Onramp

70/30 Bitcoin/Ethereum Portfolio

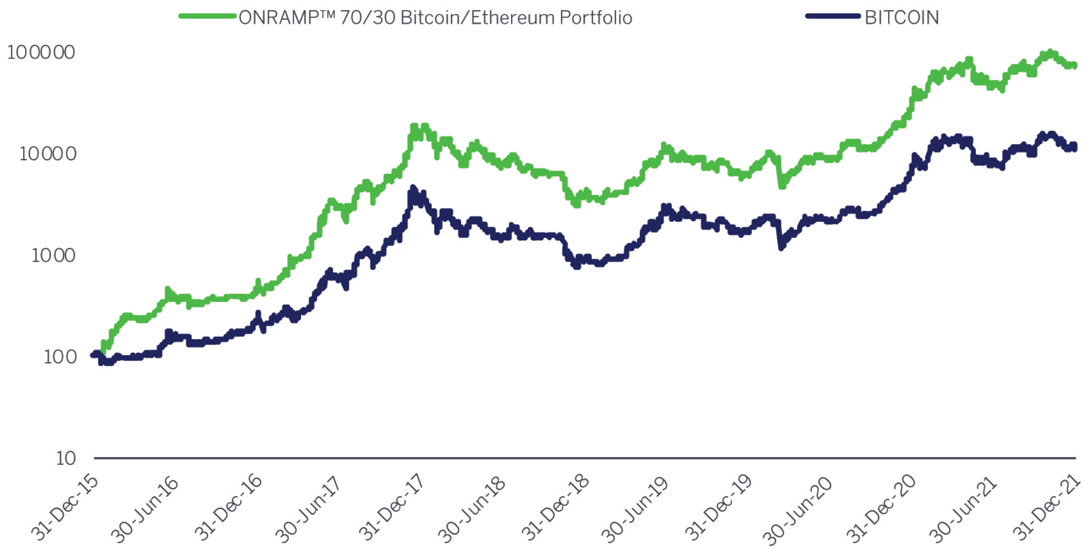
Performance Summary

Inception Date: December 31, 2015

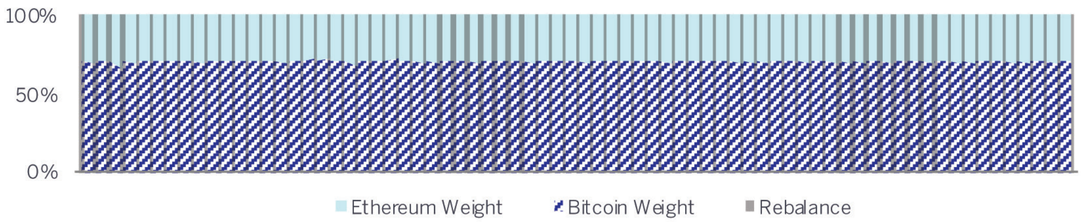
The following tables and chart represent the historical backtested returns and performance statistics for the ONRAMP™ 70/30 Bitcoin/Ethereum Portfolio with monthly rebalance and 10% weight band. Whenever the weights of the components cross the threshold of +/- 10% around the target weight of 70/30, they are rebalanced back to target.

ONRAMP™ 70/30 BITCOIN/ETHEREUM PORTFOLIO PERFORMANCE (2015 - 2021)*

The following historical backtested returns and performance statistics are compared to the Bitcoin.



Asset Allocation



KEY STATISTICS

(Since Inception)

ANNUALIZED RETURN
197.0%

ANNUALIZED RISK
93.7%

SHARPE RATIO
1.60

SORTINO RATIO
4.28

CORRELATION
0.89

ALPHA
40.0%

BETA
1.00

ANNUAL PERFORMANCE*	2016	2017	2018	2019	2020	2021**
Backtested Strategy Results						
ONRAMP™ 70/30 BITCOIN/ ETHEREUM PORTFOLIO	346%	3,271%	-75%	60%	363%	147%
Comparison Benchmarks						
Bitcoin	123%	1,425%	-74%	92%	303%	60%

*Dec. 31, 2015, through Dec. 31, 2021. Returns are backtested returns and do not include transactions costs, borrowing costs, and management fees.

**Till Dec. 31, 2021

Theoretical performance data and results are developed with the benefit of hindsight, there is no guarantee the strategy will achieve these results. The results presented are gross of fees, and an investable strategy may contain transaction friction and management fees not presented in the statistics above. NO INVESTOR ACHIEVED THE RESULTS PRESENTED. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE RESULTS.

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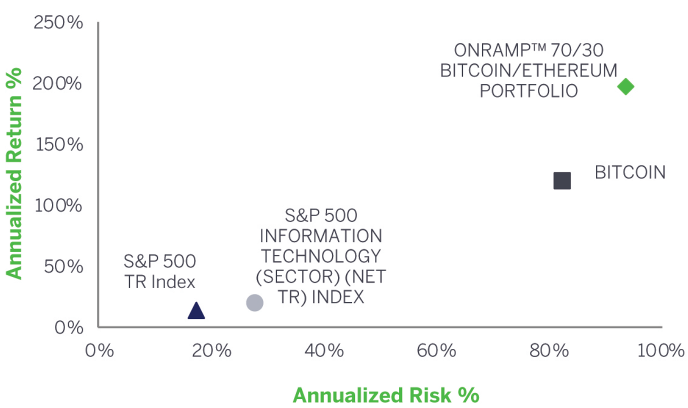
PERFORMANCE	1Y	3Y	5Y	DEC. 2015 - DEC 2021 (Since Inception) Annualized	Cumulative
Backtested Strategy Results					
ONRAMP™ 70/30 BITCOIN/ETHEREUM PORTFOLIO	147%	161%	173%	197%	68,891%
Comparison Benchmarks					
Bitcoin	60%	129%	115%	118%	10,655%

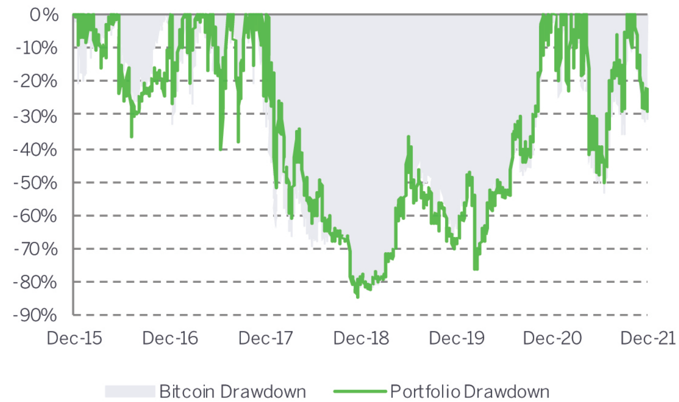
MONTHLY PERFORMANCE	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANN.*	BITCOIN TOT. RET.
2021	35%	28%	32%	13%	-25%	-9%	17%	20%	-9%	41%	-3%	-19%	147%	60%
2020	33%	1%	-29%	41%	10%	-3%	33%	10%	-11%	22%	47%	39%	363%	303%
2019	-11%	16%	6%	26%	62%	21%	-12%	-9%	-8%	8%	-18%	-8%	60%	92%
2018	-7%	-6%	-39%	43%	-17%	-17%	14%	-17%	-9%	-8%	-38%	1%	-75%	-74%
2017	11%	29%	41%	35%	108%	14%	2%	71%	-12%	35%	55%	58%	3,271%	1,425%
2016	26%	59%	19%	1%	35%	18%	-6%	-6%	8%	5%	-2%	18%	346%	123%

STATISTICS (SINCE INCEPTION)*	ALPHA[1]	BETA[2]	CORR.[3]	SHARPE RATIO[4]	SORTINO RATIO[5]	R^2[6]	RISK (ANN.)	UPSIDE CAPTURE[7]	DOWNSIDE CAPTURE[8]
ONRAMP™ 70/30 BITCOIN/ ETHEREUM PORTFOLIO				1.60	4.28		94%		
VS BITCOIN	40%	1.00	0.89	1.33	3.09	0.78	83%	110%	65%

Risk-Return Profile



Drawdown Analysis



TRADING STATISTICS***	# OF TRADES	AVERAGE HOLDING PERIOD (DAYS)	SUCCESS RATIO	AVERAGE RETURN PER TRADE	RISK / REWARD RATIO
ONRAMP™ 70/30 BITCOIN/ ETHEREUM PORTFOLIO	89	24.63	62.9%	10.1%	1.90

*Dec. 31, 2015, through Dec. 31, 2021. Returns are backtested returns and do not include transactions costs, borrowing costs, and management fees.

**YTD performance. Alpha, Beta, Correlation, and R2 are relative to the Bitcoin. 1 Alpha: A measure of performance on a risk-adjusted basis. The excess return relative to the Bitcoin. 2 Beta: A measure of the volatility, or systematic risk, relative to the Bitcoin. 3 Correlation: A statistical measure of how the Bitcoin and the respective index move in relation to each other. Calculated based on monthly returns. 4 Sharpe Ratio: A measure of risk-adjusted performance. 5 Sortino Ratio: A modification of the Sharpe Ratio that differentiates harmful volatility from general volatility by taking into account the standard deviation of negative asset returns. 6 R2: Calculated based on monthly returns. 7 Upside Capture: A measure of performance relative to the Bitcoin during periods of positive returns for the benchmark. 8 Downside Capture: A measure of performance relative to the Bitcoin during periods of negative returns for the benchmark.

***Success Ratio = # of positive return trades/# of negative return trades. Average Return Per Trade = Sum of return per trade/# of trades. Risk Reward Ratio = Average return per winning trade/Average loss per losing trade.