Bytecoin

(Ticker: BCN/USD)

Monthly Quant Report

Jul-2014 to Sep-2017

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Compared to Other Crypto Assets

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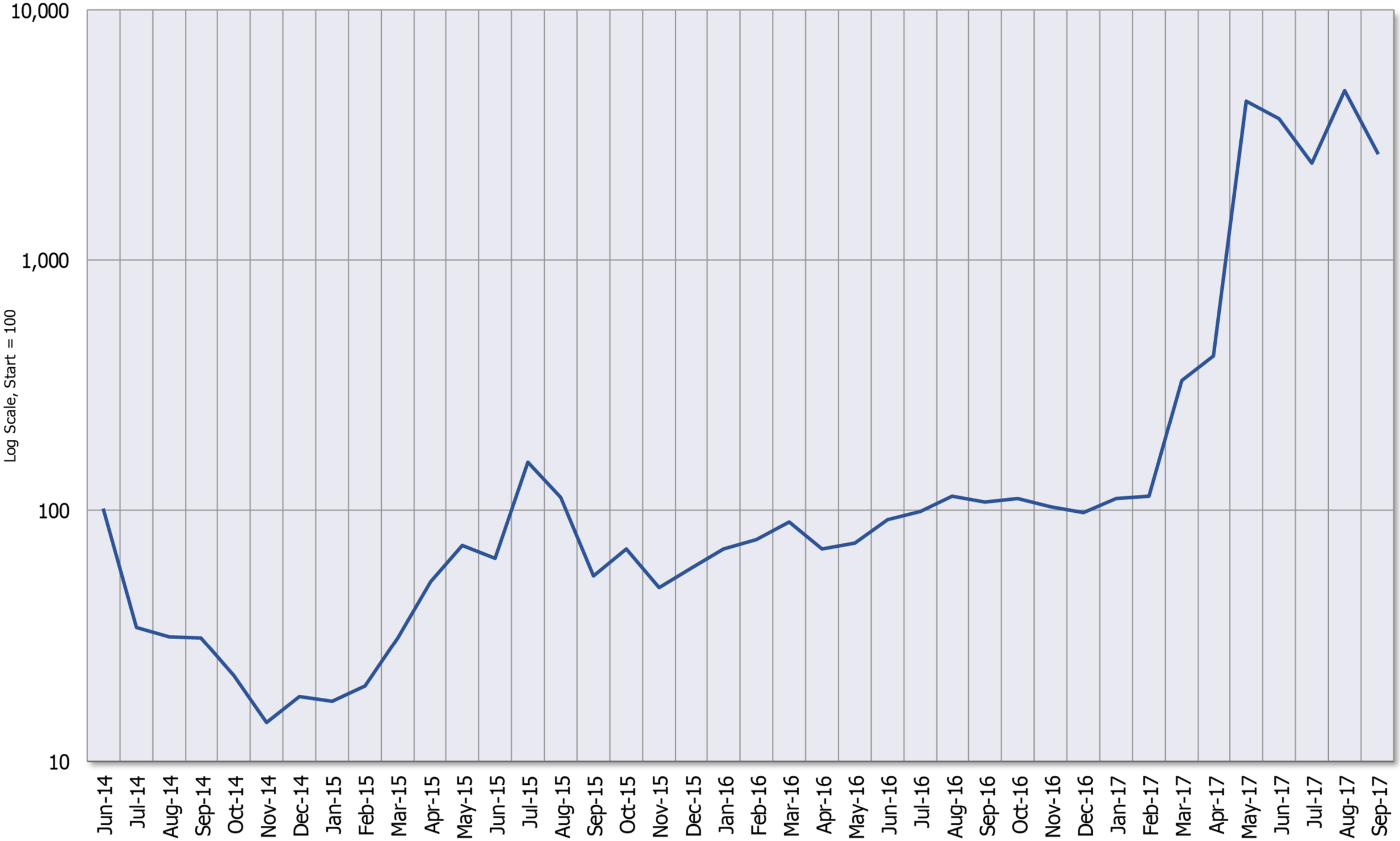
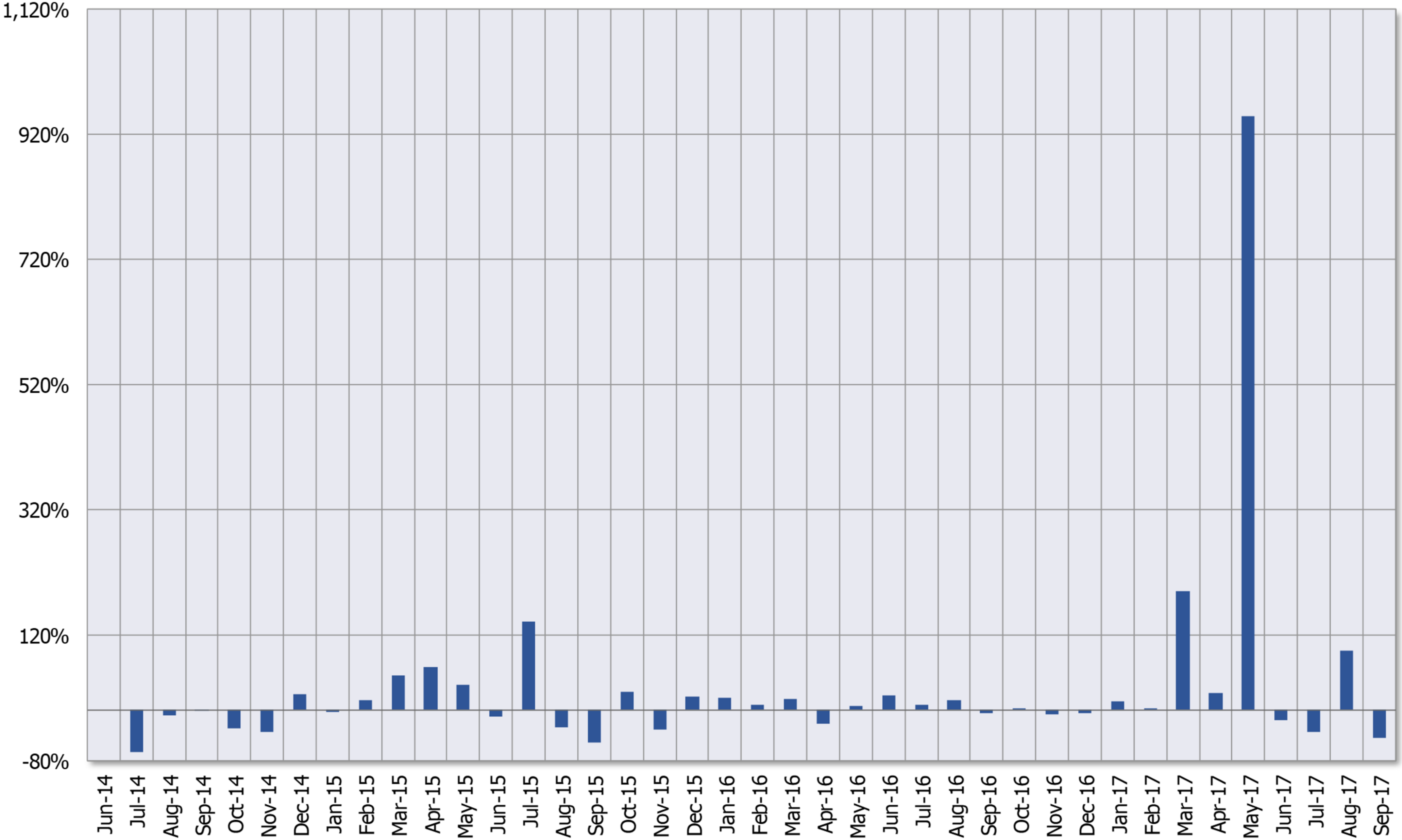


Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	2608.3%
Annual rate of return (AROR)	175.9%
Average monthly return	35.3%
Gaining months	56.4%
Average gaining month return	80.5%
Largest monthly gain	949.0%
Largest monthly loss	-65.9%

Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-85.7%
Average drawdown	-44.2%
Annual standard deviation	546.6%
Annual downside deviation	67.5%
Losing months	43.6%
Average losing month return	-23.3%

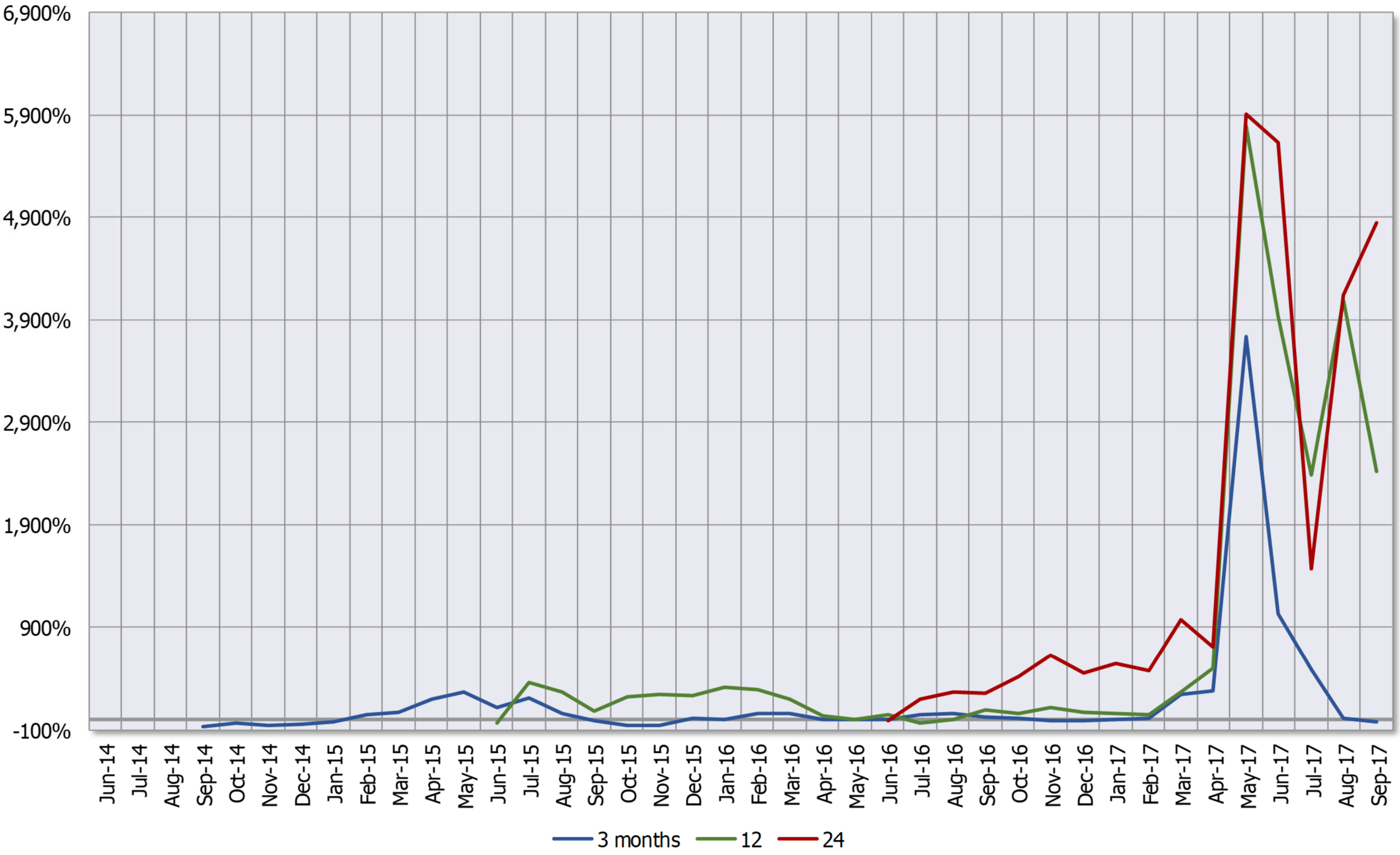
Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	2.6
Sharpe ratio (1.0%)	0.3
AROR/Largest drawdown	2.1
Gaining/losing months	1.3
Gaining/losing months return	3.5
Profit factor	4.5

Monthly Performance

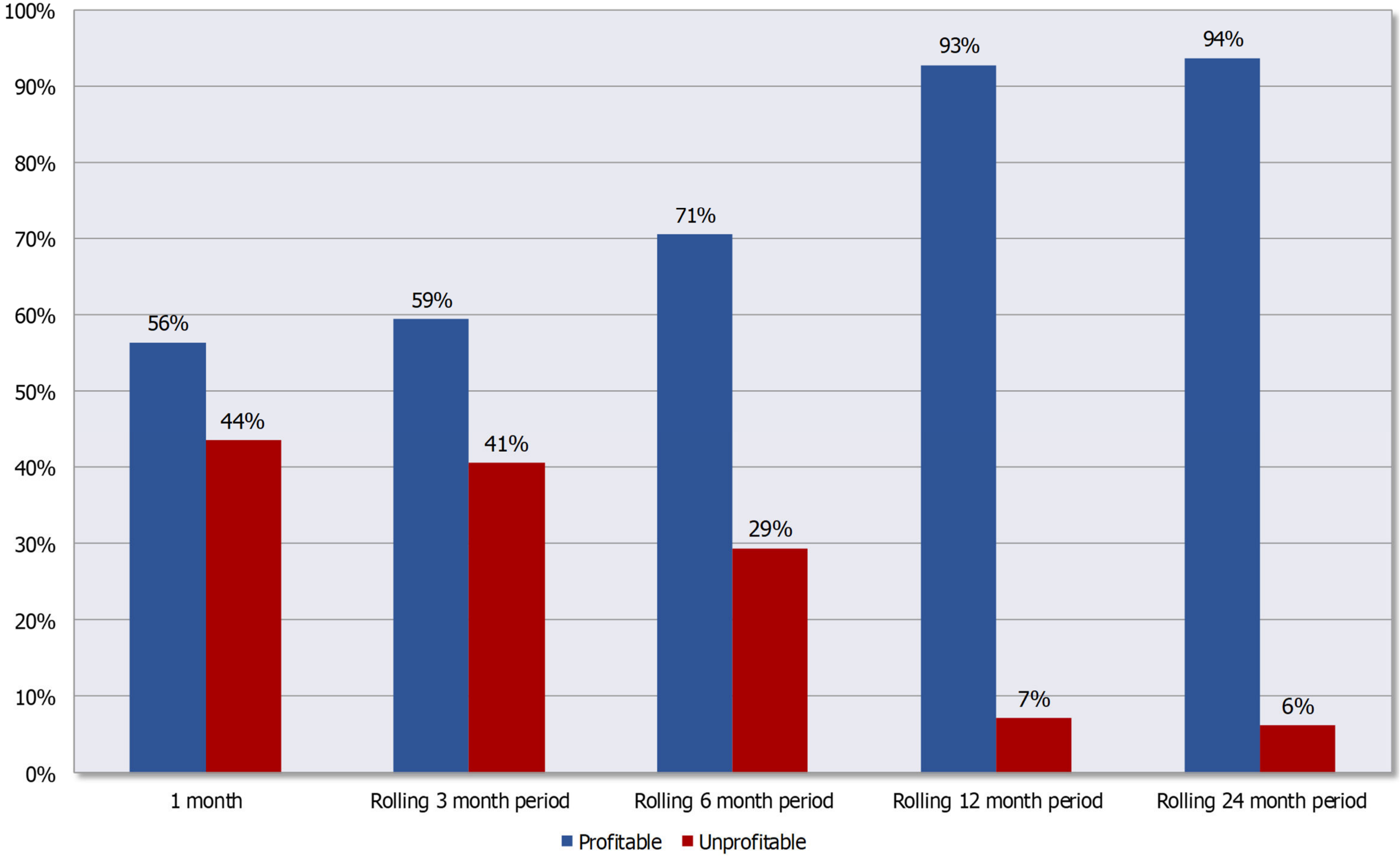


Rolling Rate of Return – 3, 12 and 24 months

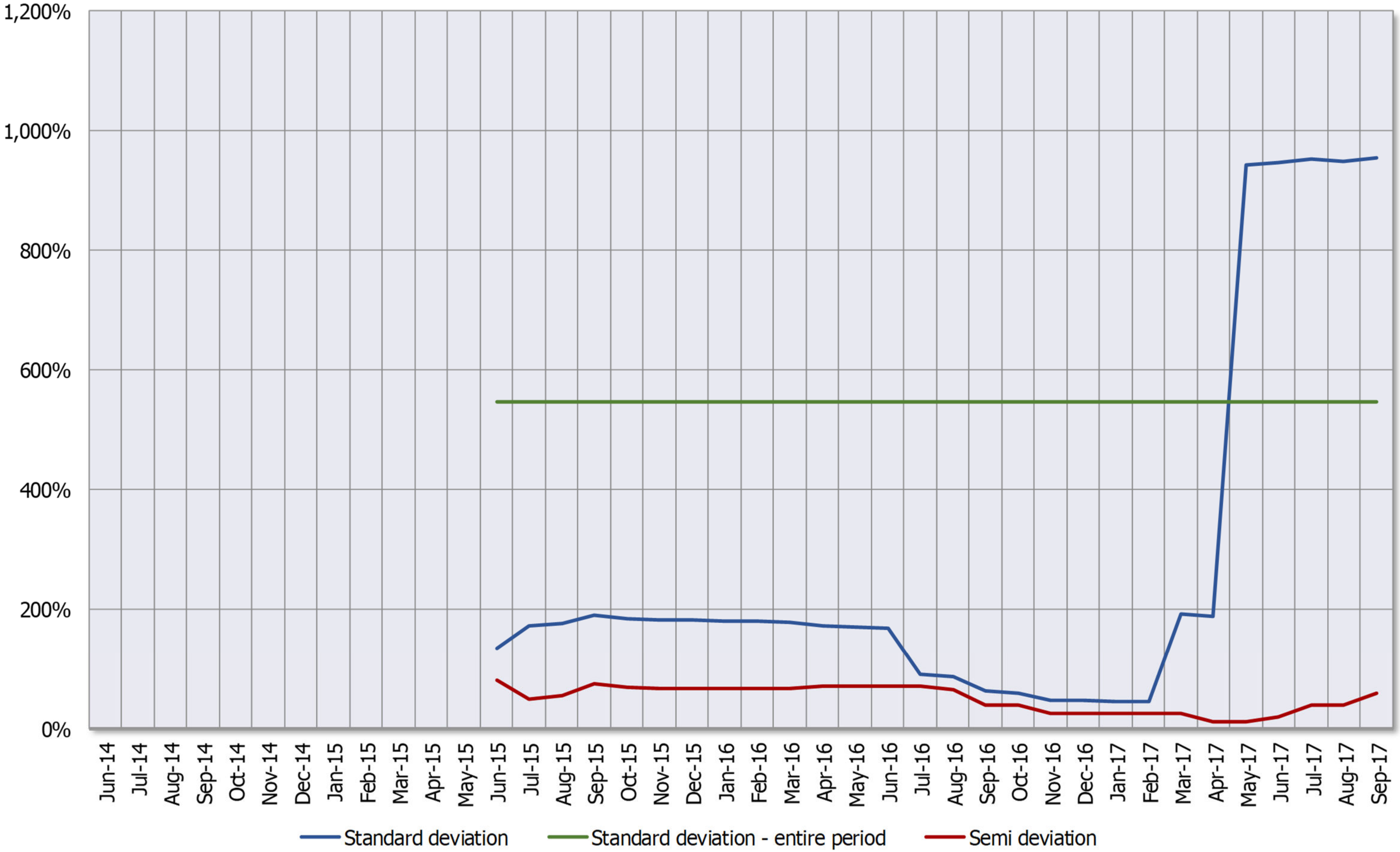
Coinz Trader



Percent Profitable/Unprofitable Periods

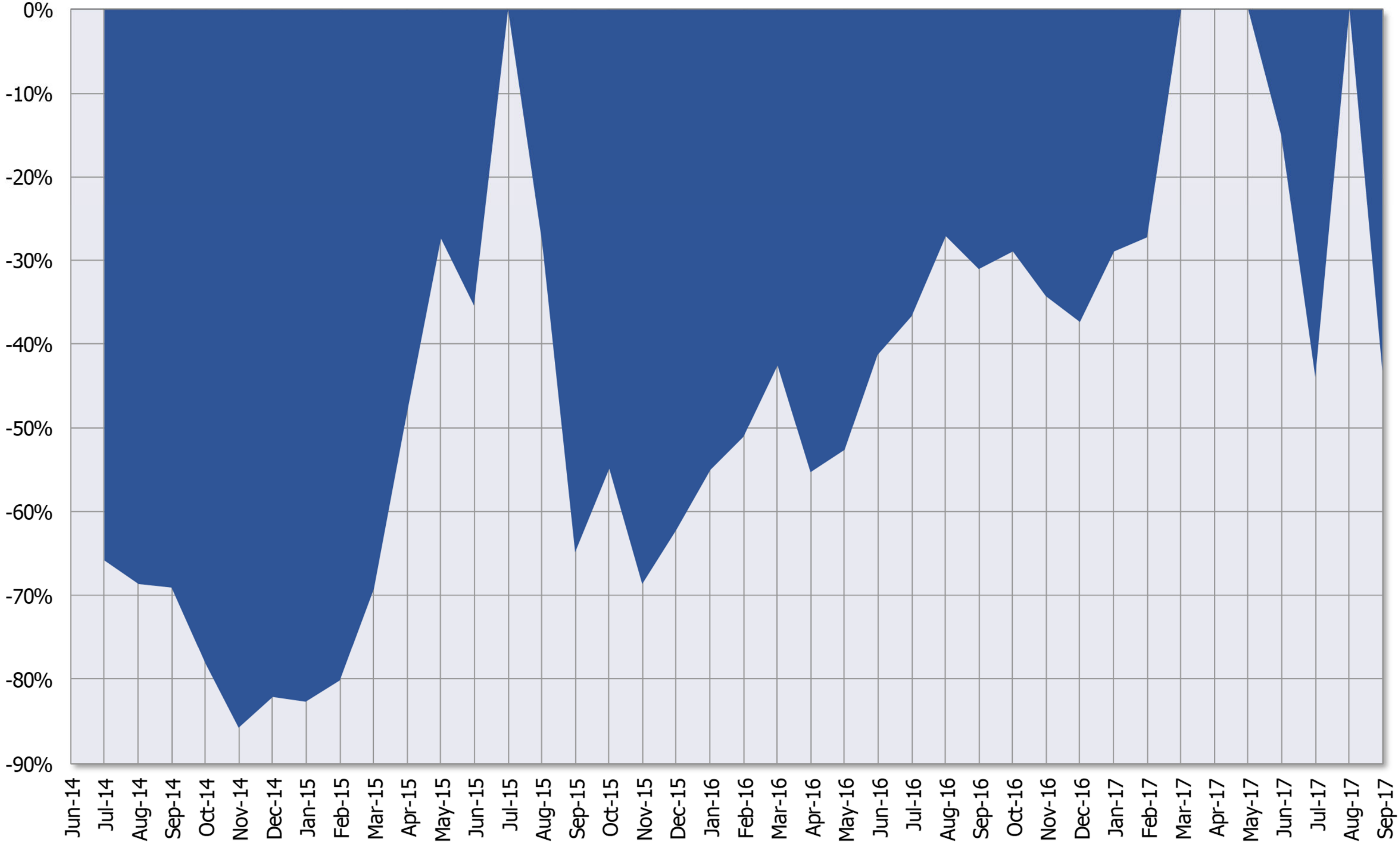


Volatility – Rolling 12 Month Annualized Volatility

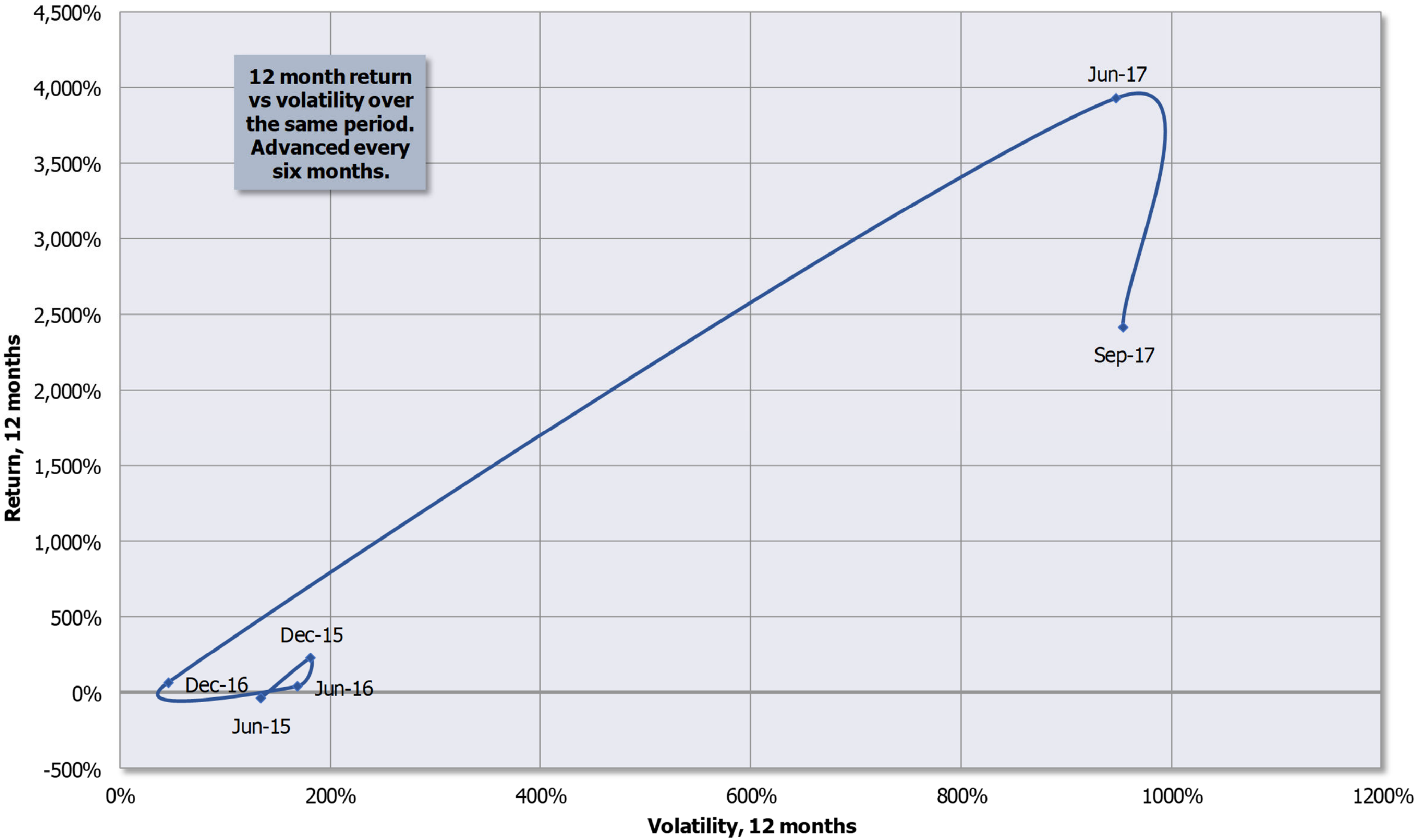


Drawdown – Percent Decline from All-Time-High

Coinz Trader



Return/Risk Consistency

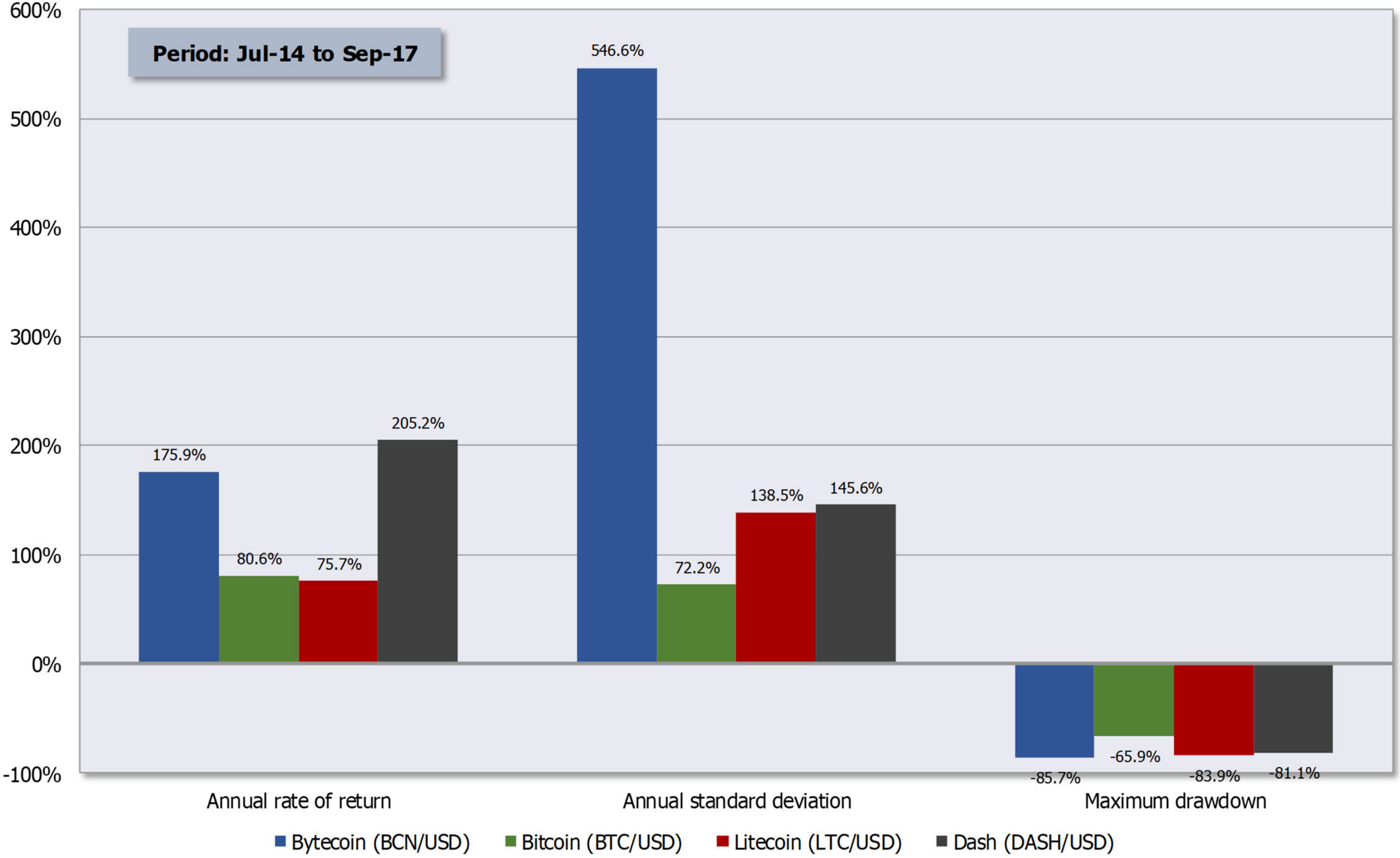


Compared to Other Crypto Assets

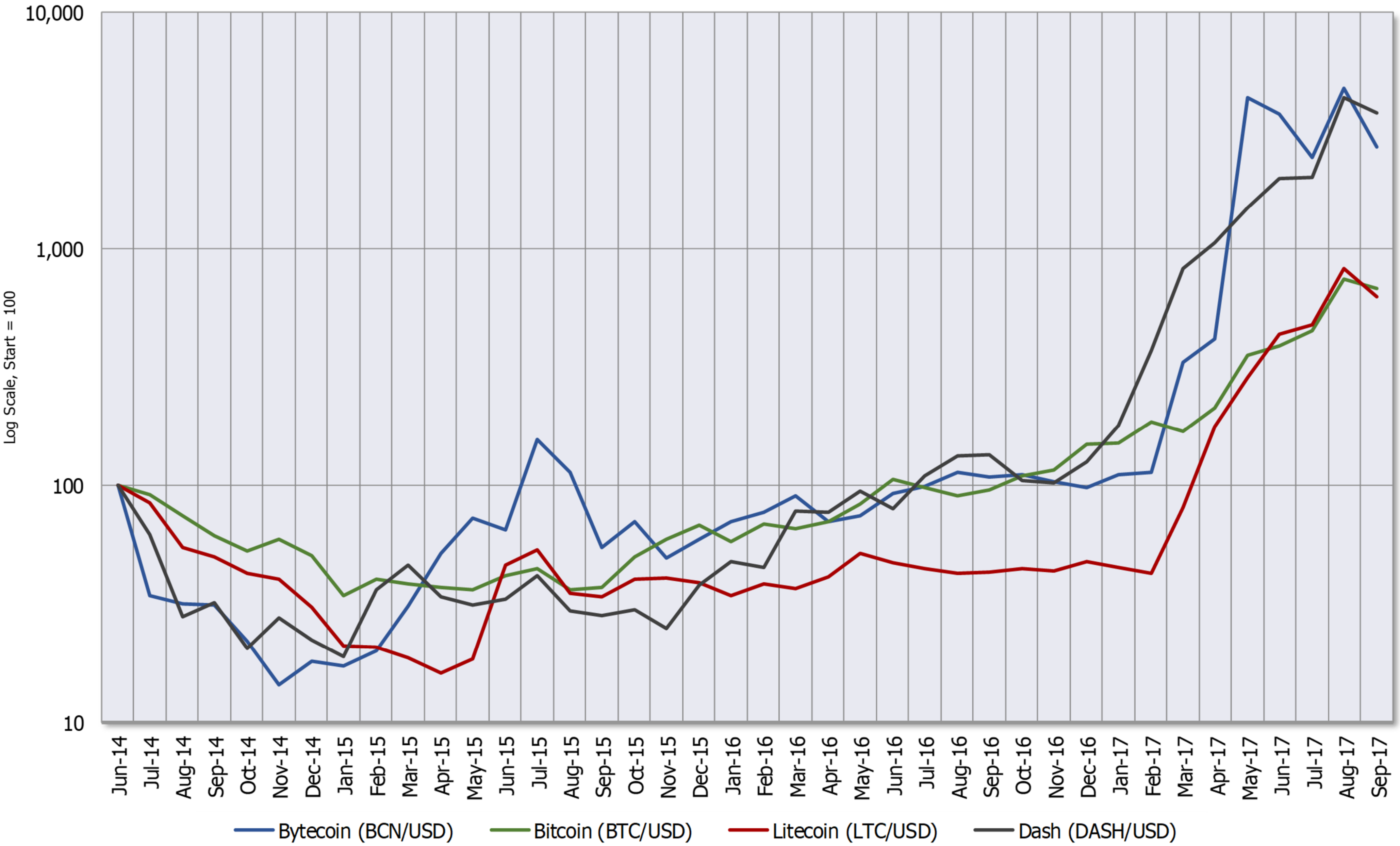
Period: Jul-14 to Sep-17

	Bytecoin (BCN/USD)	Bitcoin (BTC/USD)	Litecoin (LTC/USD)	Dash (DASH/USD)
Return				
Total period return	2608.3%	582.4%	524.2%	3658.1%
Annual rate of return (AROR)	175.9%	80.6%	75.7%	205.2%
Best 12 month rolling rate of return	5795.8%	720.6%	1828.5%	3188.0%
Worst 12 month rolling rate of return	-36.7%	-58.8%	-54.0%	-67.2%
Largest monthly gain	949.0%	67.6%	150.4%	124.6%
Largest monthly loss	-65.9%	-32.1%	-35.6%	-54.9%
Gaining months	56.4%	59.0%	43.6%	59.0%
Average monthly return	35.3%	6.9%	10.1%	16.6%
Risk				
Annual standard deviation	546.6%	72.2%	138.5%	145.6%
Annual downside deviation	67.5%	30.7%	42.3%	53.1%
Largest drawdown	-85.7%	-65.9%	-83.9%	-81.1%
Return/Risk Ratios				
Sortino ratio (1.0%)	2.6	2.6	1.8	3.8
Sharpe ratio (1.0%)	0.3	1.1	0.5	1.4
AROR/Largest drawdown	2.1	1.2	0.9	2.5
Correlation				
Entire period		0.5	0.3	0.3

Key Statistics

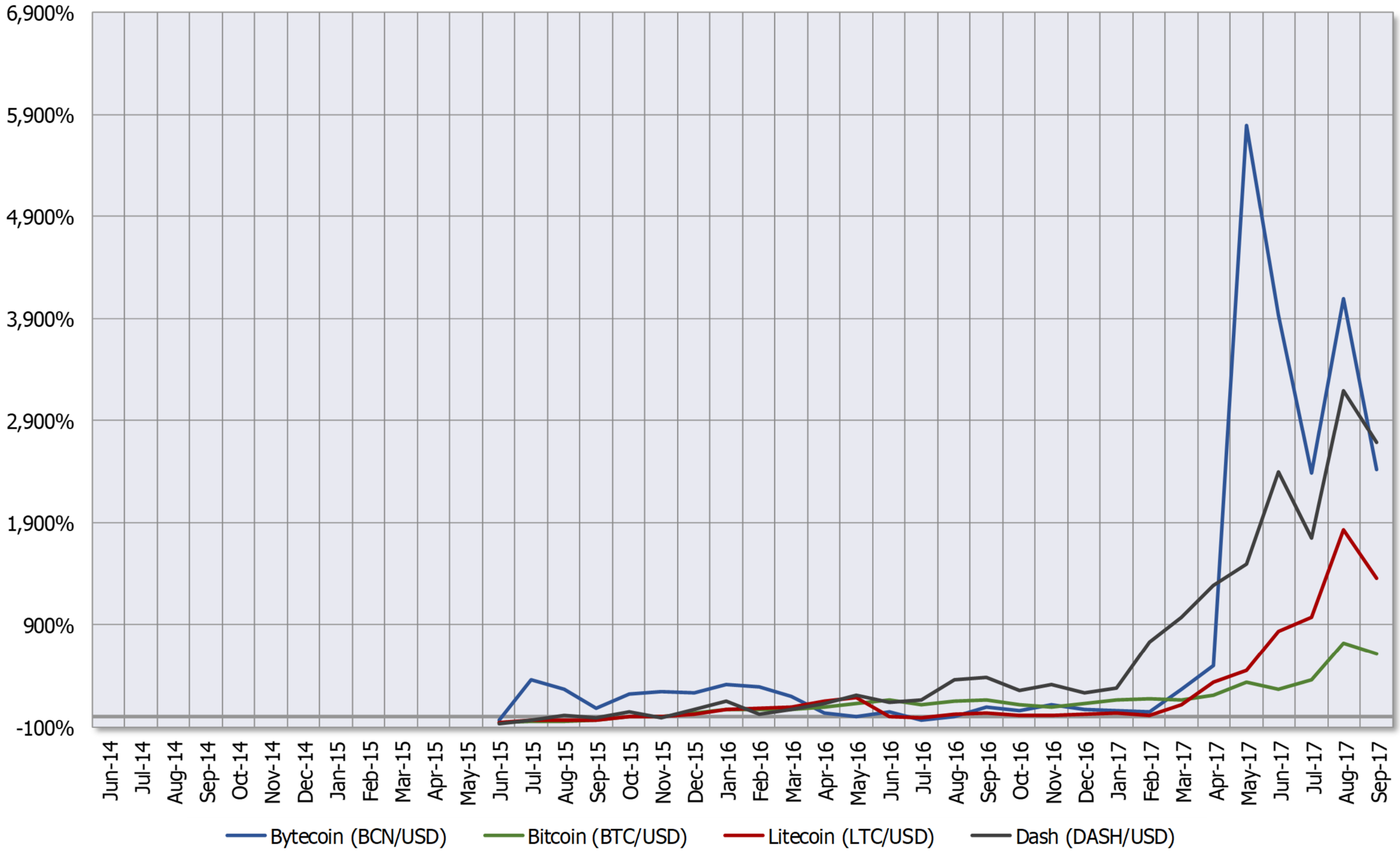


Performance Indexes



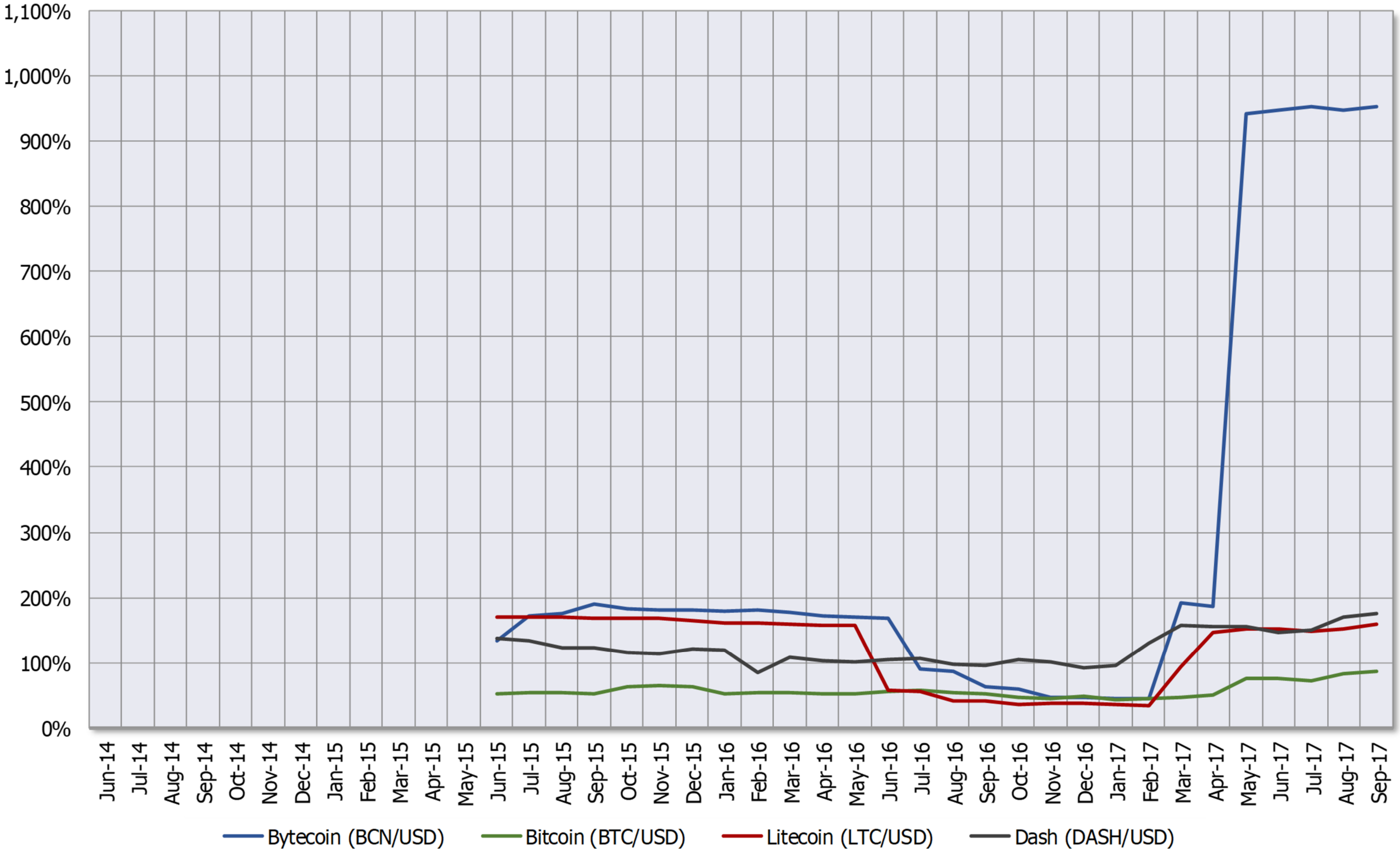
Rolling Rate of Return, 12 months

Coinz Trader

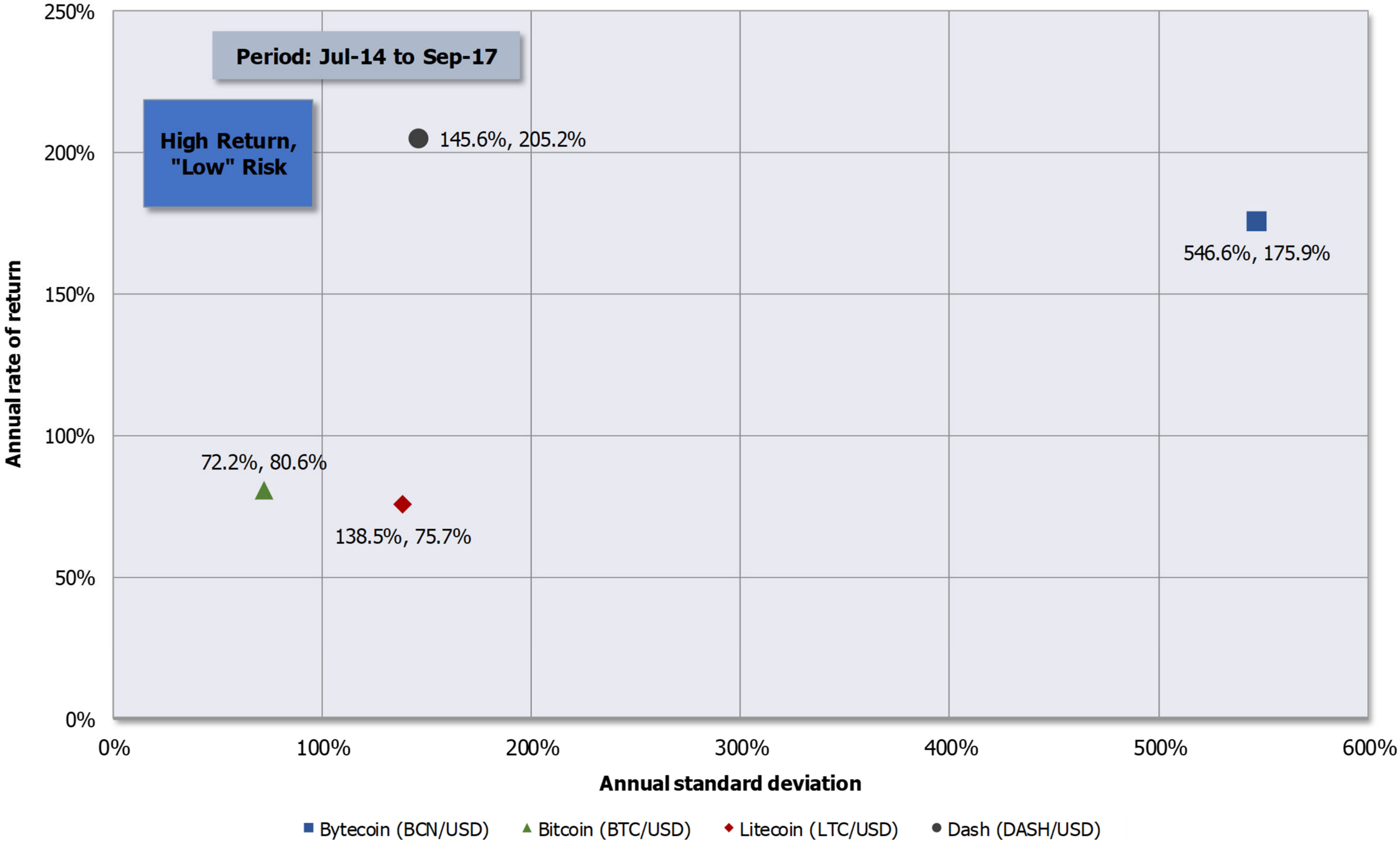


Volatility – Rolling 12 Month Annualized Standard Deviation

Coinz Trader



Return/Risk Dimension



Correlation