DATA AS OF JUNE 3, 2021

AMPLICOIN

# Bitcoin Trading Signals

## Performance Indicators

| | |
|---|---|
| Annualized Return | 137.84% |
| Best Monthly Return | 69.18% |
| Worst Monthly Return | -15.95% |
| Average Monthly Return | 8.59% |
| Standard Deviation | 213.61% |
| Maximum Drawdown | 32.99% |
| Sharpe Ratio (Rf = 0) | 0.65 |
| Sortino Ratio (MAR = 0) | 85.85 |
| Calmar Ratio | 4.18 |
| Correlation to Bitcoin | 0.79 |

## Trade Characteristics

| | |
|---|---|
| Average Trade Duration | 22 days |
| Median Trade Duration | 18 days |
| Longest Trade Duration | 99 days |
| Average # of Trades / Year | 7 |
| Winning Trades | 66% |

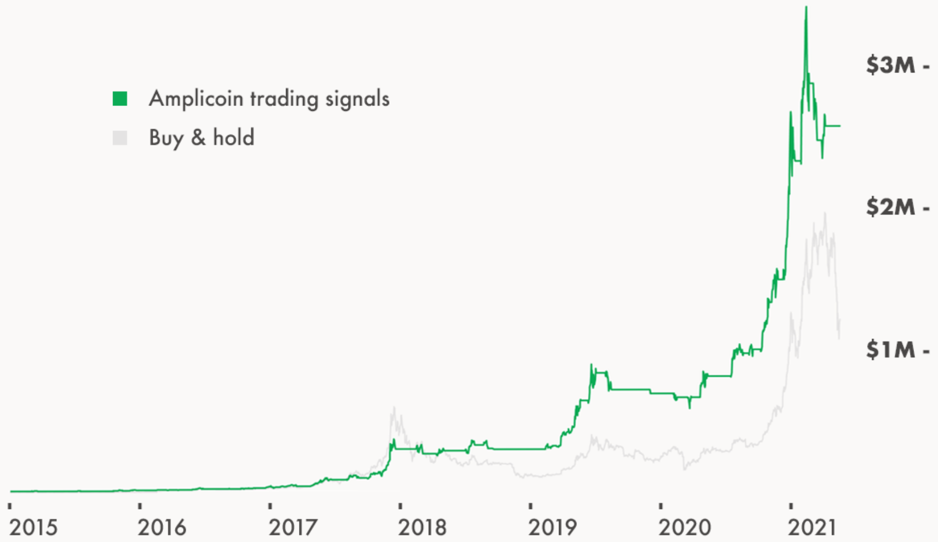
## Trading Strategy

The Amplicoin Bitcoin Trading Signals are generated algorithmically using a quantitative directional strategy. Trading strategies include mean-reversion and momentum using fractal geometry mathematical models. The algorithm is constructed to provide positive convexity during periods of uptrend and low correlation to Bitcoin (BTC-USD) during periods of downtrend.

## Strategy Benefits

- Designed to capture Bitcoin's upside
- Avoids Bitcoin's large drawdowns
- Algorithmically-generated signals
- Low turnover

## Growth of 10,000




## Yearly Performance

| | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 YTD | **Since Inception** |
|---|---|---|---|---|---|---|---|---|
| **Amplicoin Trading Signals** | 78% | 132% | 648% | (2%) | 131% | 178% | 34% | **25 872 %** |
| **Bitcoin Buy & Hold** | 34% | 124% | 1 364% | (73%) | 92% | 303% | 35% | **12 133 %** |

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