DigiByte
(Ticker: DGB/USD)

Monthly Quant Report

Jul-2014 to Sep-2017

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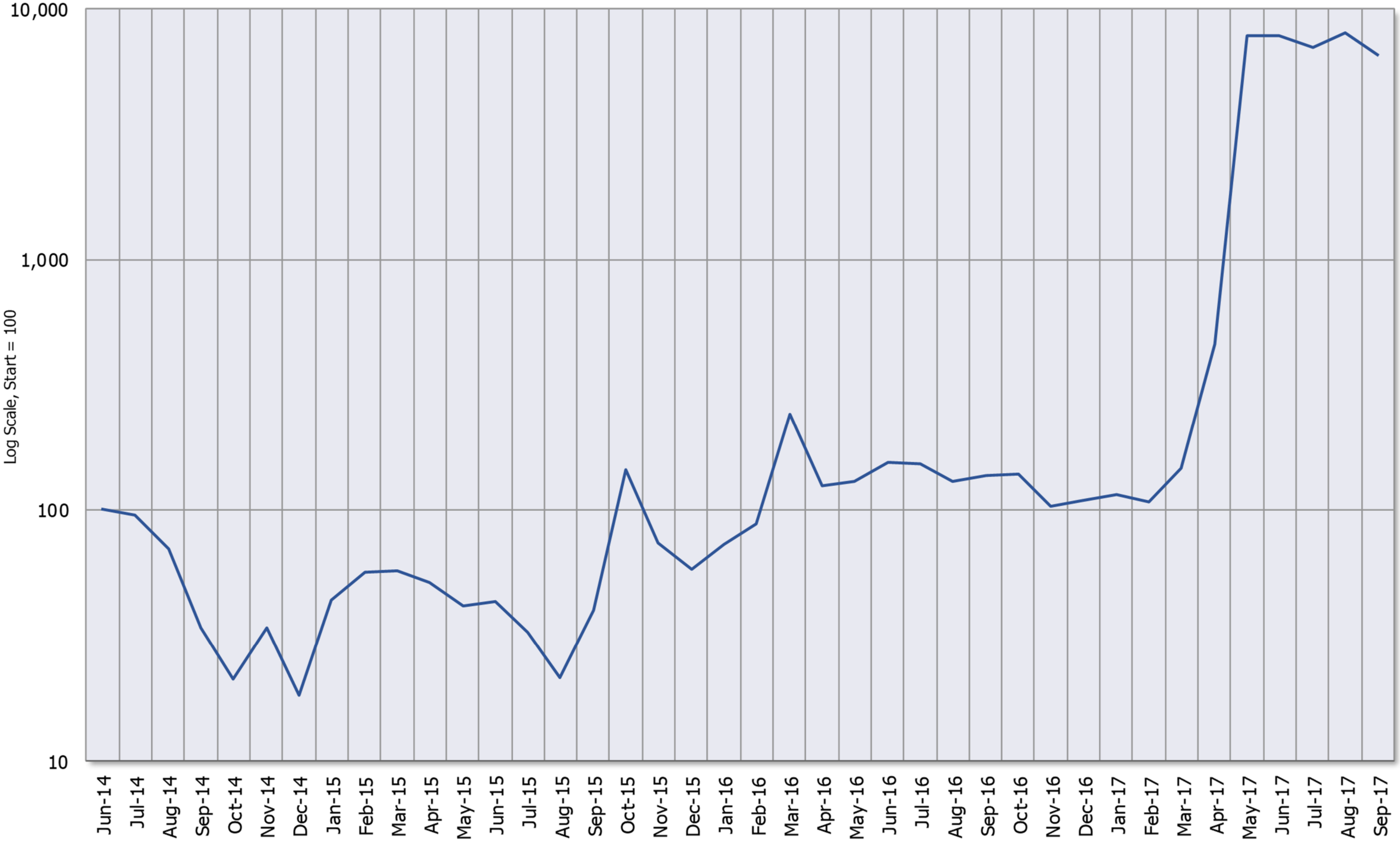
Coinz Trader



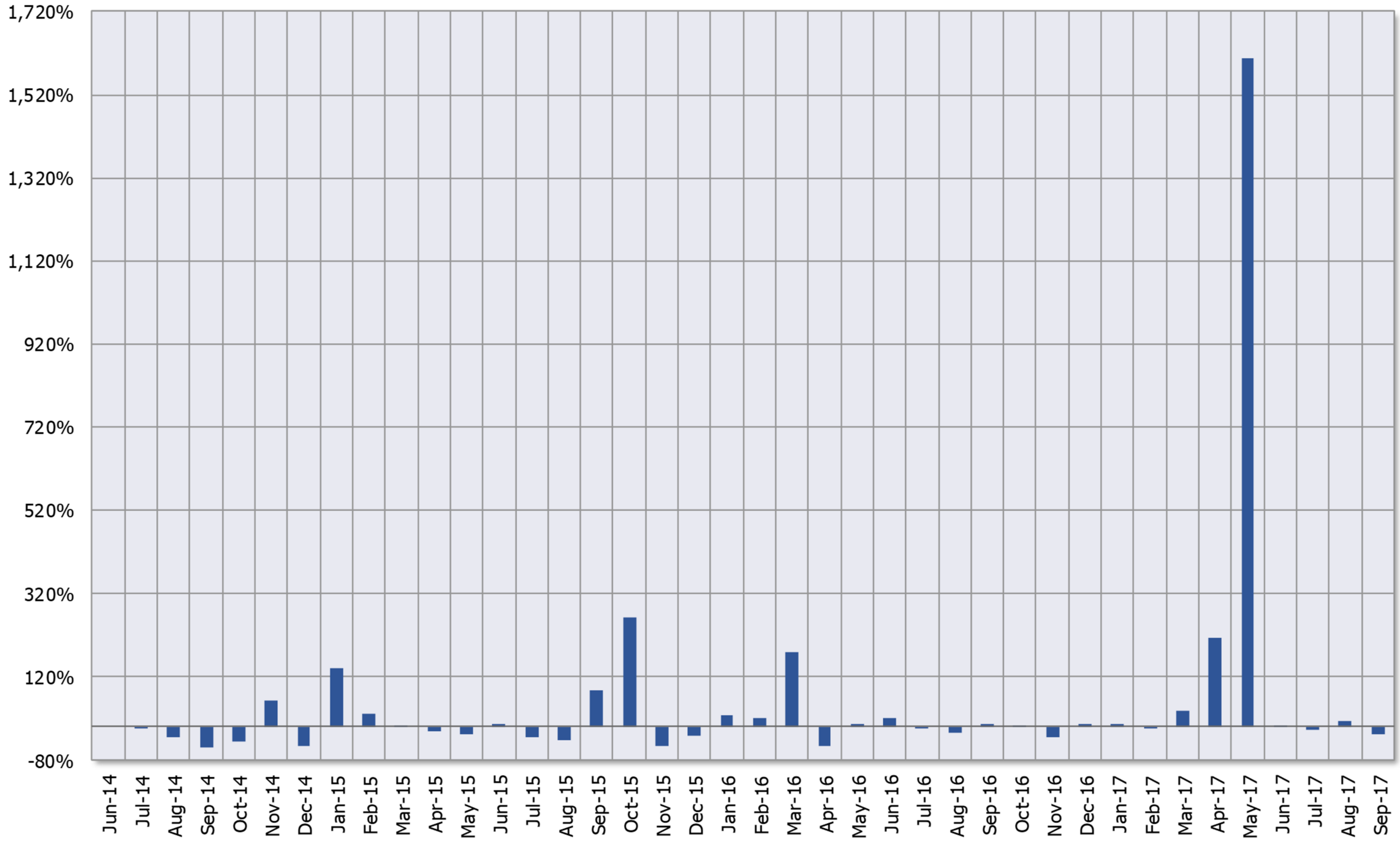
Quantitative Summary

Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	6522.5%
Annual rate of return (AROR)	263.3%
Average monthly return	58.1%
Gaining months	53.8%
Average gaining month return	129.4%
Largest monthly gain	1607.2%
Largest monthly loss	-51.9%

Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-81.8%
Average drawdown	-41.8%
Annual standard deviation	914.3%
Annual downside deviation	69.5%
Losing months	46.2%
Average losing month return	-25.0%

Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	3.8
Sharpe ratio (1.0%)	0.3
AROR/Largest drawdown	3.2
Gaining/losing months	1.2
Gaining/losing months return	5.2
Profit factor	6.0

Monthly Performance



Rolling Rate of Return – 3, 12 and 24 months

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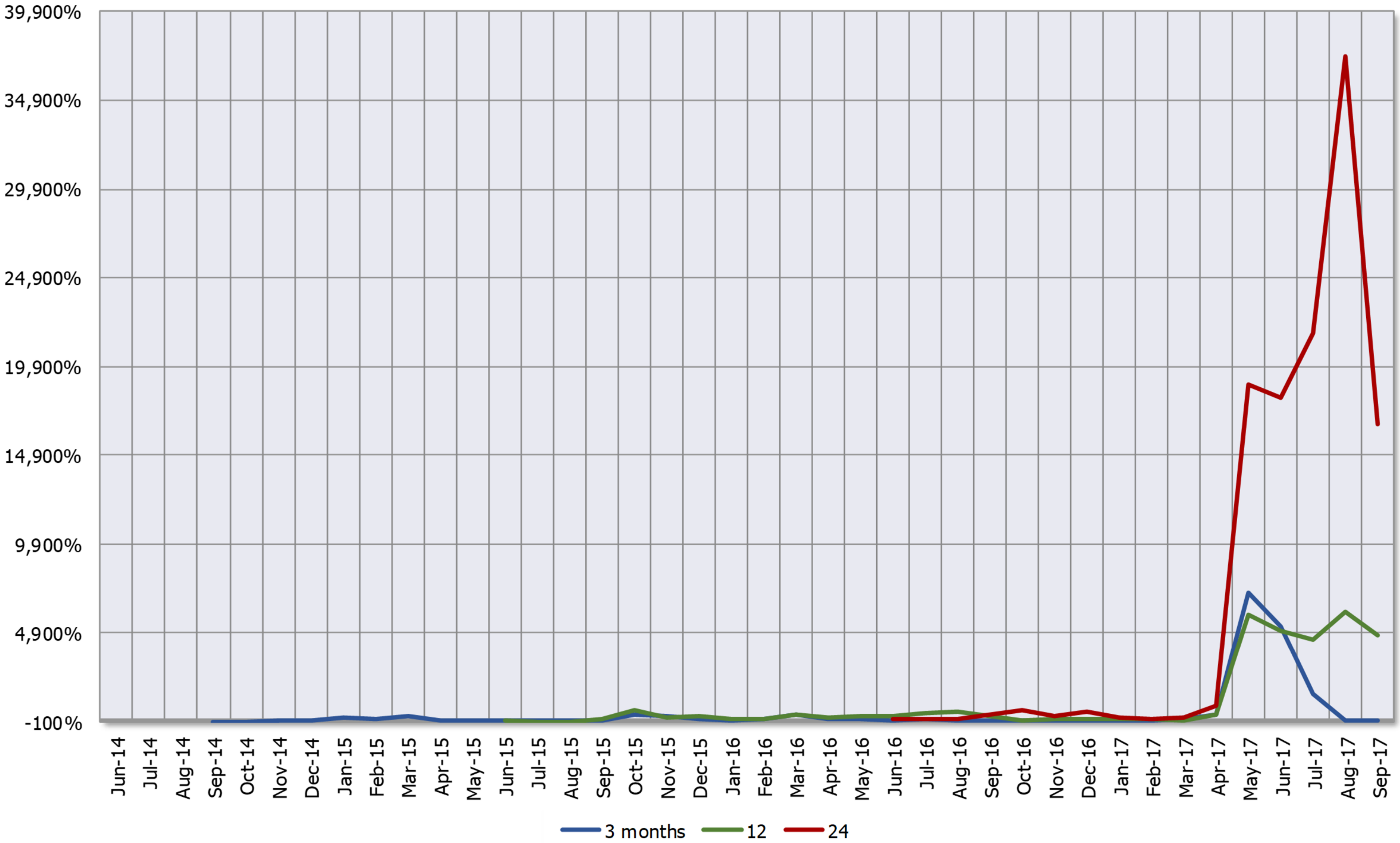
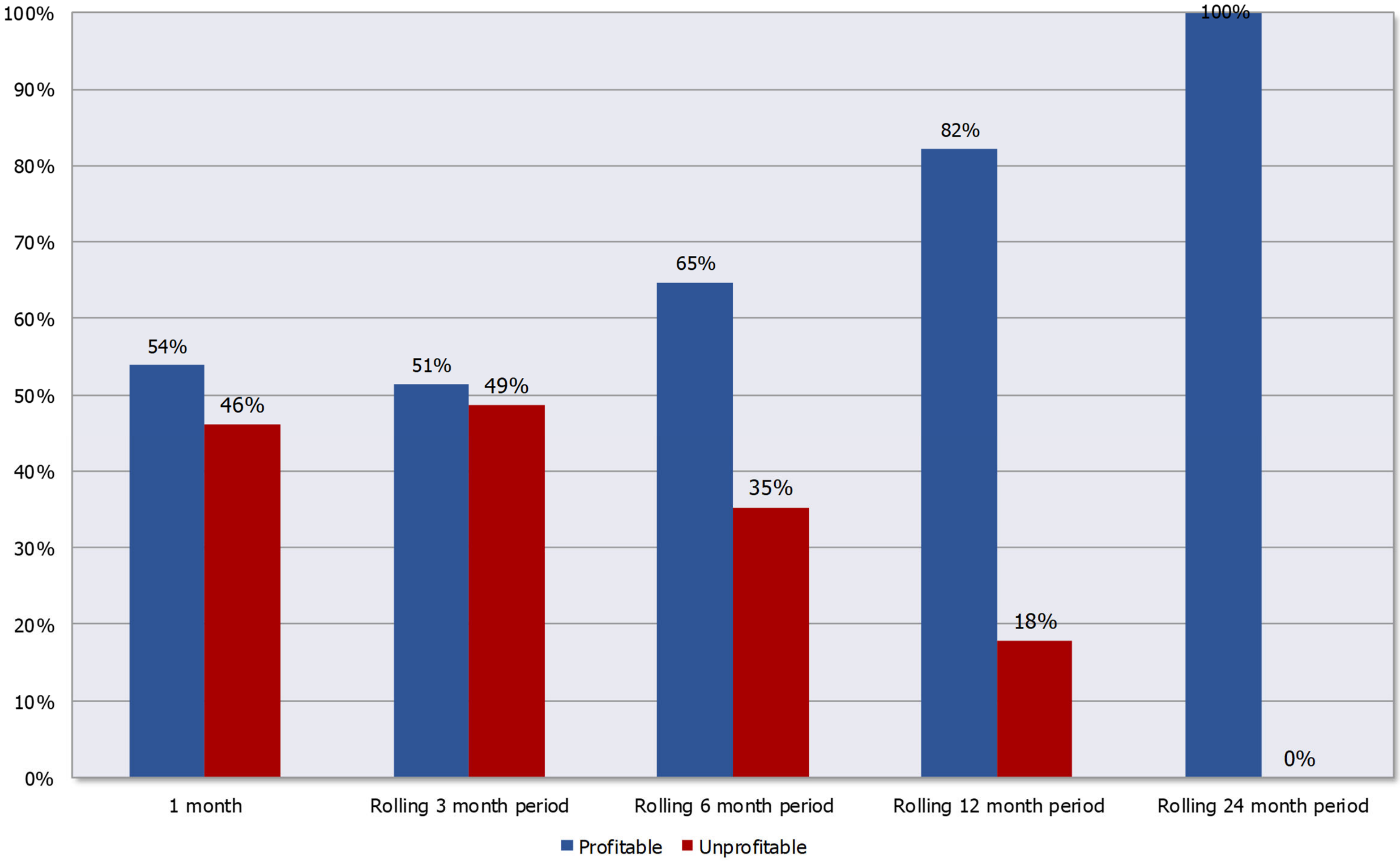


This document is provided for informational purposes only.

Percent Profitable/Unprofitable Periods



Volatility – Rolling 12 Month Annualized Volatility

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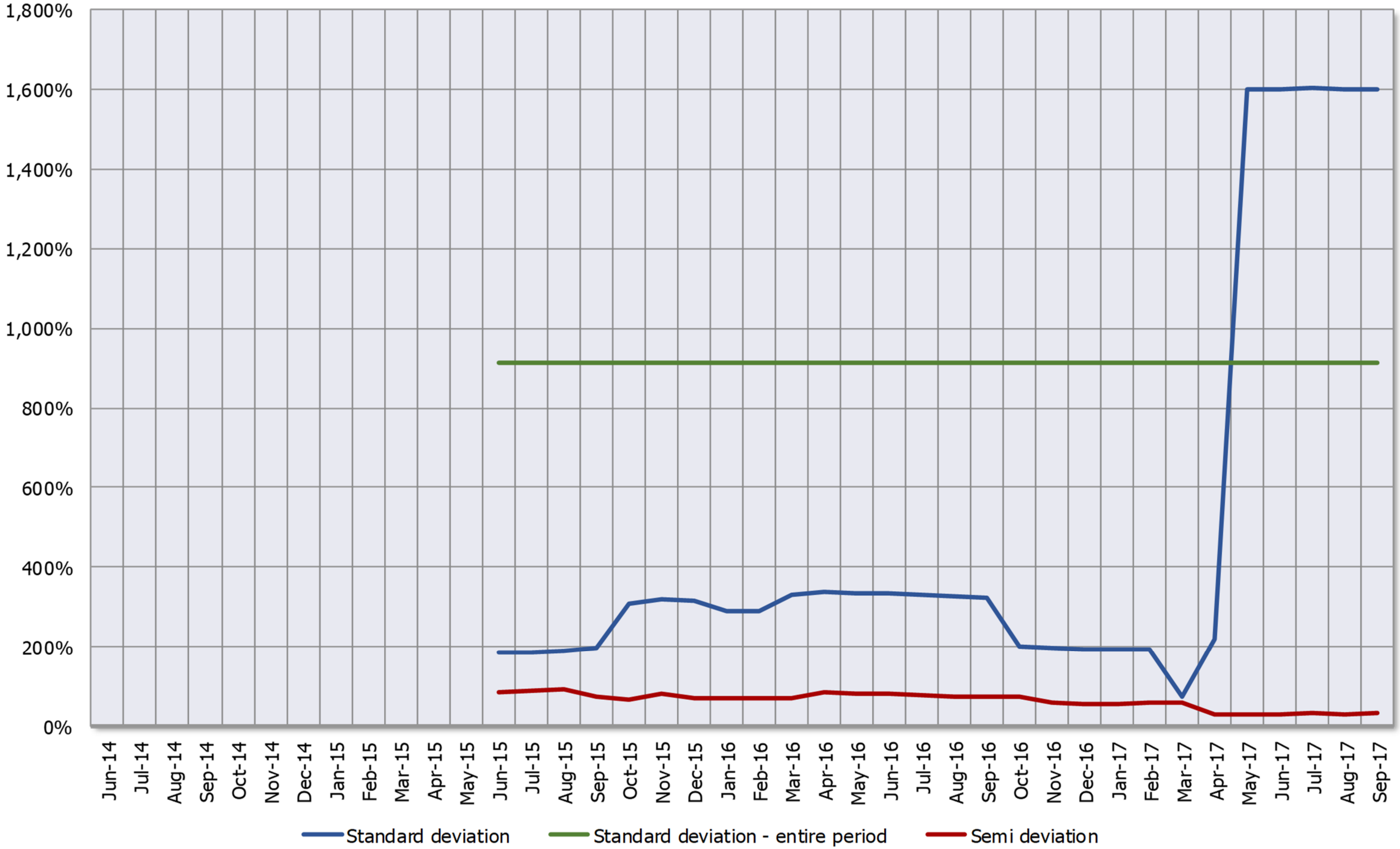

Drawdown – Percent Decline from All-Time-High

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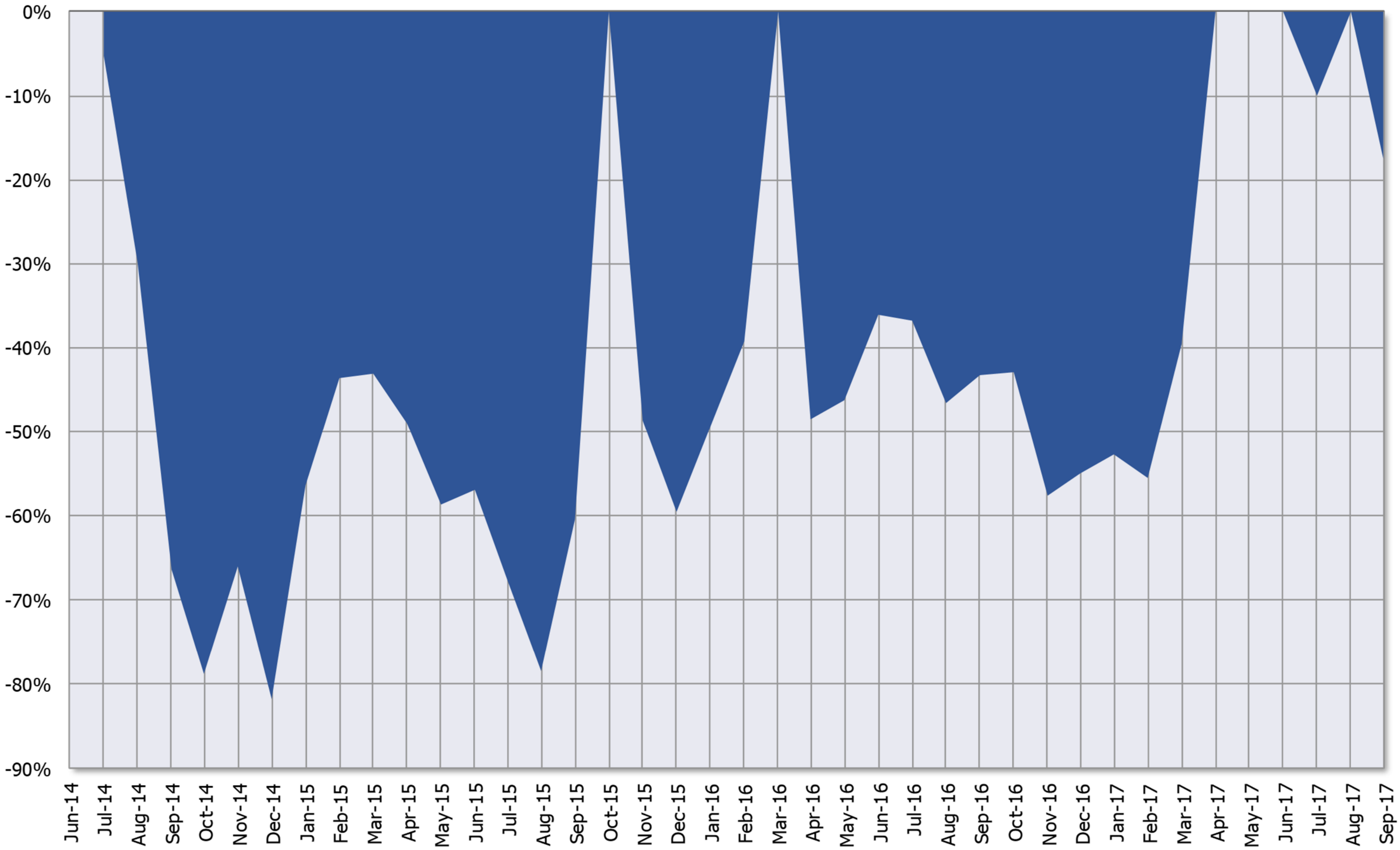
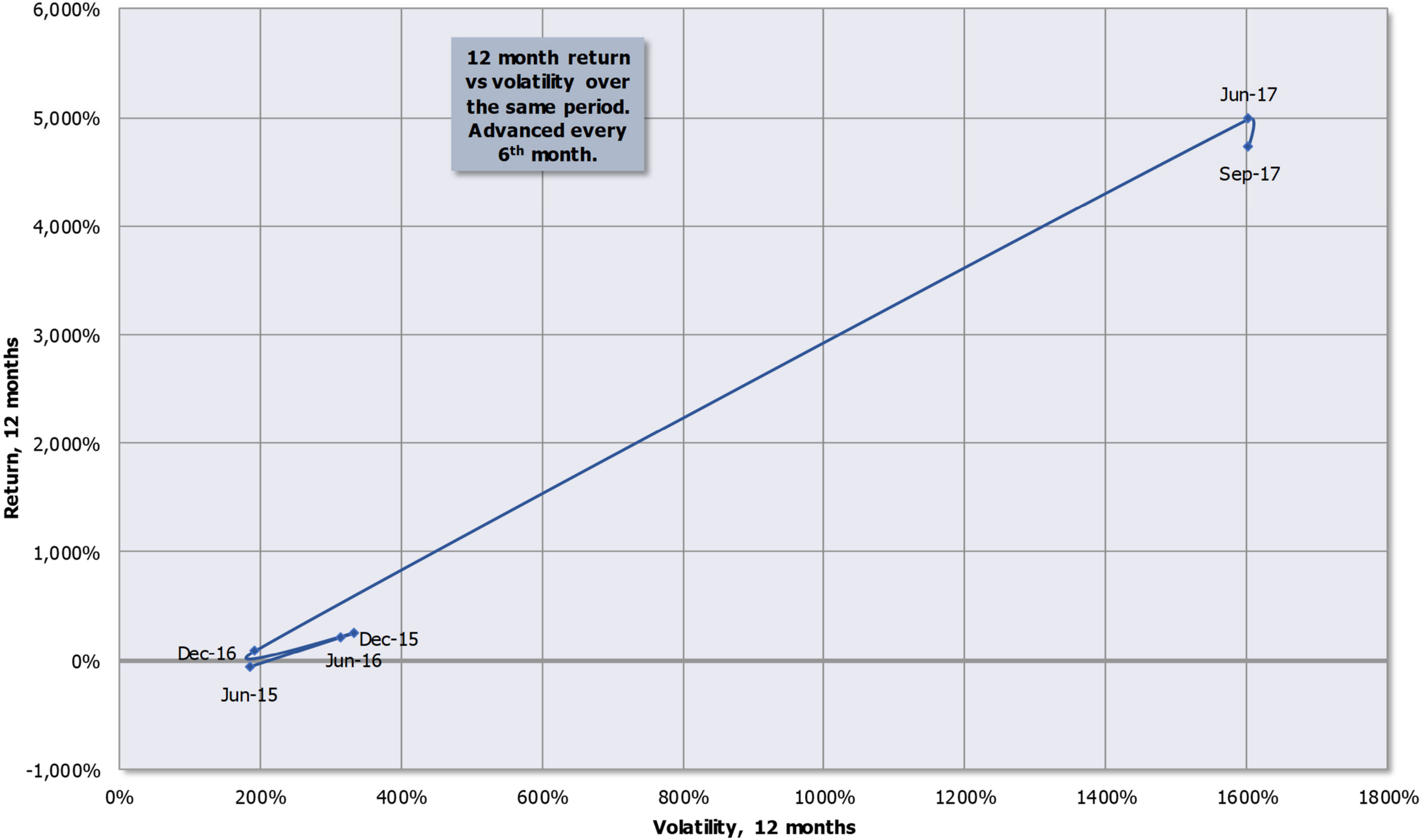


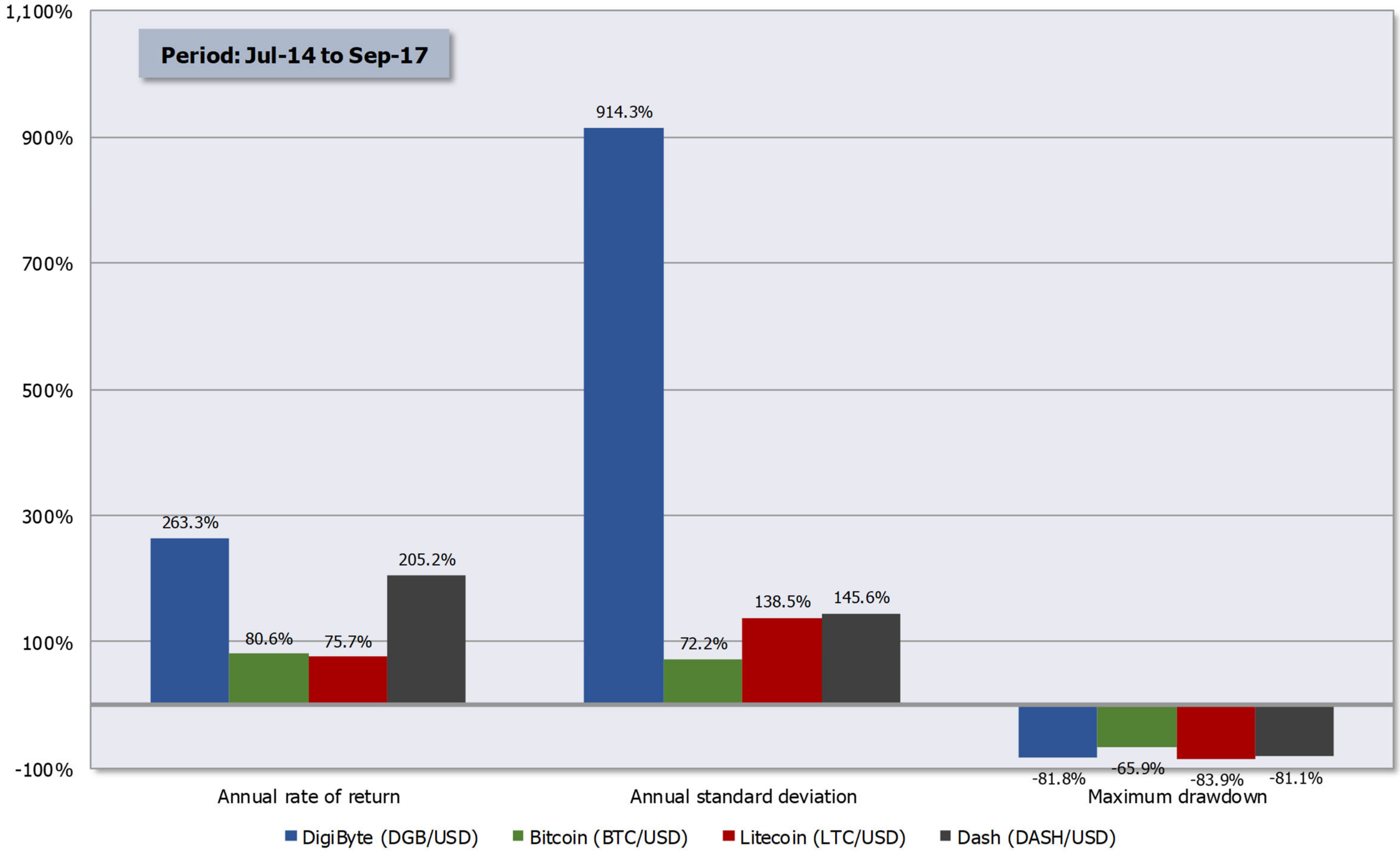
Return/Risk Consistency



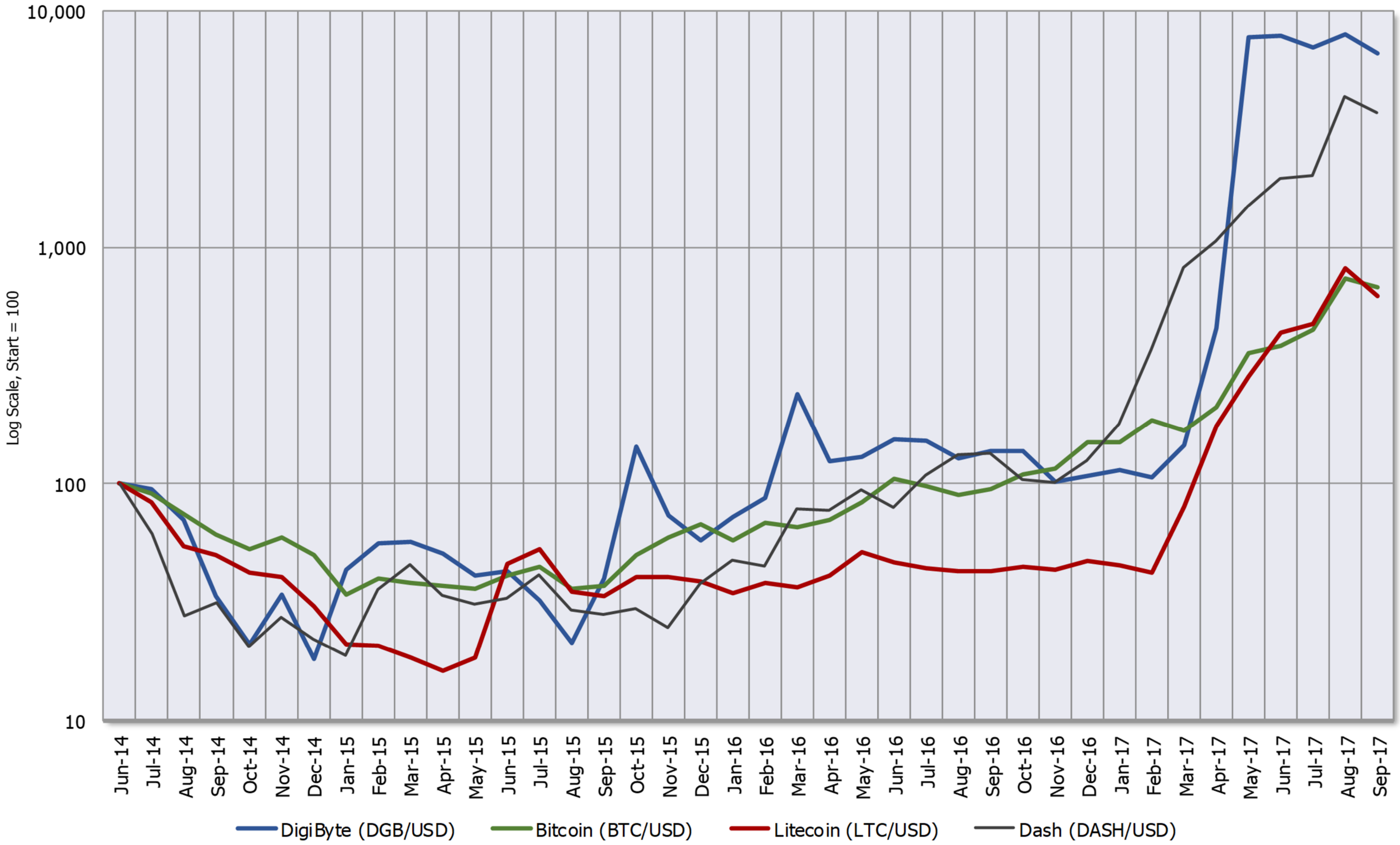
Compared to Other Crypto Assets

Period: Jul-14 to Sep-17

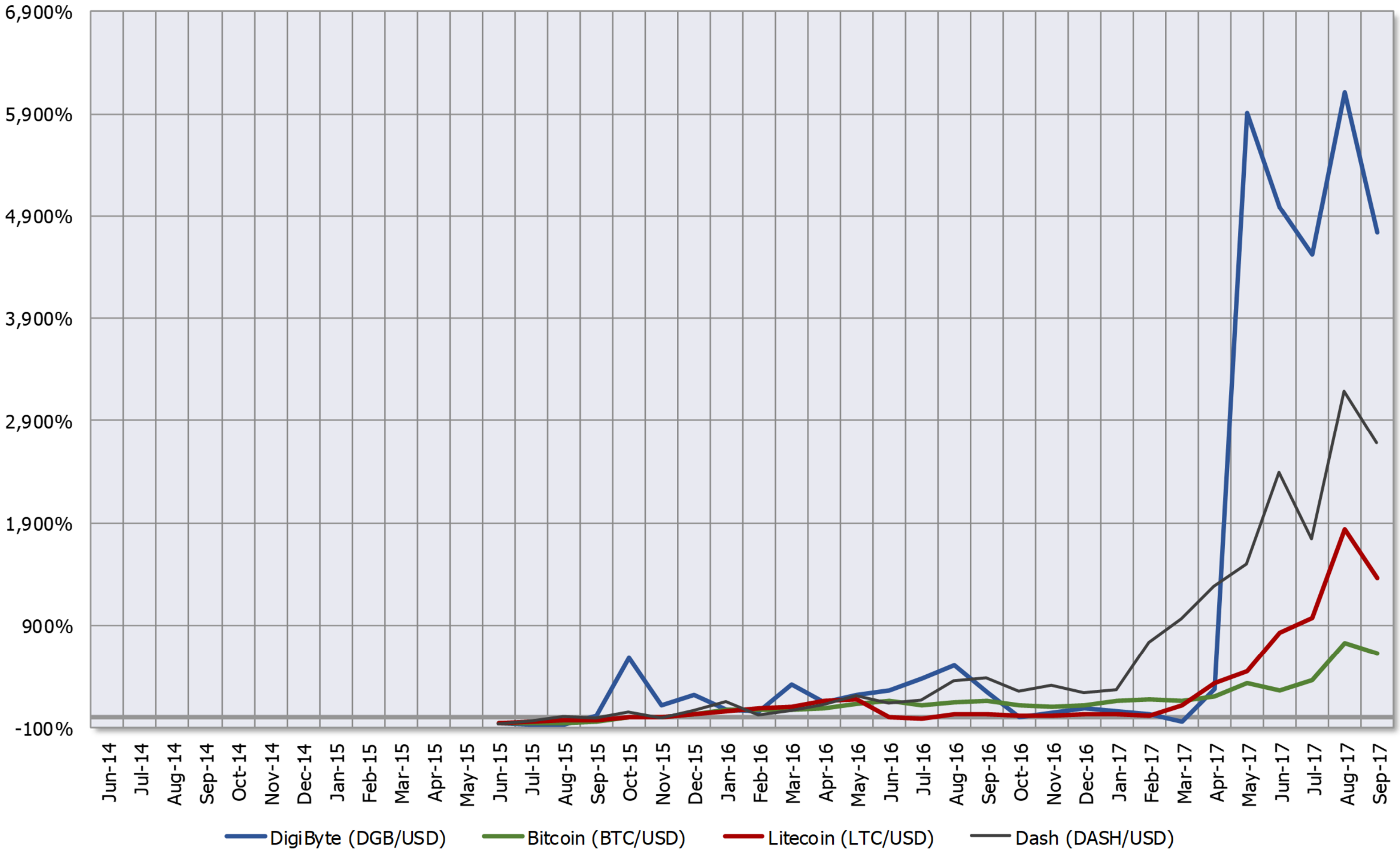
	DigiByte (DGB/USD)	Bitcoin (BTC/USD)	Litecoin (LTC/USD)	Dash (DASH/USD)
Return				
Total period return	6522.5%	582.4%	524.2%	3658.1%
Annual rate of return (AROR)	263.3%	80.6%	75.7%	205.2%
Best 12 month rolling rate of return	6117.9%	720.6%	1828.5%	3188.0%
Worst 12 month rolling rate of return	-69.4%	-58.8%	-54.0%	-67.2%
Largest monthly gain	1607.2%	67.6%	150.4%	124.6%
Largest monthly loss	-51.9%	-32.1%	-35.6%	-54.9%
Gaining months	53.8%	59.0%	43.6%	59.0%
Average monthly return	58.1%	6.9%	10.1%	16.6%
Risk				
Annual standard deviation	914.3%	72.2%	138.5%	145.6%
Annual downside deviation	69.5%	30.7%	42.3%	53.1%
Largest drawdown	-81.8%	-65.9%	-83.9%	-81.1%
Return/Risk Ratios				
Sortino ratio (1.0%)	3.8	2.6	1.8	3.8
Sharpe ratio (1.0%)	0.3	1.1	0.5	1.4
AROR/Largest drawdown	3.2	1.2	0.9	2.5
Correlation				
Entire period		0.5	0.3	0.1


1,100%
900%
700%
500%
300%
100%
-100%
Period: Jul-14 to Sep-17
263.3%
80.6%
75.7%
205.2%
914.3%
72.2%
138.5%
145.6%
-81.8%
-65.9%
-83.9%
-81.1%
Annual rate of return
Annual standard deviation
Maximum drawdown
DigiByte (DGB/USD)
Bitcoin (BTC/USD)
Litecoin (LTC/USD)
Dash (DASH/USD)

Performance Indexes



Rolling Rate of Return, 12 months



Volatility – Rolling 12 Month Annualized Standard Deviation

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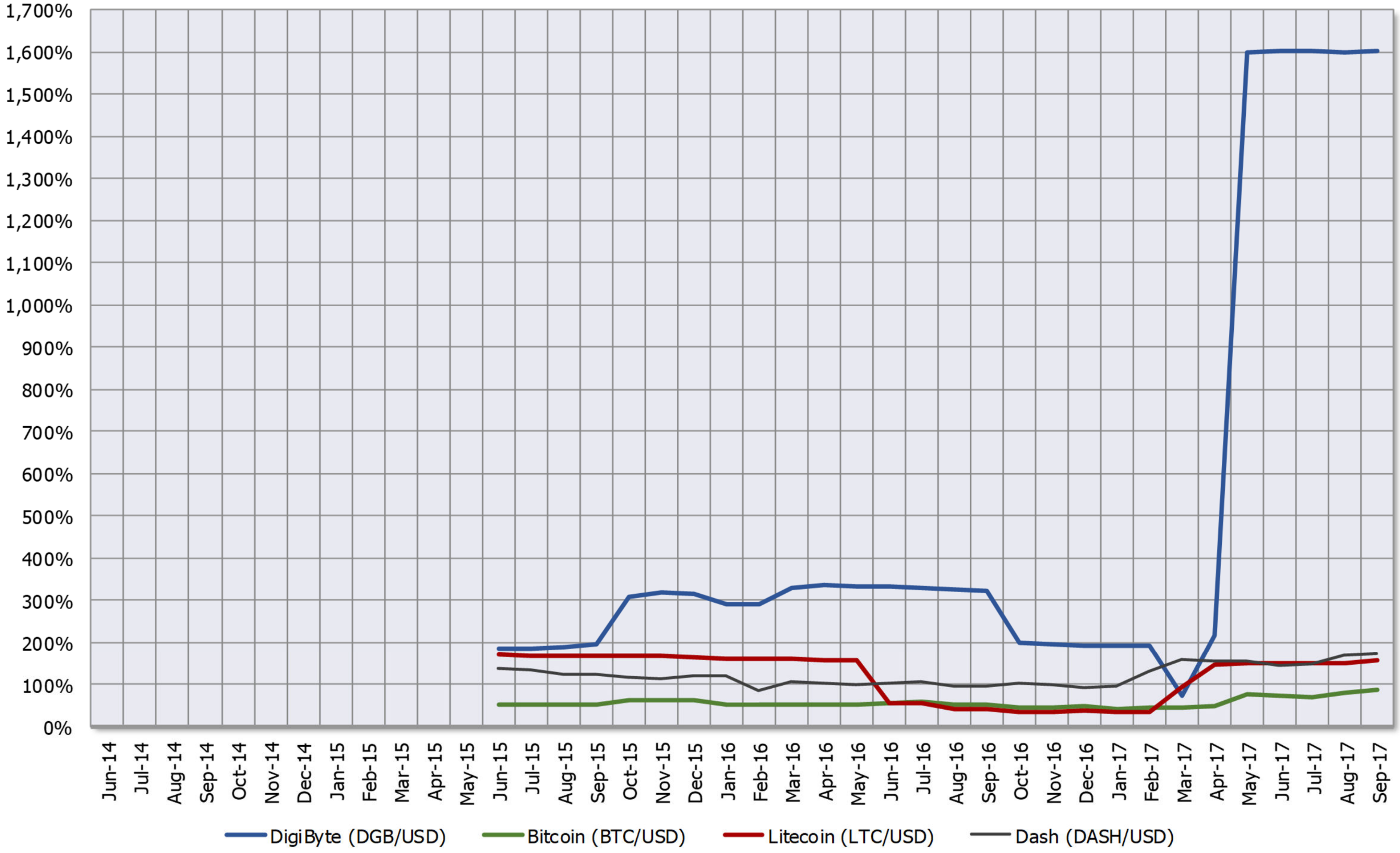
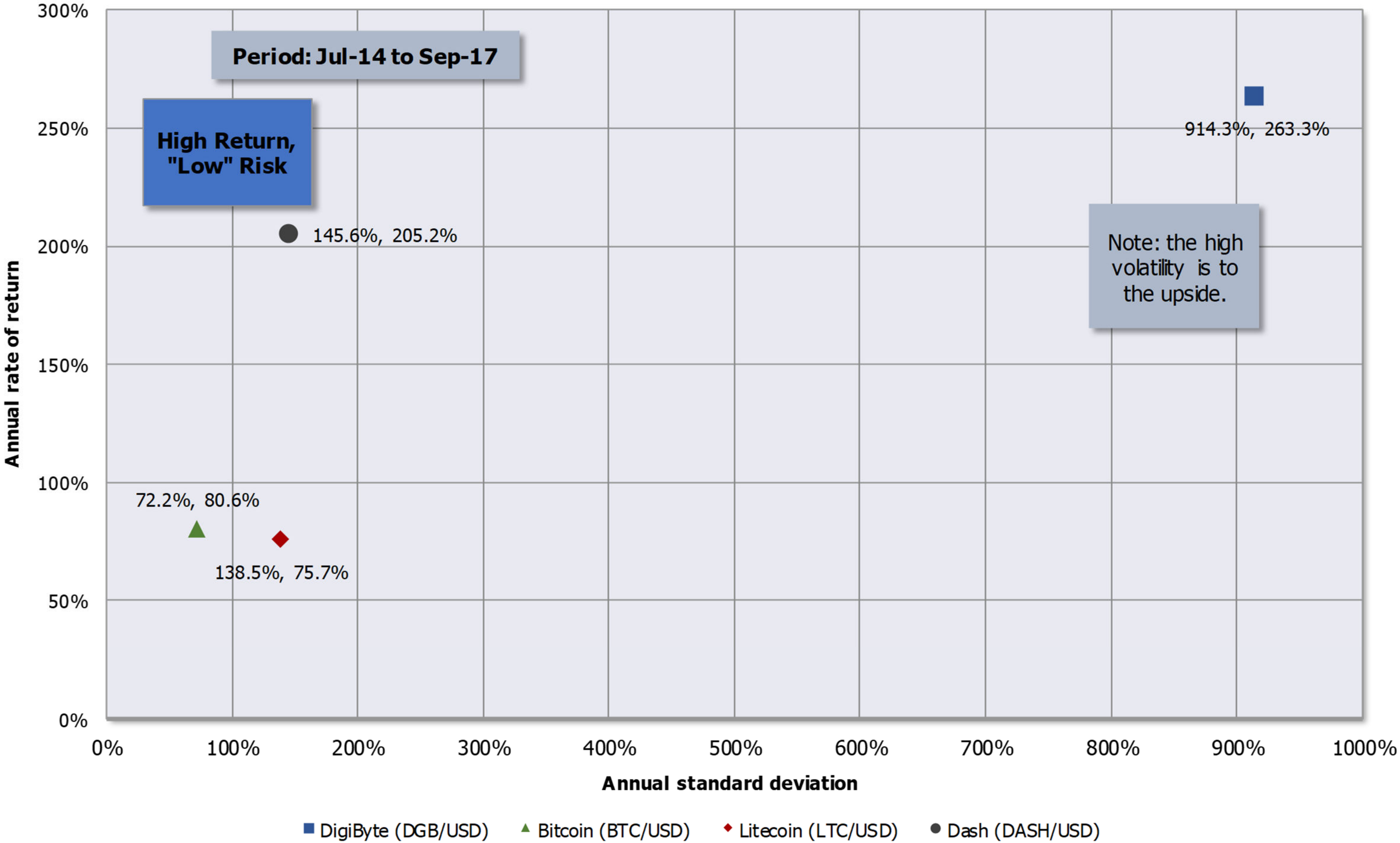


Return/Risk Dimension



Correlation