0.84	0.67
Sortino	1.22	0.92
Sortino/√2	0.86	0.65
Omega (0﹪)	1.16	1.16
Max Drawdown	-93.96%	-33.72%
Longest DD Days	1115	203
Volatility (ann.)	82.12%	16.97%
R^2	0.05	0.05
Calmar	0.69	0.46
Skew	-0.26	-0.81
Kurtosis	5.53	23.4
Expected Daily %	0.14%	0.04%
Expected Monthly %	4.2%	1.2%
Expected Yearly %	41.85%	10.65%
Kelly Criterion	3.85%	11.65%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-8.24%	-1.71%
Expected Shortfall (cVaR)	-8.24%	-1.71%
Gain/Pain Ratio	0.16	0.18
Gain/Pain (1M)	0.91	1.03
Payoff Ratio	1.0	0.97
Profit Factor	1.16	1.18
Common Sense Ratio	1.33	1.12
CPC Index	0.6	0.65
Tail Ratio	1.15	0.95



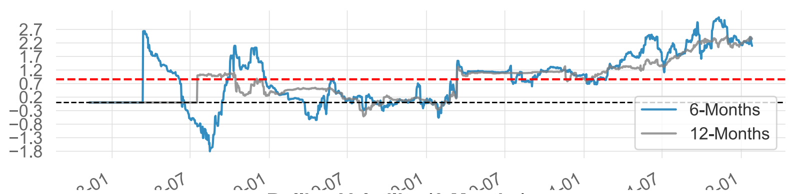
Distribution of Monthly Returns



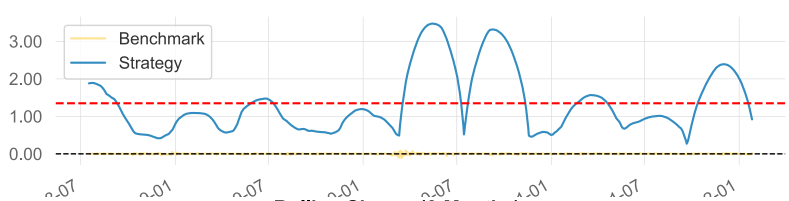
Daily Returns



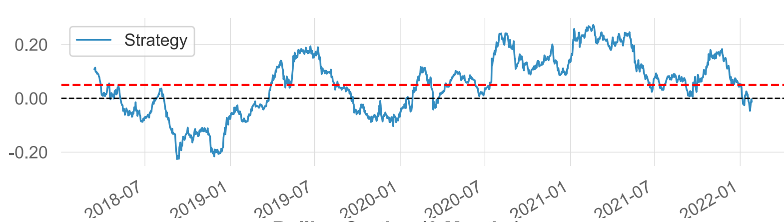
Rolling Beta to Benchmark



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

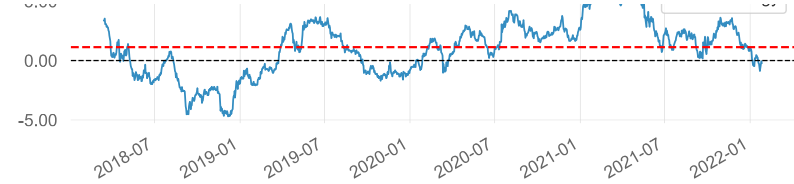


Rolling Sortino (6-Months)

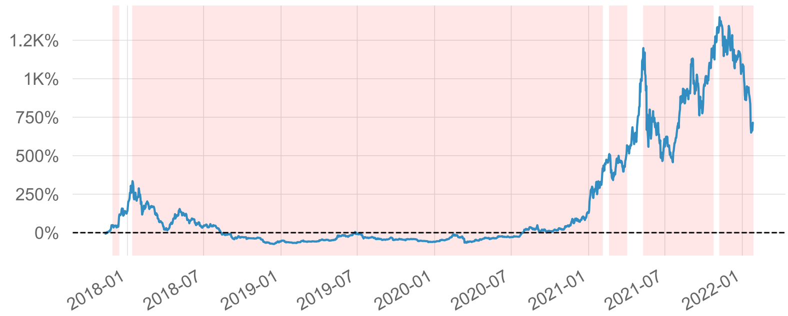
Metric	Strategy	Benchmark
Outlier Win Ratio	2.28	19.99
Outlier Loss Ratio	2.5	10.24
MTD	-29.03%	-7.07%
3M	-38.03%	-2.77%
6M	17.03%	0.76%
YTD	-29.03%	-7.07%
1Y	97.35%	16.36%
3Y (ann.)	182.05%	20.43%
5Y (ann.)	64.45%	15.49%
10Y (ann.)	64.45%	15.49%
All-time (ann.)	64.45%	15.49%
Best Day	26.46%	9.06%
Worst Day	-42.35%	-10.94%
Best Month	78.23%	12.7%
Worst Month	-53.64%	-12.49%
Best Year	469.25%	31.22%
Worst Year	-82.38%	-7.07%
Avg. Drawdown	-13.19%	-1.81%
Avg. Drawdown Days	57	13
Recovery Factor	7.6	2.48
Ulcer Index	0.67	0.06
Serenity Index	0.49	1.24
Avg. Up Month	31.27%	4.54%
Avg. Down Month	-26.45%	-5.36%
Win Days %	51.98%	56.52%
Win Month %	56.86%	70.59%
Win Quarter %	66.67%	77.78%
Win Year %	50.0%	66.67%
Beta	1.08	-
Alpha	0.56	-

EOY Returns vs Benchmark

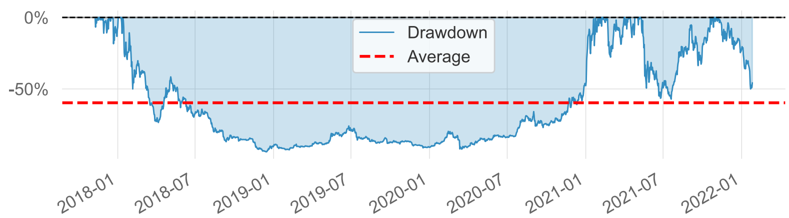
Year	Benchmark	Strategy	Multiplier	Won
2017	3.52%	135.83%	38.62	+



Worst 5 Drawdown Periods

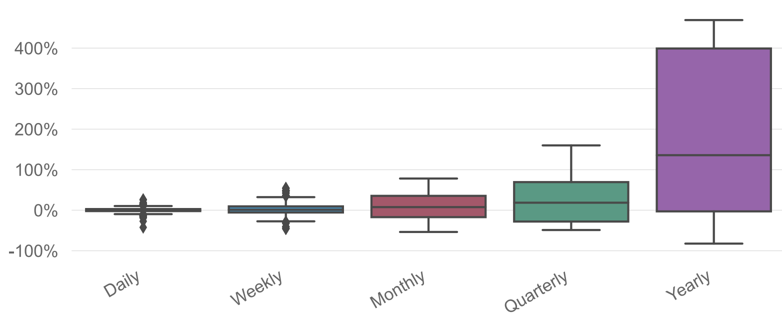


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2017	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39.34	69.25
2018	47.78	-23.53	-53.64	68.98	-13.77	-21.20	-4.68	-34.77	-17.72	-15.23	-42.66	17.85
2019	-19.73	27.73	3.49	14.59	65.33	8.42	-24.78	-21.12	4.29	2.28	-17.08	-15.03
2020	39.00	22.03	-39.23	55.40	11.26	-2.02	52.69	25.91	-17.27	7.40	59.04	20.00
2021	78.23	7.69	35.47	44.56	-2.10	-16.22	11.50	35.39	-12.58	42.86	8.01	-20.49
2022	-29.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Year	Benchmark	Strategy	Multiplier	Won
2018	-4.57%	-82.38%	18.03	-
2019	31.22%	-2.82%	-0.09	-
2020	18.33%	469.25%	25.60	+
2021	28.73%	399.13%	13.89	+
2022	-7.07%	-29.03%	4.11	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-01-14	2021-02-02	-93.96%	1115
2021-05-12	2021-10-23	-57.12%	164
2021-11-09	2022-01-26	-50.02%	78
2021-02-20	2021-04-01	-27.76%	40
2017-12-20	2018-01-02	-18.38%	13
2021-04-16	2021-04-26	-14.01%	10
2018-01-10	2018-01-13	-11.14%	3
2017-11-28	2017-12-11	-11.00%	13
2021-04-03	2021-04-11	-8.03%	8
2021-10-26	2021-10-28	-6.82%	2