Dash

(Ticker: DASH/USD)

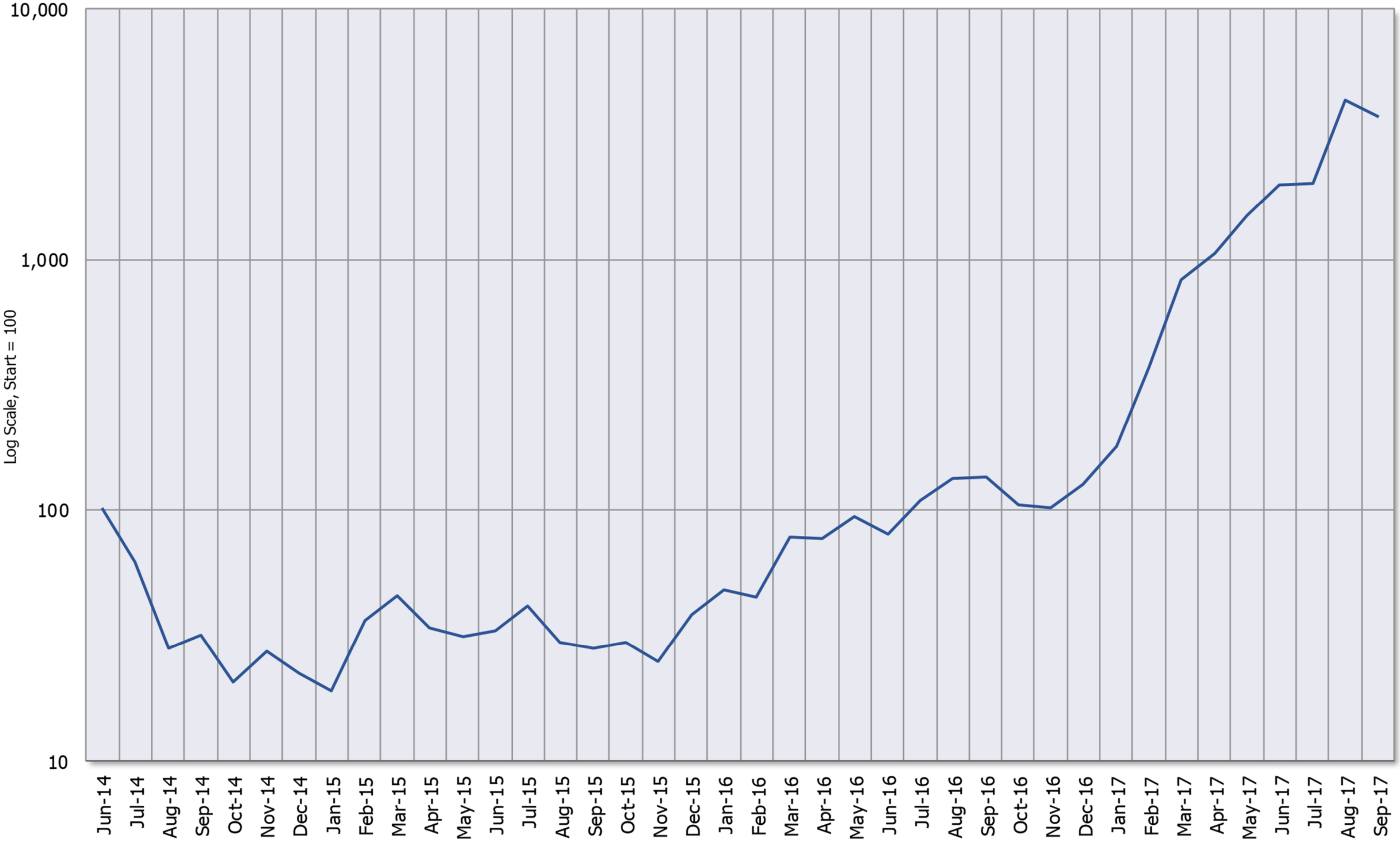
Monthly Quant Report

Jul-2014 to Sep-2017

Contents

Performance Index

Coinz Trader



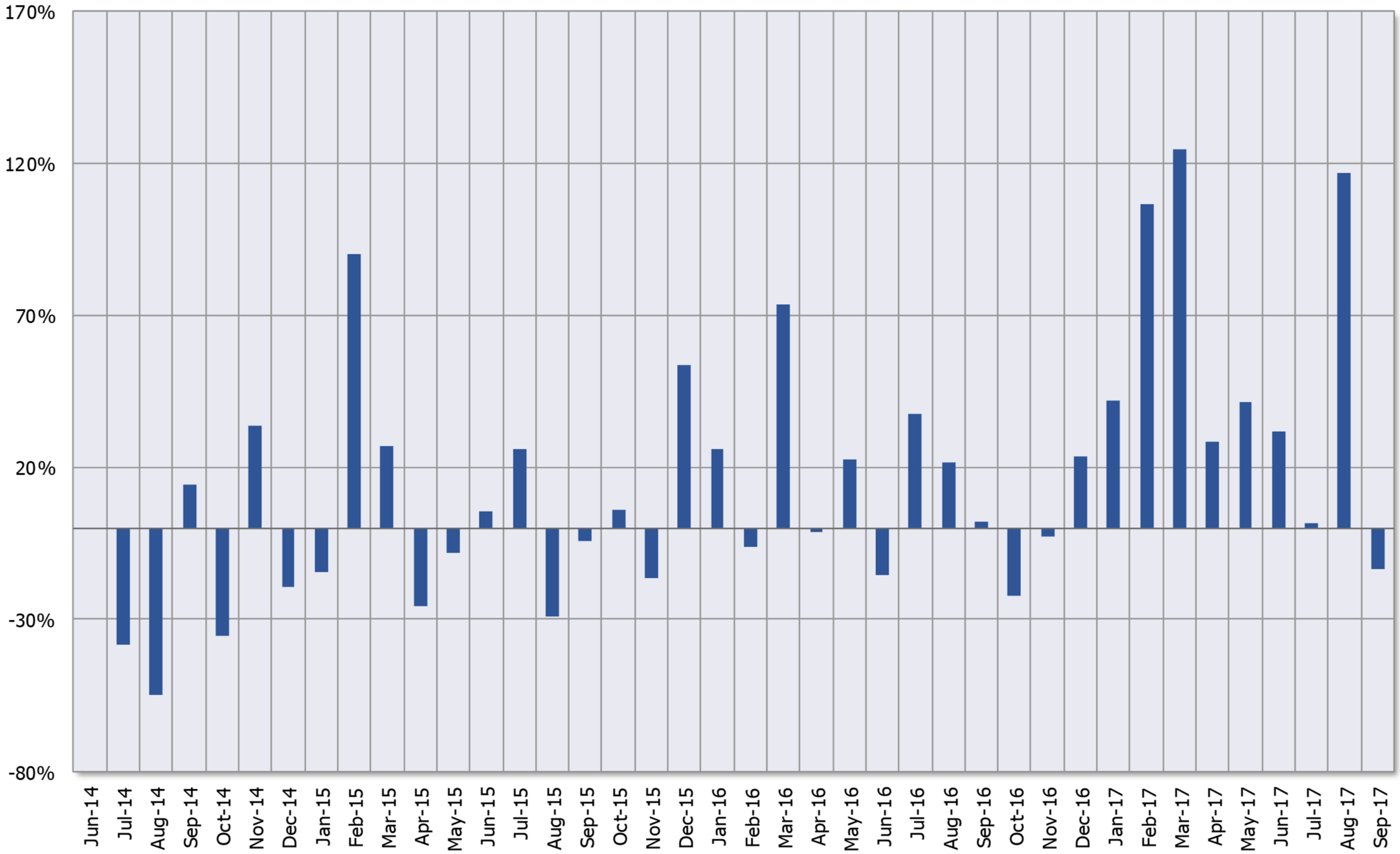
Quantitative Summary

Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	3658.1%
Annual rate of return (AROR)	205.2%
Average monthly return	16.6%
Gaining months	59.0%
Average gaining month return	41.5%
Largest monthly gain	124.6%
Largest monthly loss	-54.9%

Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-81.1%
Average drawdown	-37.6%
Annual standard deviation	145.6%
Annual downside deviation	53.1%
Losing months	41.0%
Average losing month return	-19.3%

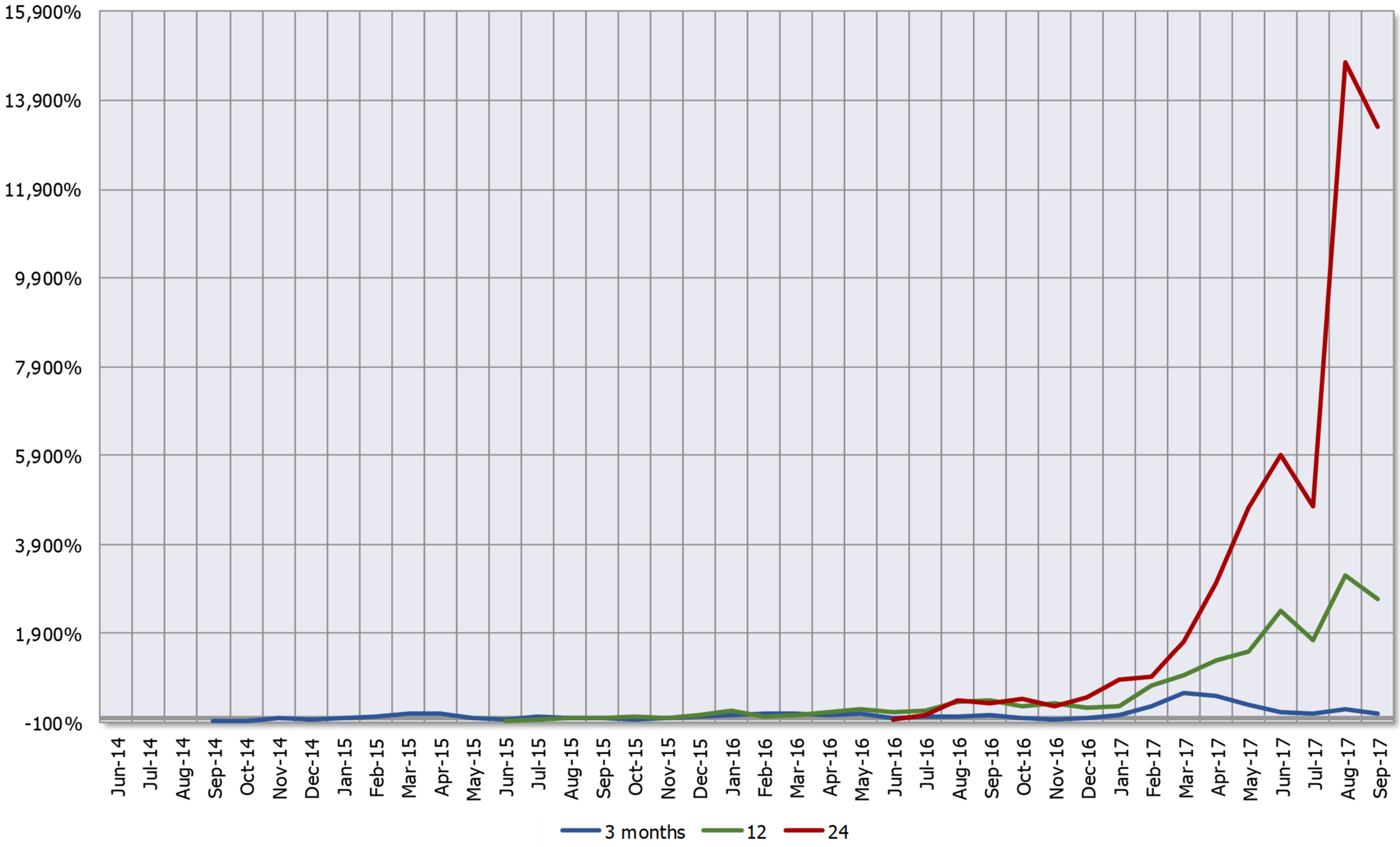
Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	3.8
Sharpe ratio (1.0%)	1.4
AROR/Largest drawdown	2.5
Gaining/losing months	1.4
Gaining/losing months return	2.2
Profit factor	3.1

Monthly Performance

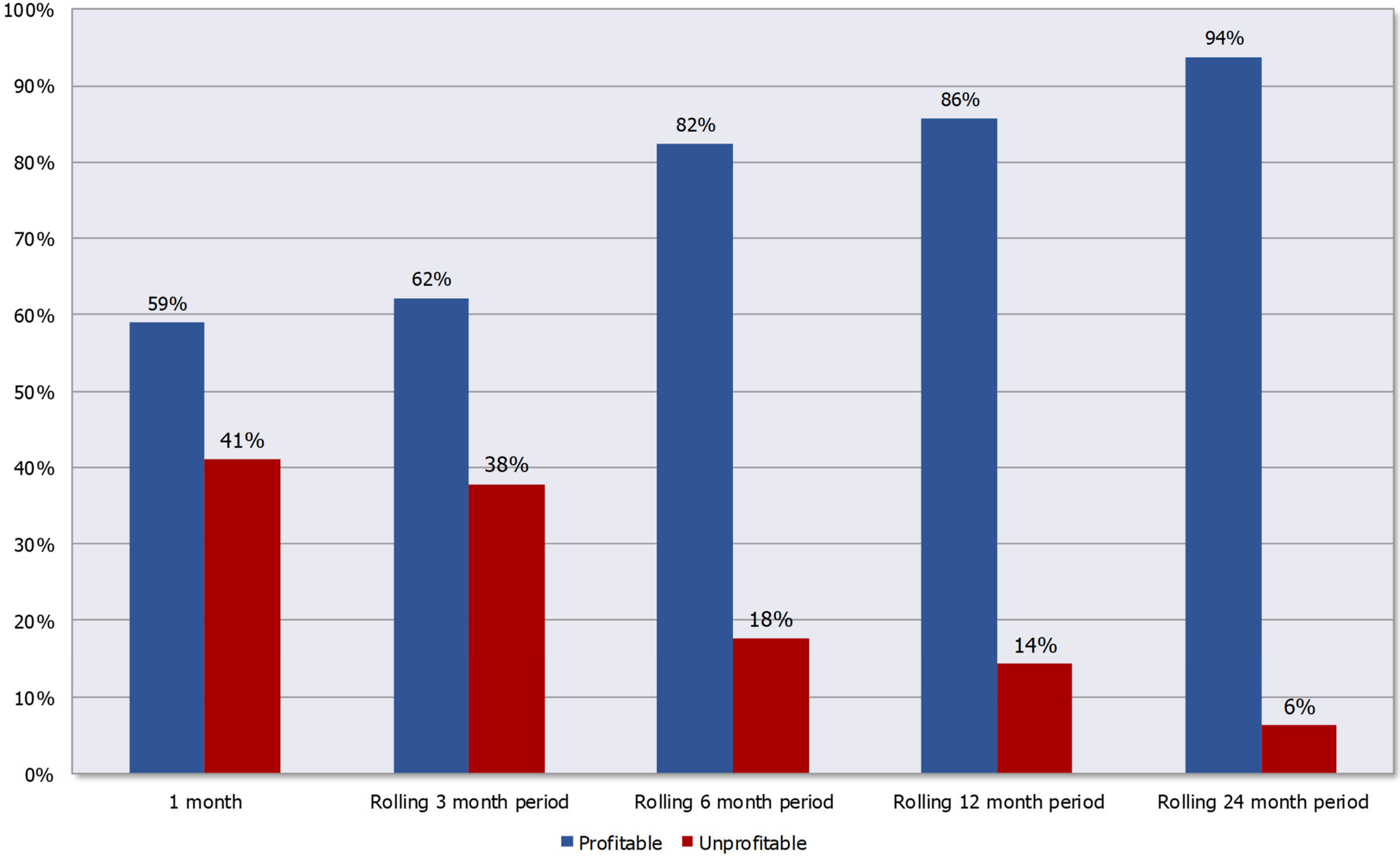


Rolling Rate of Return – 3, 12 and 24 months

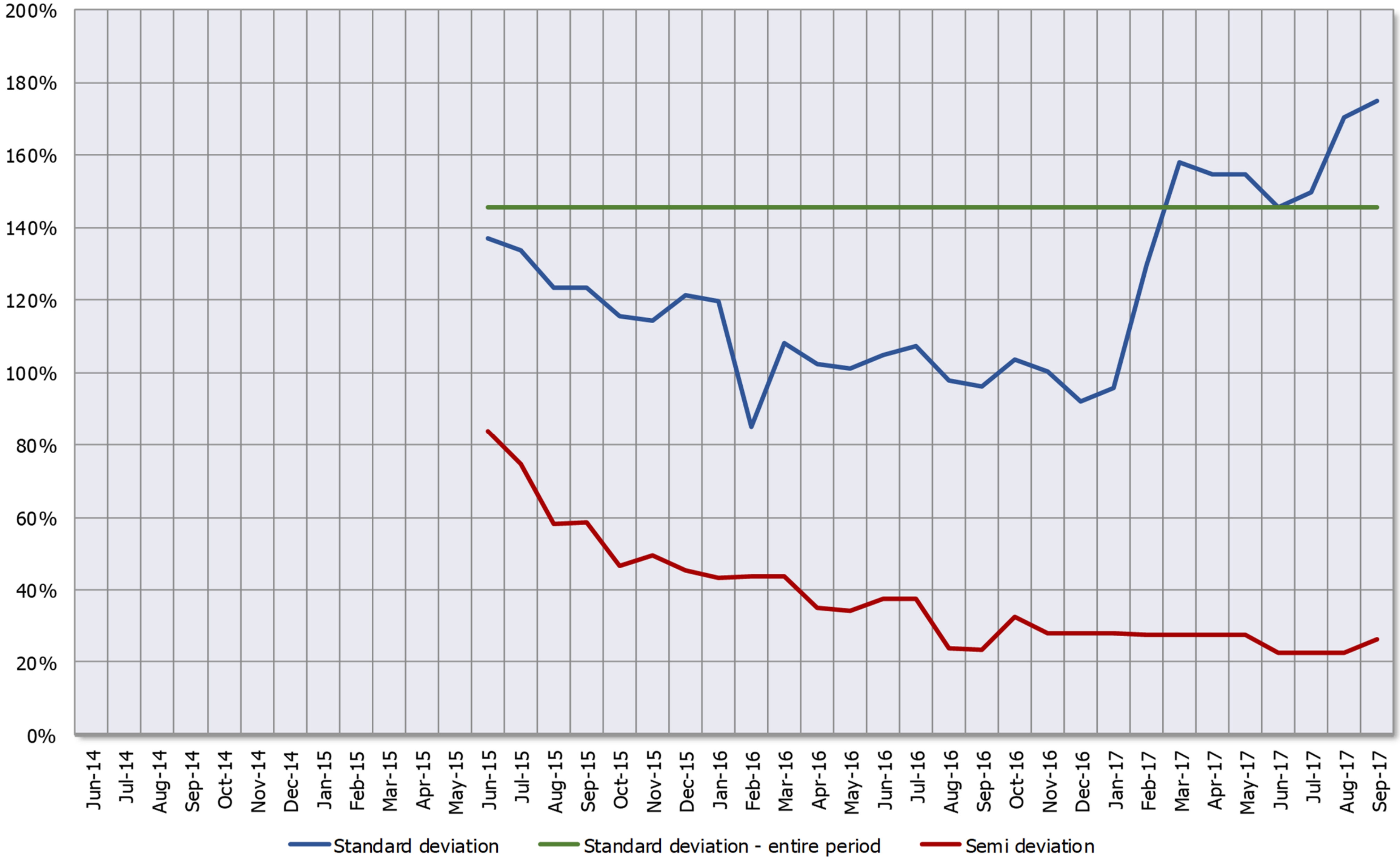
Coinz Trader



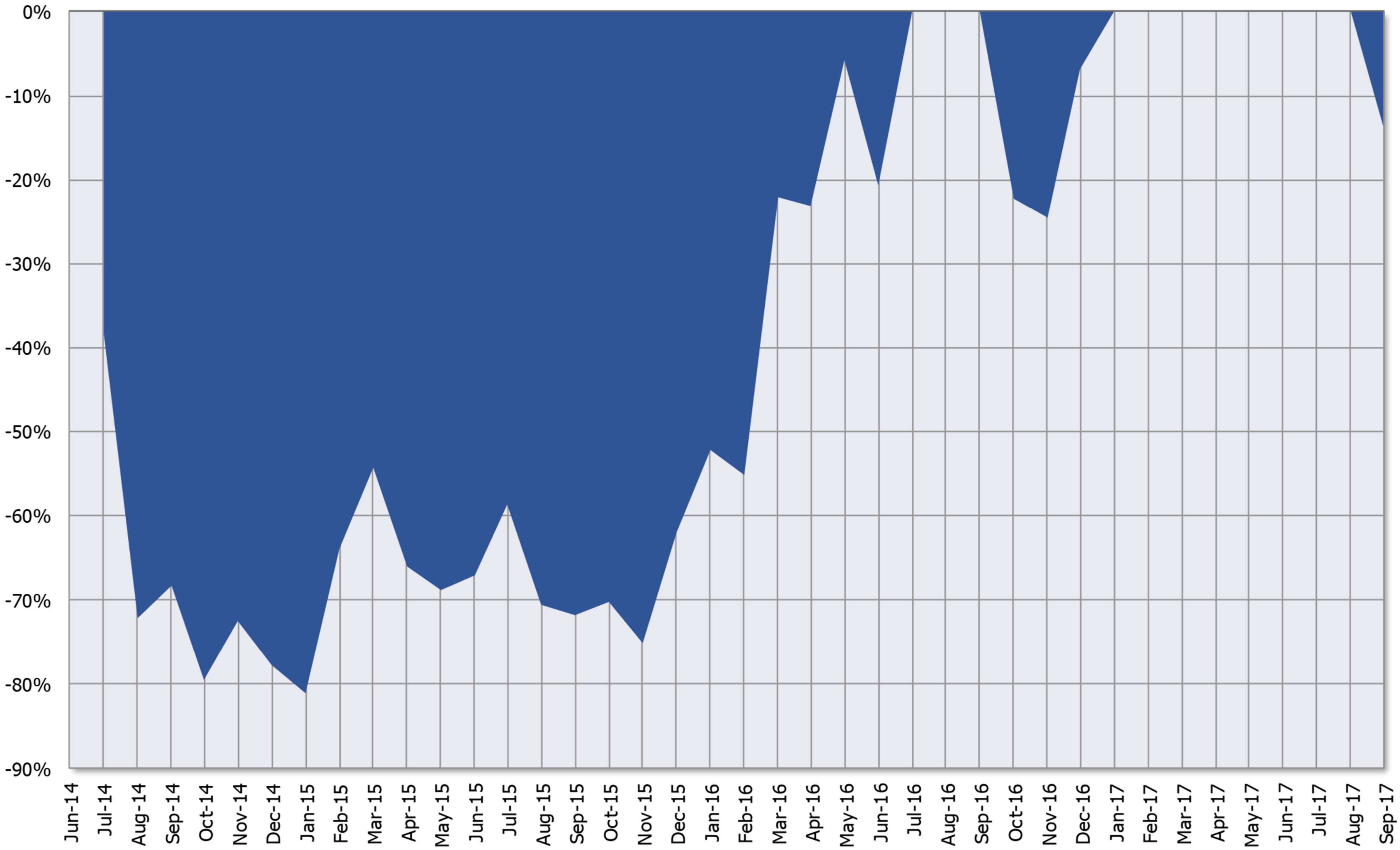
Percent Profitable/Unprofitable Periods



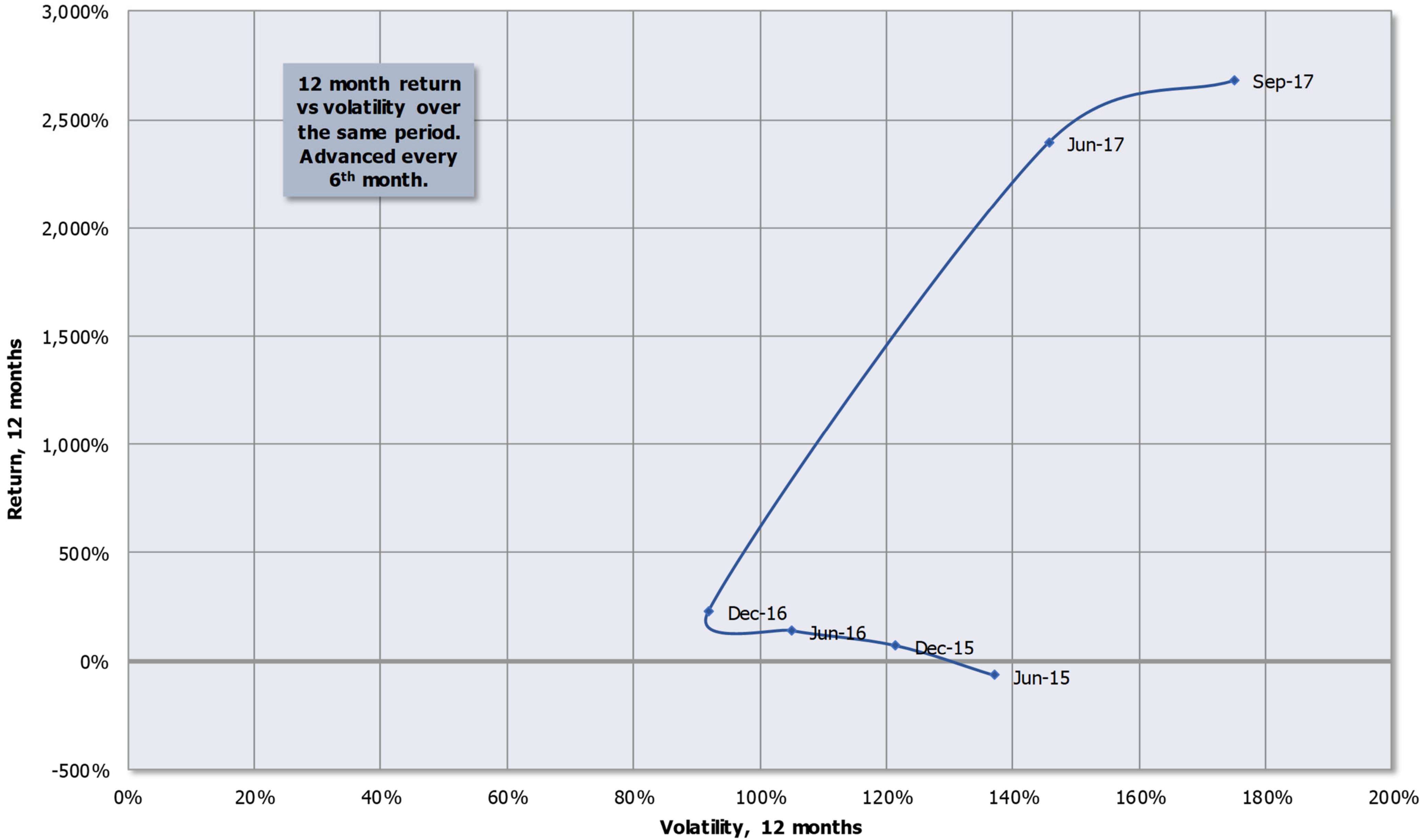
Volatility – Rolling 12 Month Annualized Volatility



Drawdown – Percent Decline from All-Time-High



Return/Risk Consistency

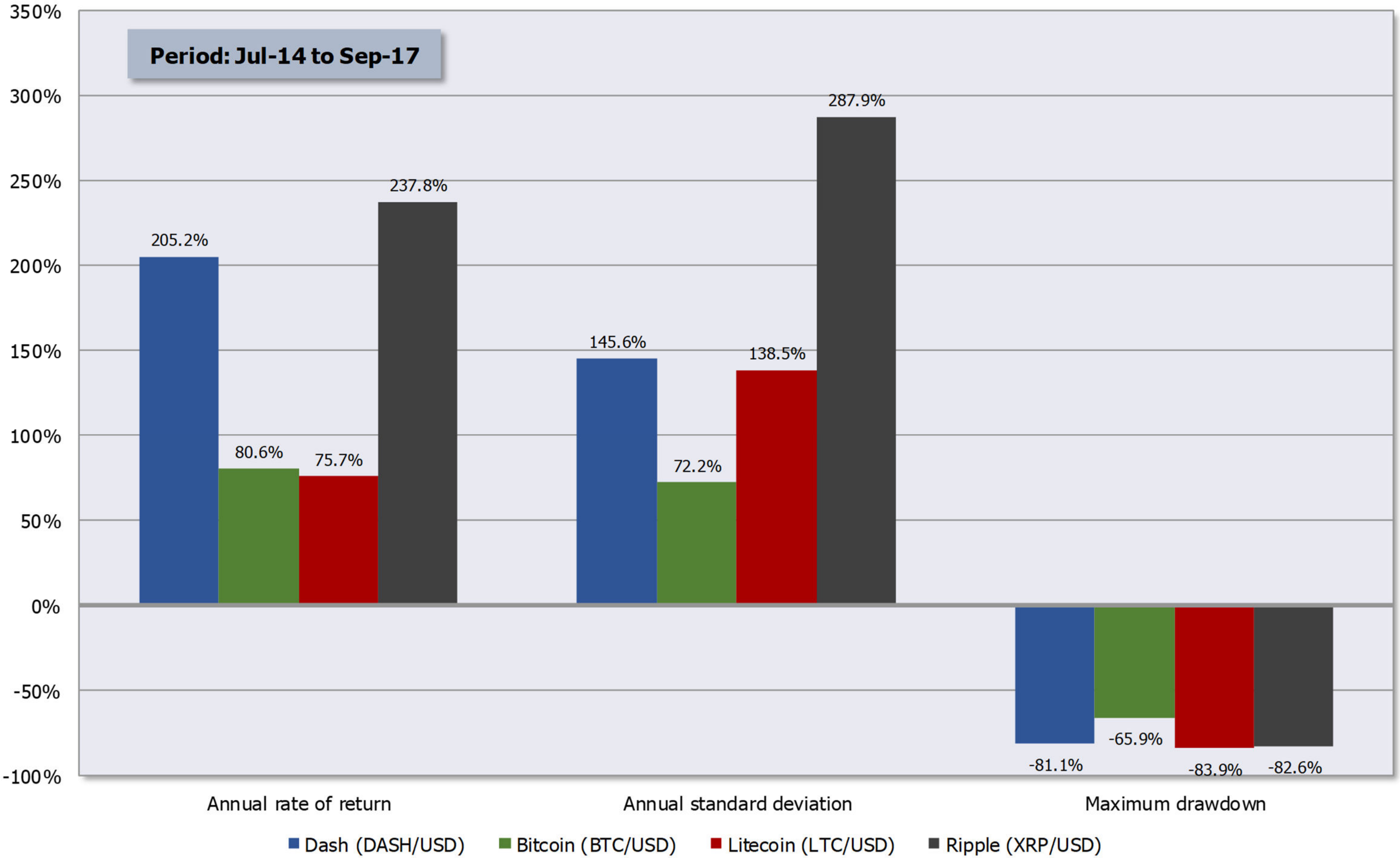


Compared to Other Crypto Assets

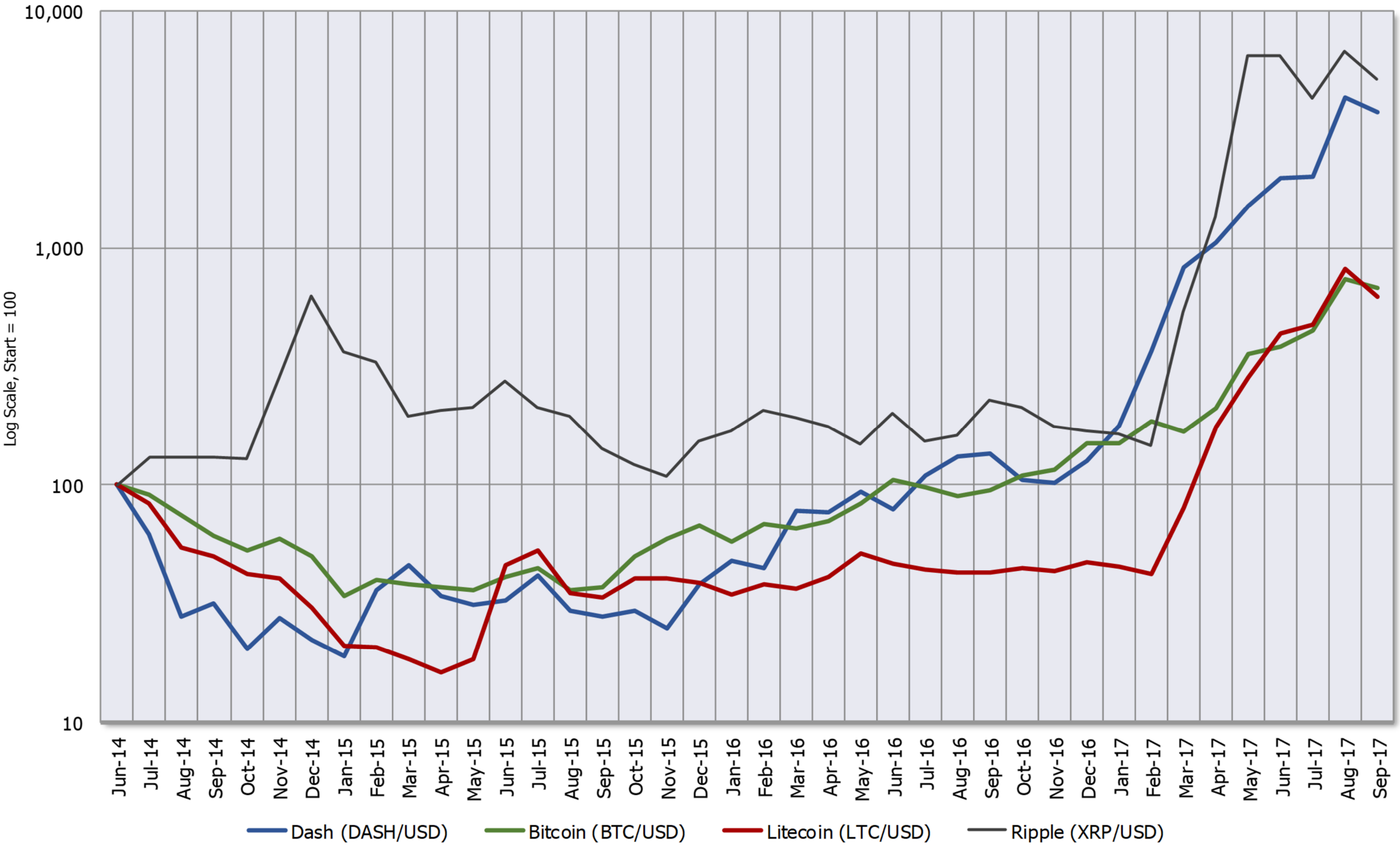
Return and Risk Summary

Period: Jul-14 to Sep-17

	Dash (DASH/USD)	Bitcoin (BTC/USD)	Litecoin (LTC/USD)	Ripple (XRP/USD)
Return				
Total period return	3658.1%	582.4%	524.2%	5124.1%
Annual rate of return (AROR)	205.2%	80.6%	75.7%	237.8%
Best 12 month rolling rate of return	3188.0%	720.6%	1828.5%	4320.7%
Worst 12 month rolling rate of return	-67.2%	-58.8%	-54.0%	-75.6%
Largest monthly gain	124.6%	67.6%	150.4%	383.0%
Largest monthly loss	-54.9%	-32.1%	-35.6%	-41.7%
Gaining months	59.0%	59.0%	43.6%	43.6%
Average monthly return	16.6%	6.9%	10.1%	25.5%
Risk				
Annual standard deviation	145.6%	72.2%	138.5%	287.9%
Annual downside deviation	53.1%	30.7%	42.3%	50.3%
Largest drawdown	-81.1%	-65.9%	-83.9%	-82.6%
Return/Risk Ratios				
Sortino ratio (1.0%)	3.8	2.6	1.8	4.7
Sharpe ratio (1.0%)	1.4	1.1	0.5	0.8
AROR/Largest drawdown	2.5	1.2	0.9	2.9
Correlation				
Entire period		0.4	0.4	0.3

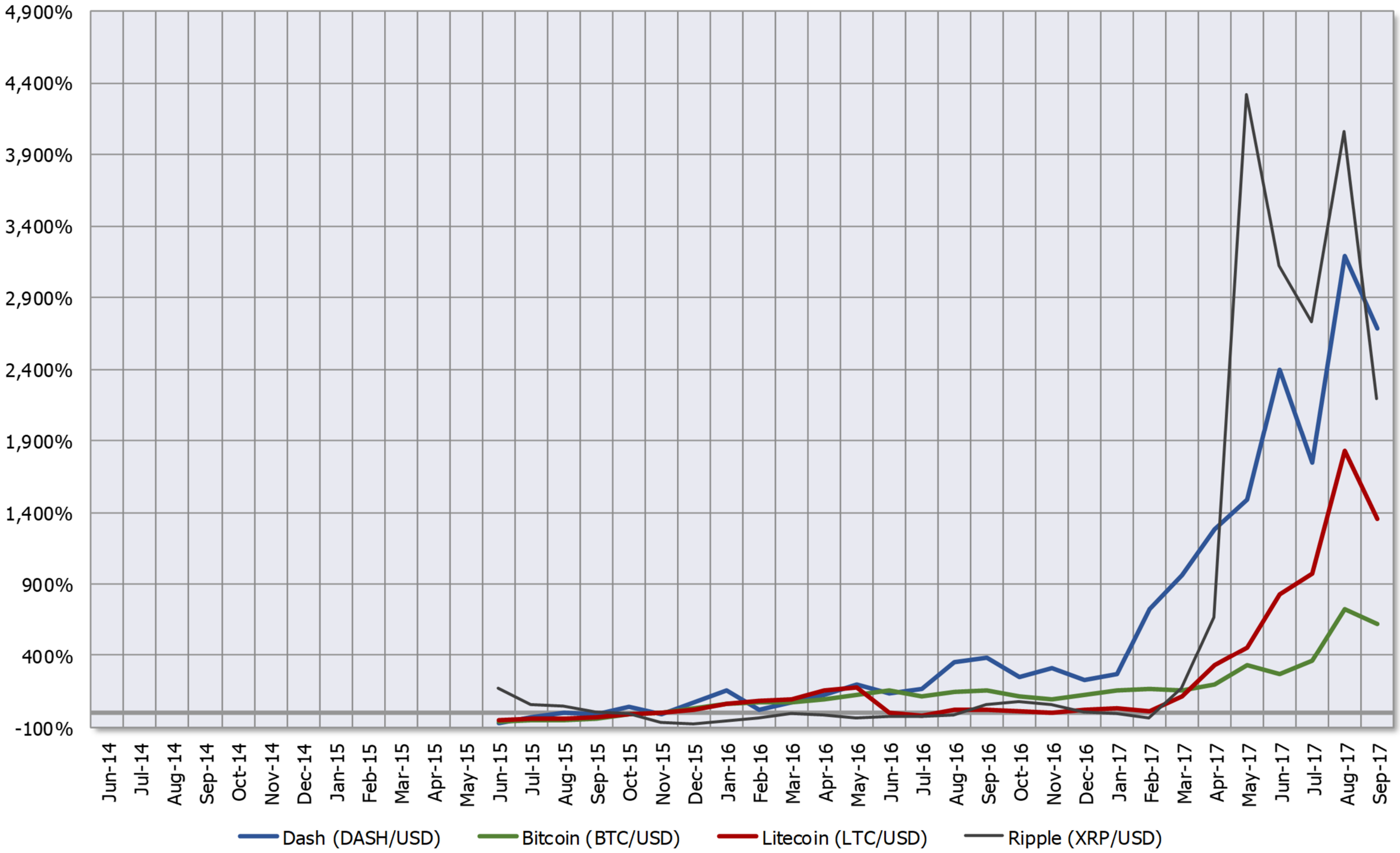

350%
300%
250%
200%
150%
100%
50%
0%
-50%
-100%
Period: Jul-14 to Sep-17
205.2%
80.6%
75.7%
237.8%
145.6%
72.2%
138.5%
287.9%
-81.1%
-65.9%
-83.9%
-82.6%
Annual rate of return
Annual standard deviation
Maximum drawdown
Dash (DASH/USD)
Bitcoin (BTC/USD)
Litecoin (LTC/USD)
Ripple (XRP/USD)

Performance Indexes

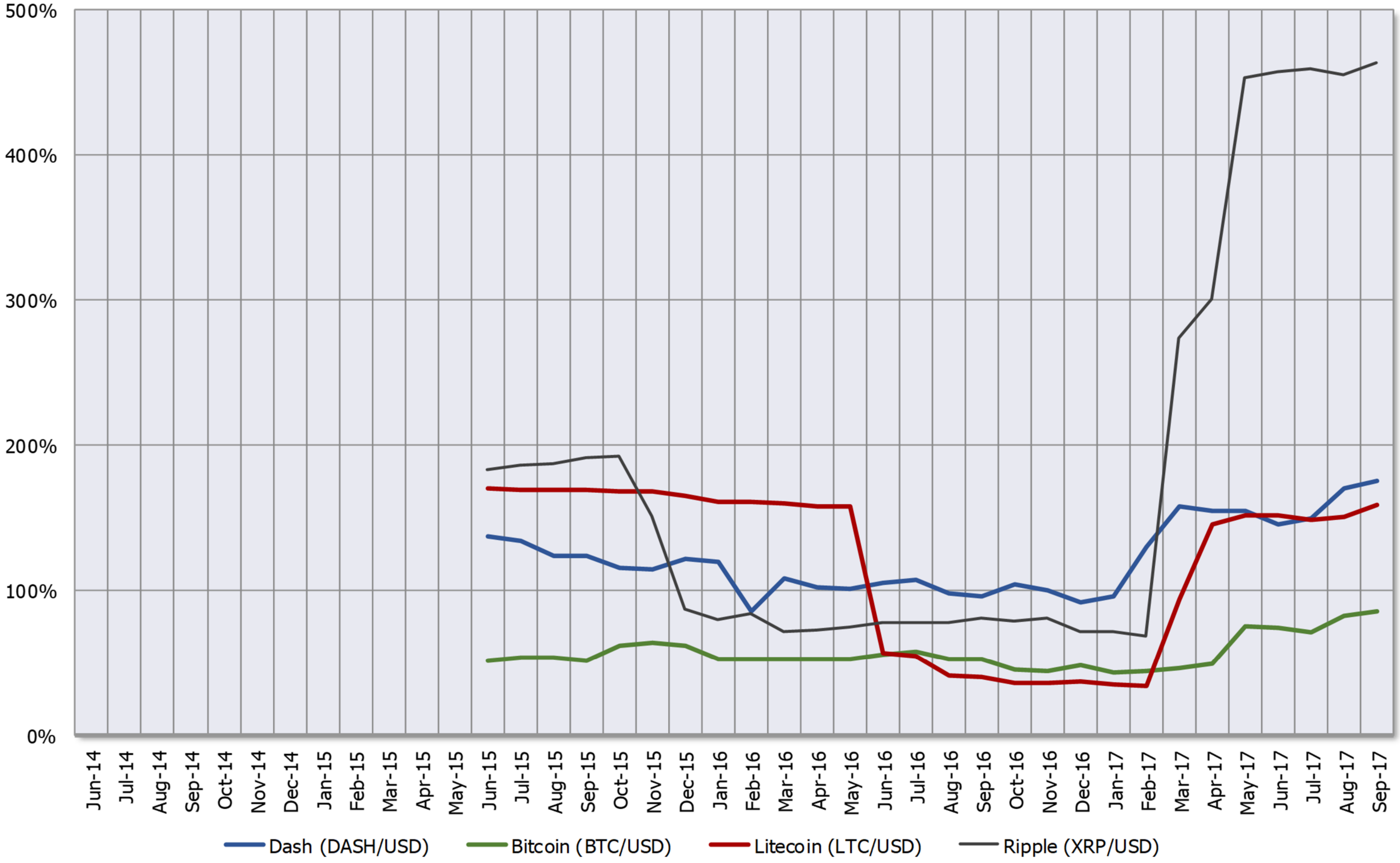


This document is provided for informational purposes only.

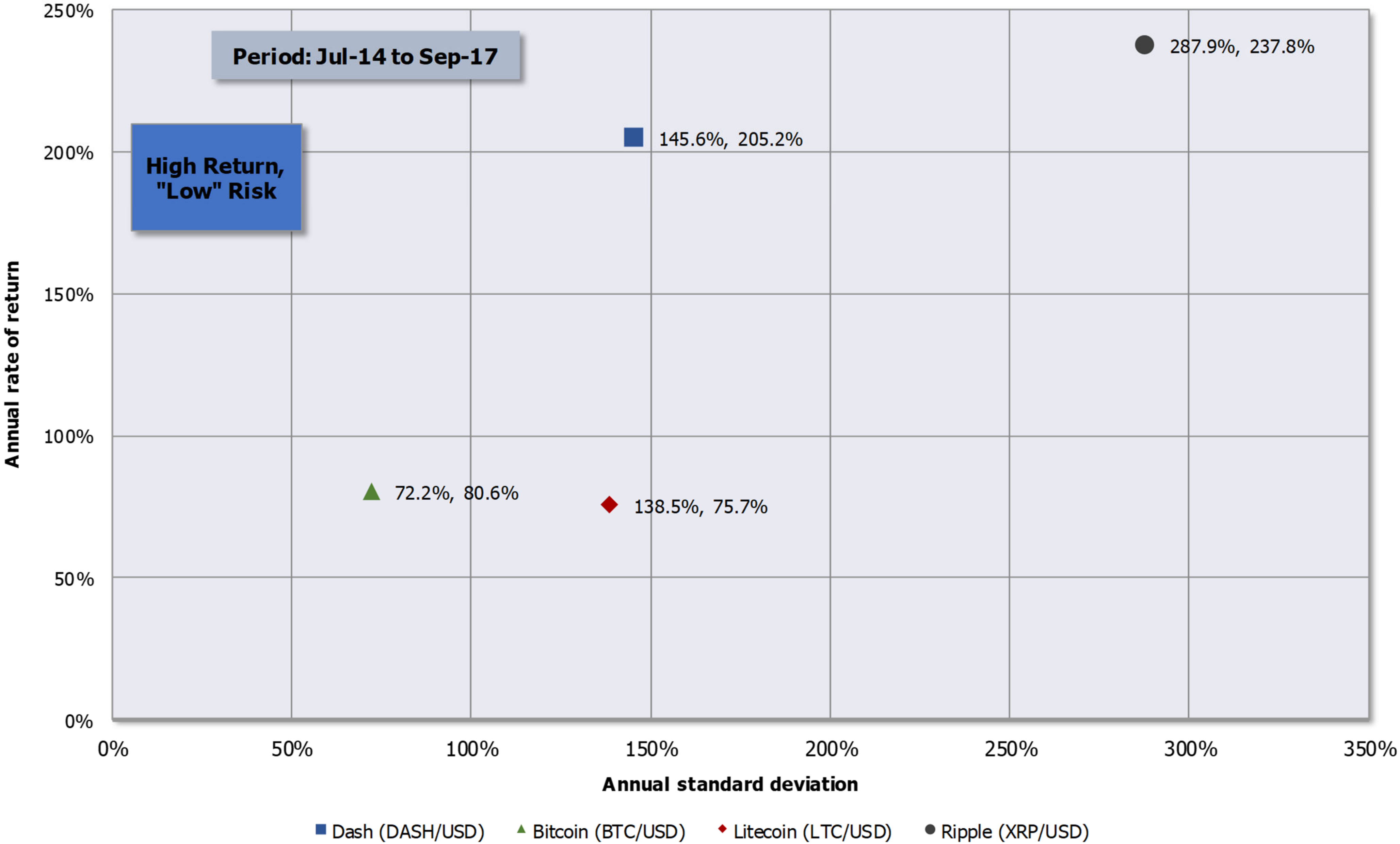
Rolling Rate of Return, 12 months

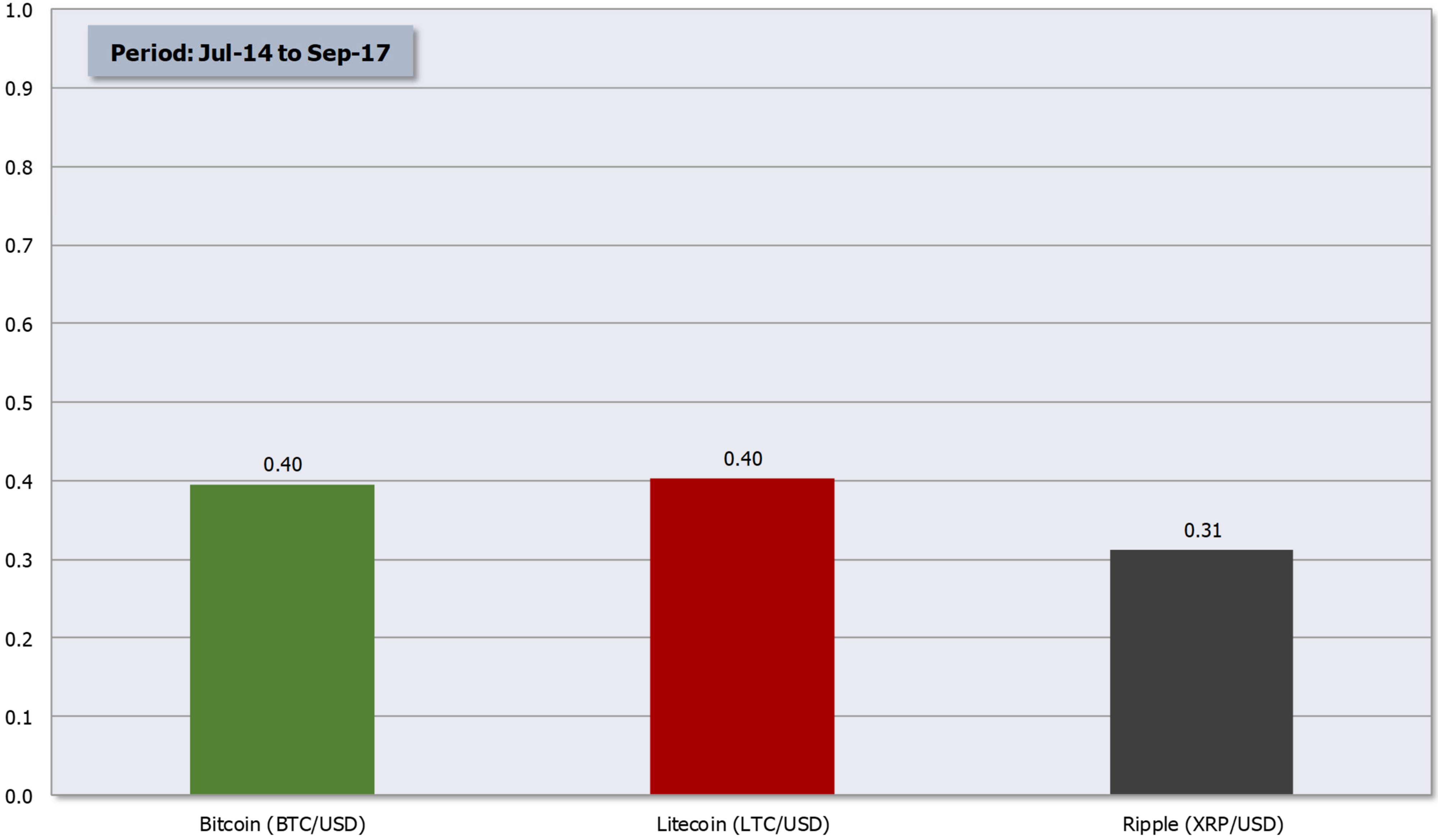


Volatility – Rolling 12 Month Annualized Standard Deviation



Return/Risk Dimension




1.0
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
Period: Jul-14 to Sep-17
0.40
0.40
0.31
Bitcoin (BTC/USD)
Litecoin (LTC/USD)
Ripple (XRP/USD)