Litecoin

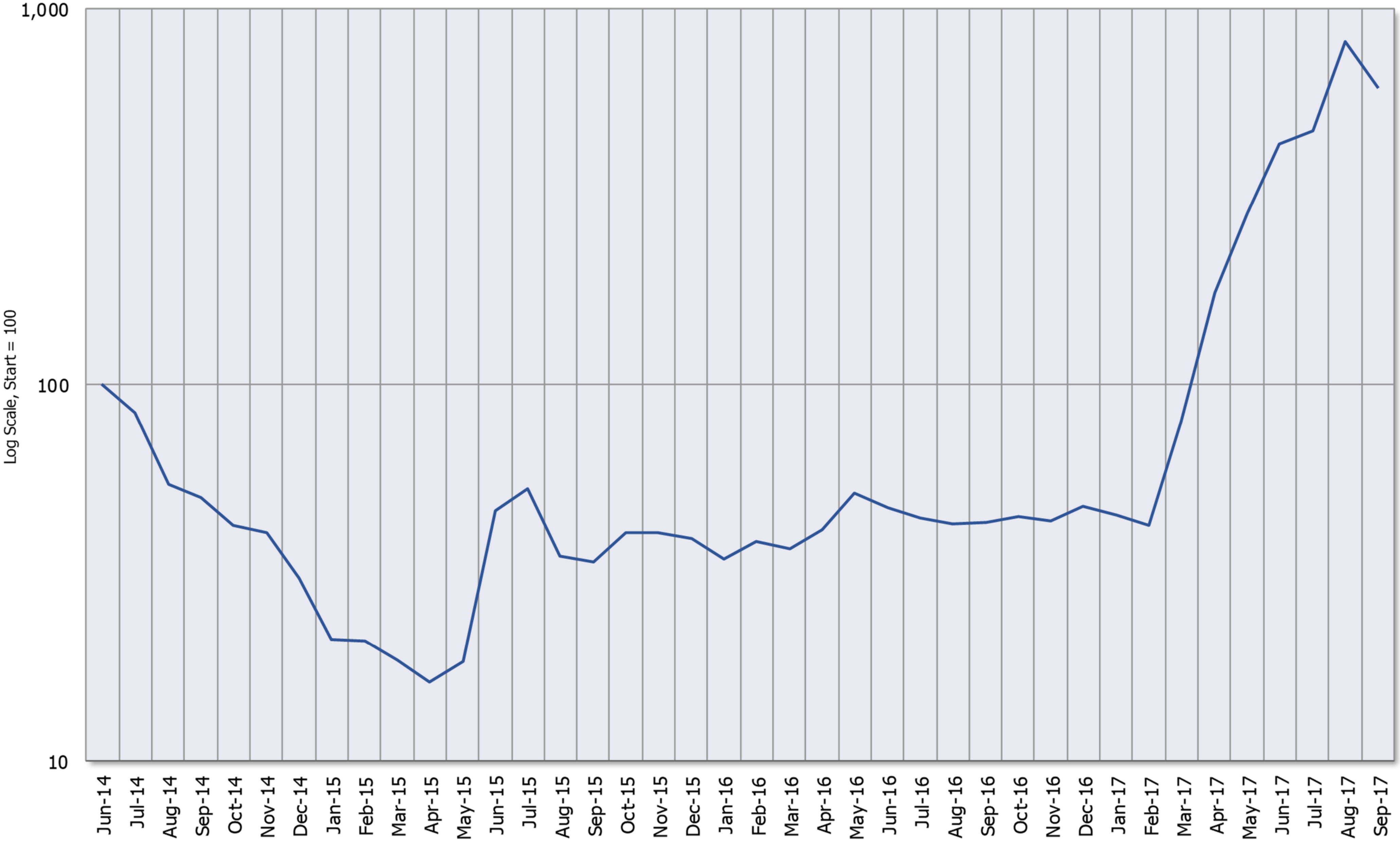
(Ticker: LTC/USD)

Monthly Quant Report

Jul-2014 to Sep-2017

Contents

Performance Index



Quantitative Summary

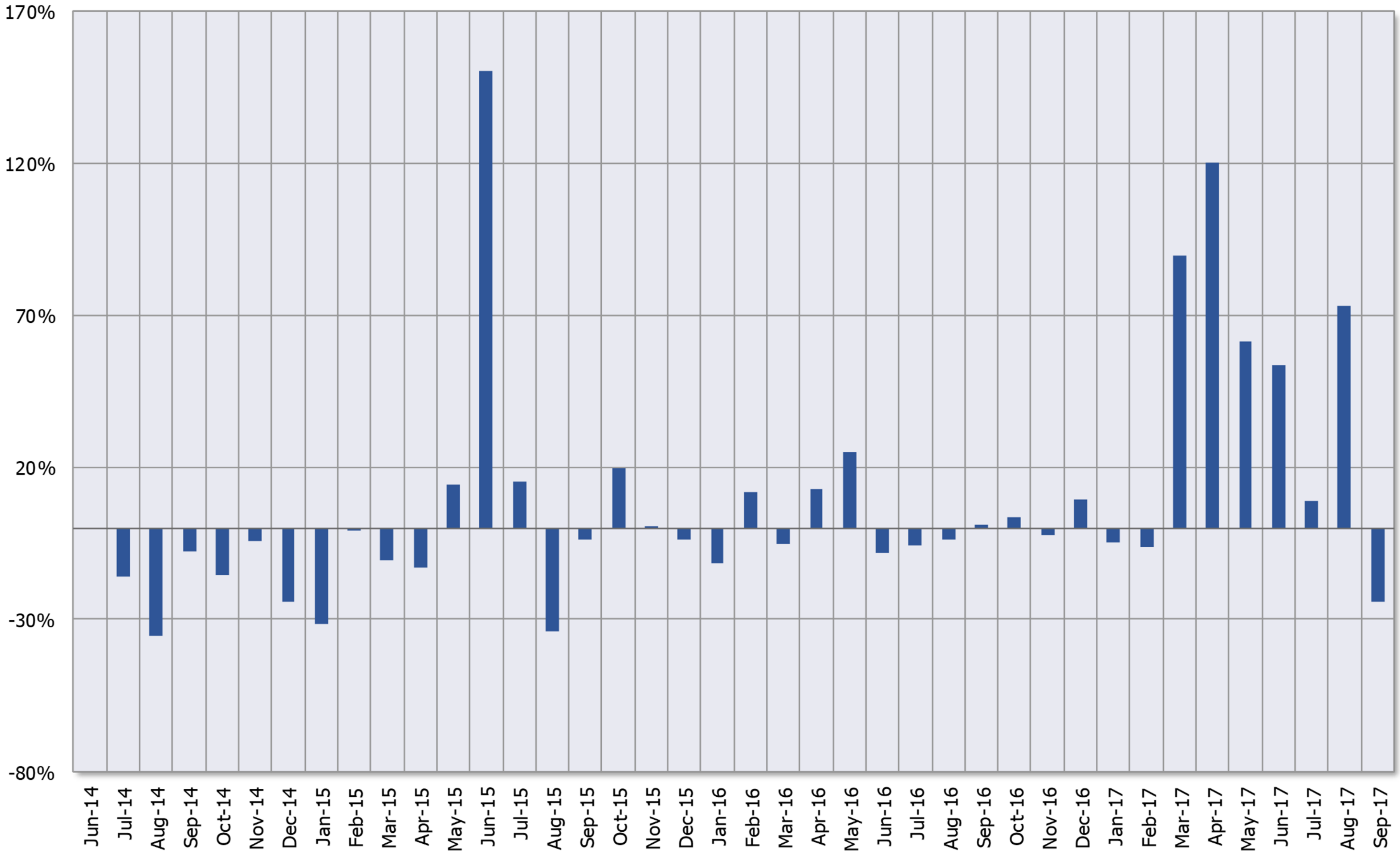
Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	524.2%
Annual rate of return (AROR)	75.7%
Average monthly return	10.1%
Gaining months	43.6%
Average gaining month return	39.3%
Largest monthly gain	150.4%
Largest monthly loss	-35.6%

Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-83.9%
Average drawdown	-50.3%
Annual standard deviation	138.5%
Annual downside deviation	42.3%
Losing months	56.4%
Average losing month return	-12.4%

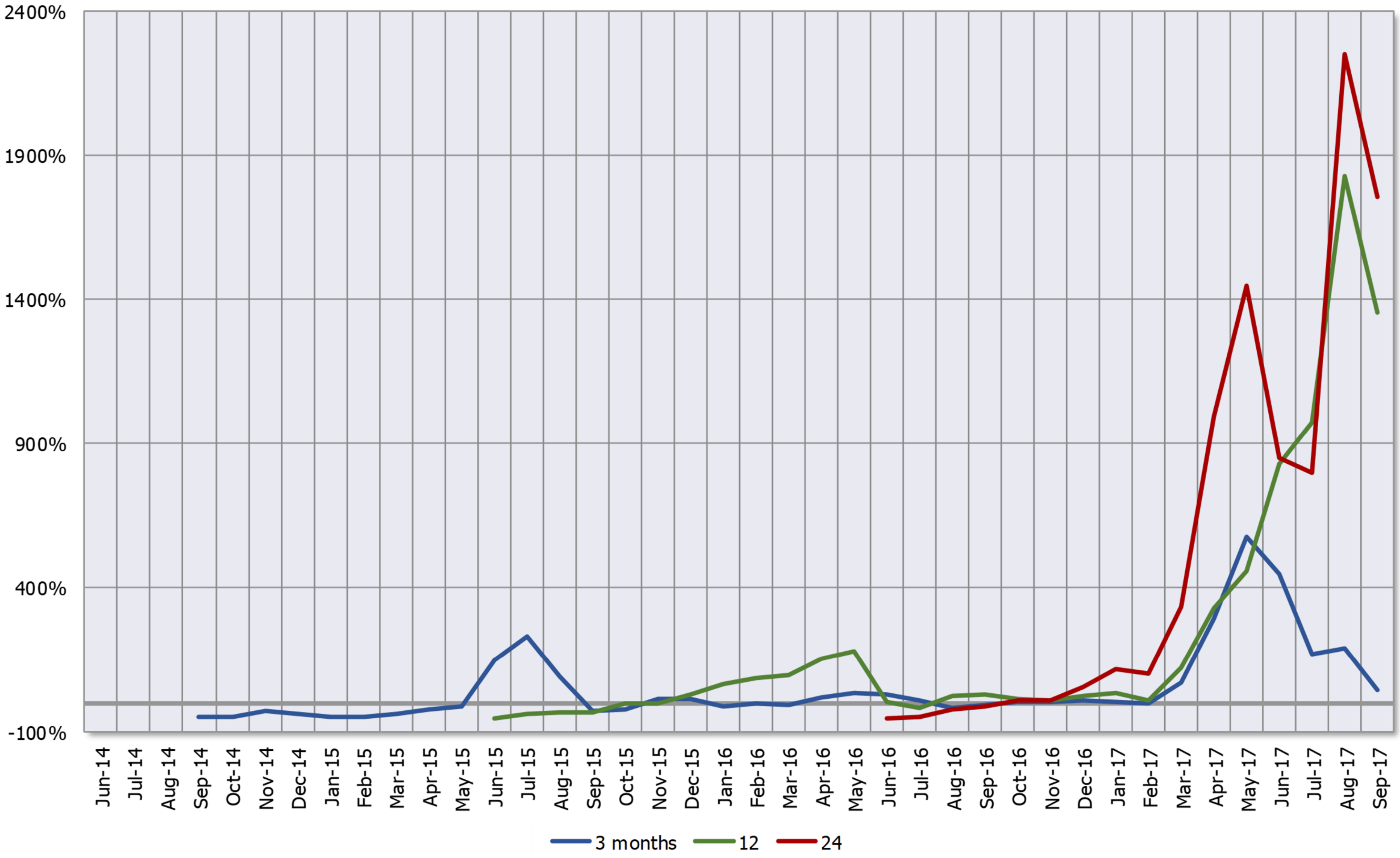
Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	1.8
Sharpe ratio (1.0%)	0.5
AROR/Largest drawdown	0.9
Gaining/losing months	0.8
Gaining/losing months return	3.2
Profit factor	2.4

Monthly Performance

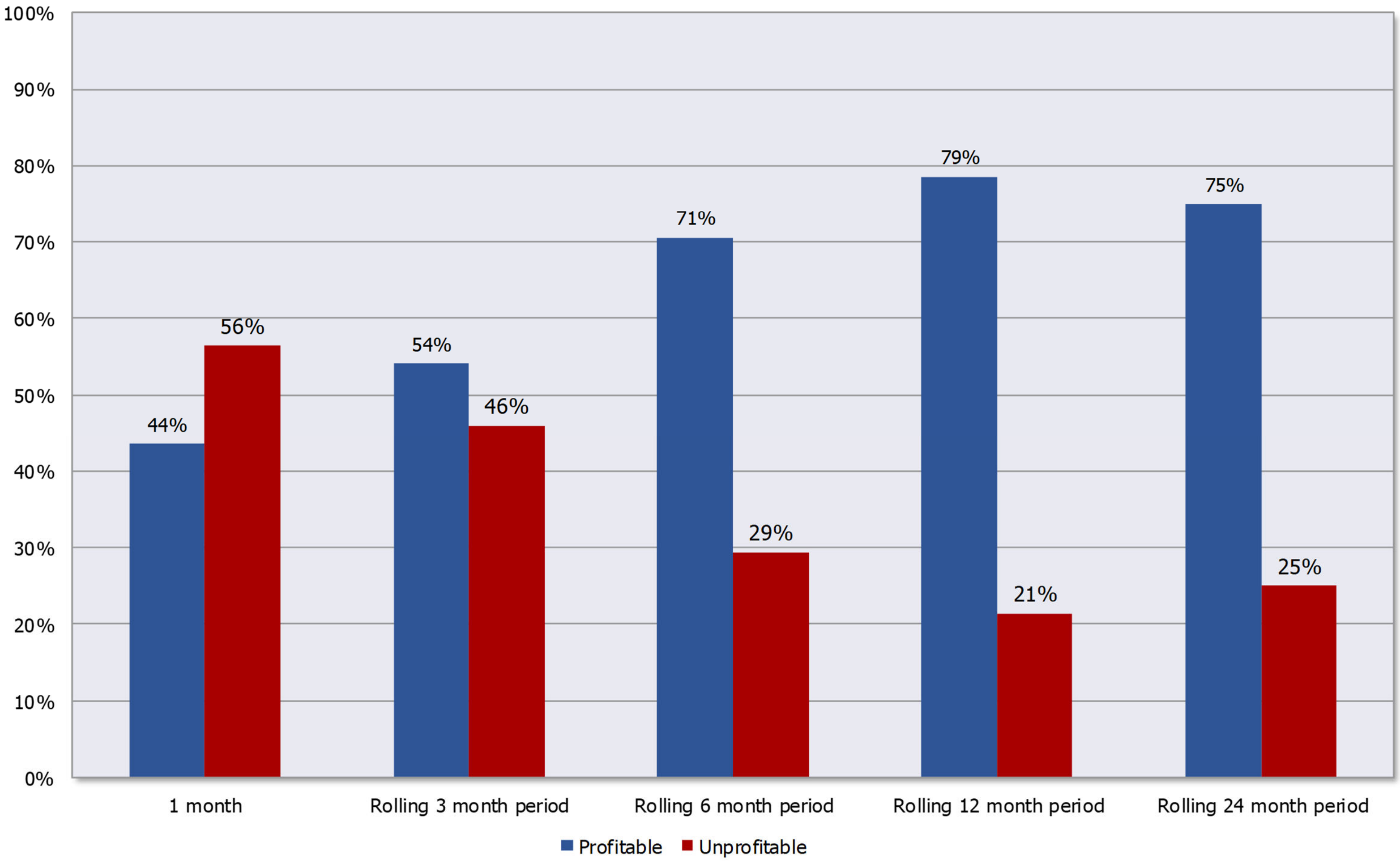
Coinz Trader



Rolling Rate of Return – 3, 12 and 24 months



Percent Profitable/Unprofitable Periods



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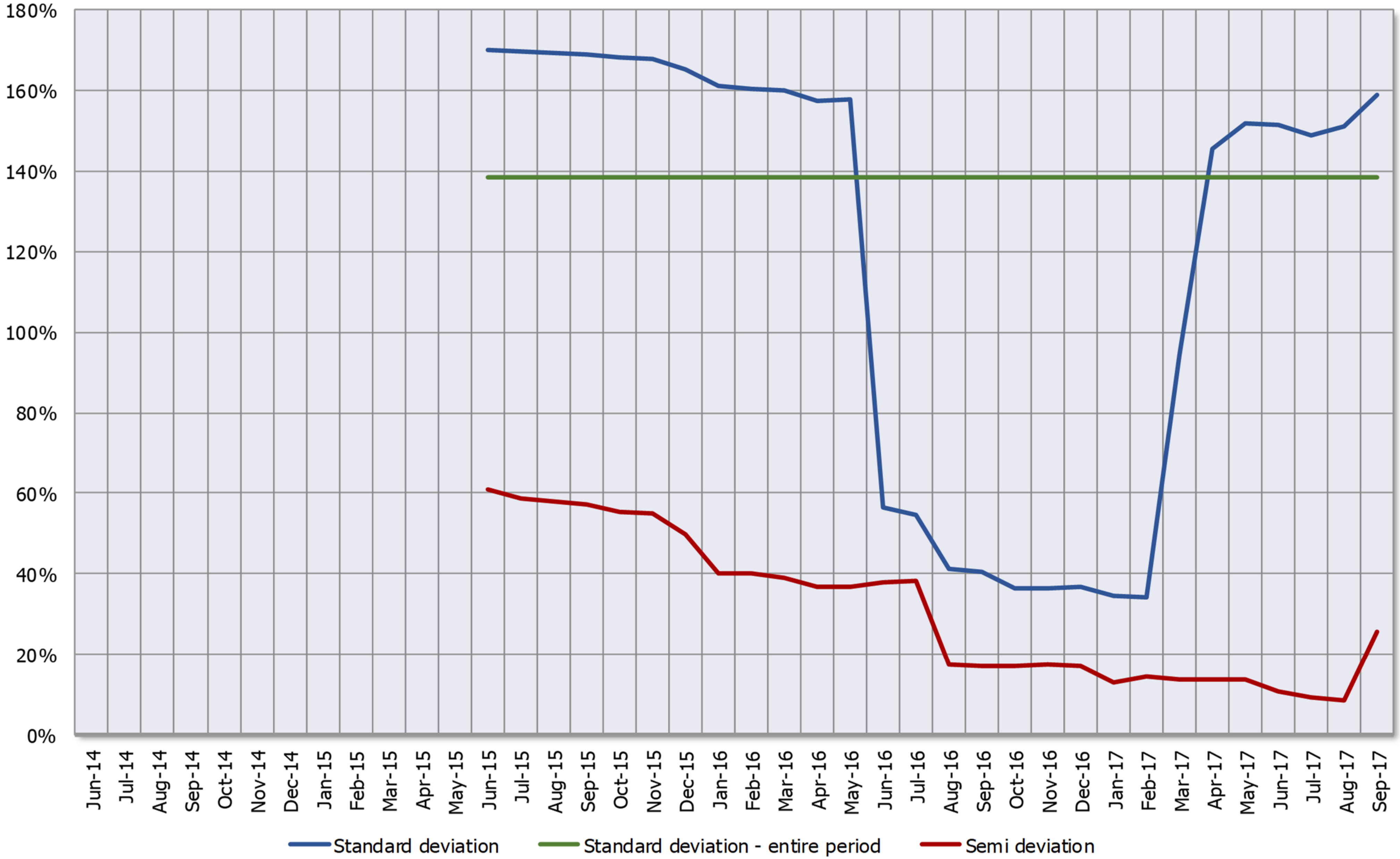
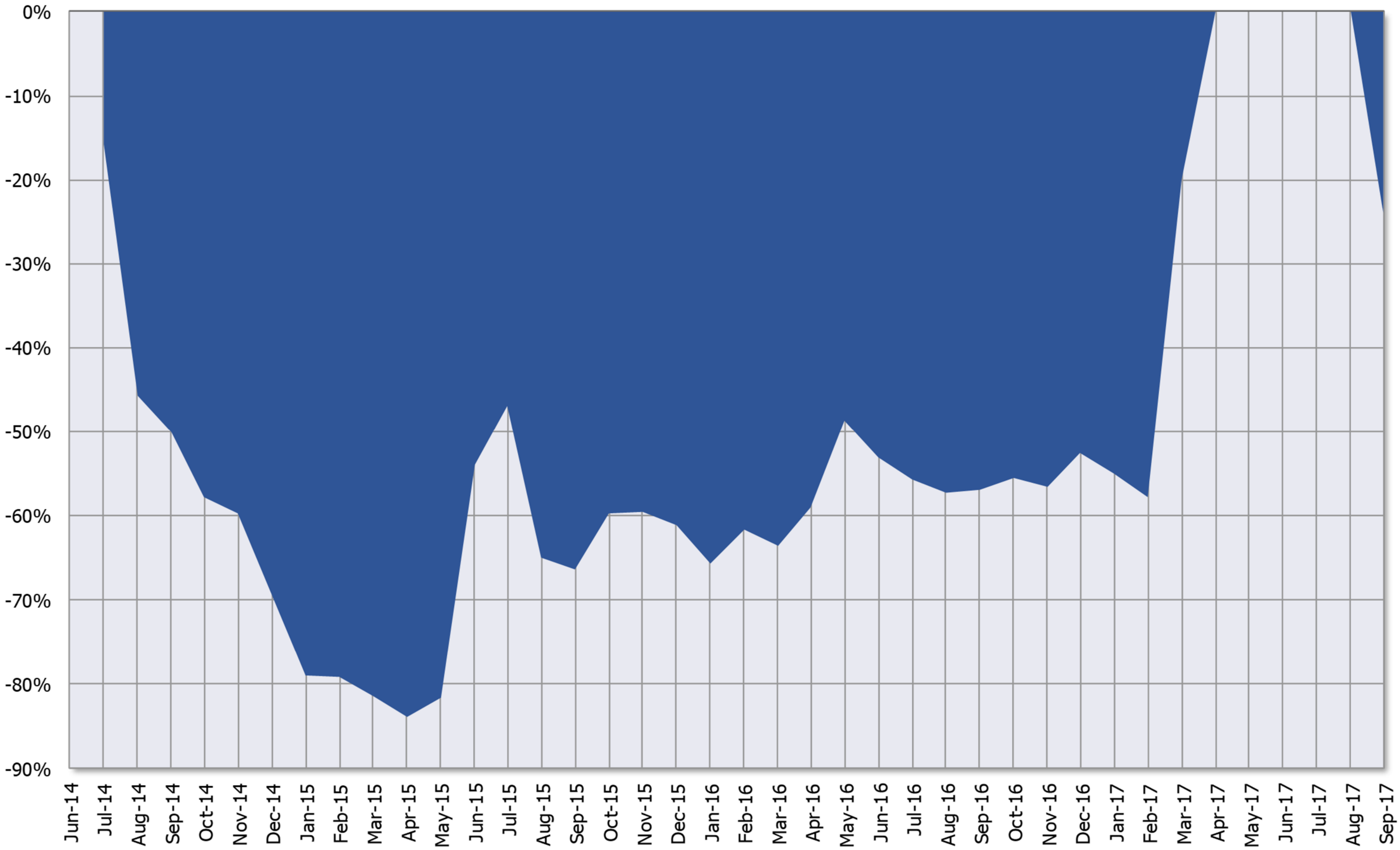
Volatility – Rolling 12 Month Annualized Volatility

Coinz Trader

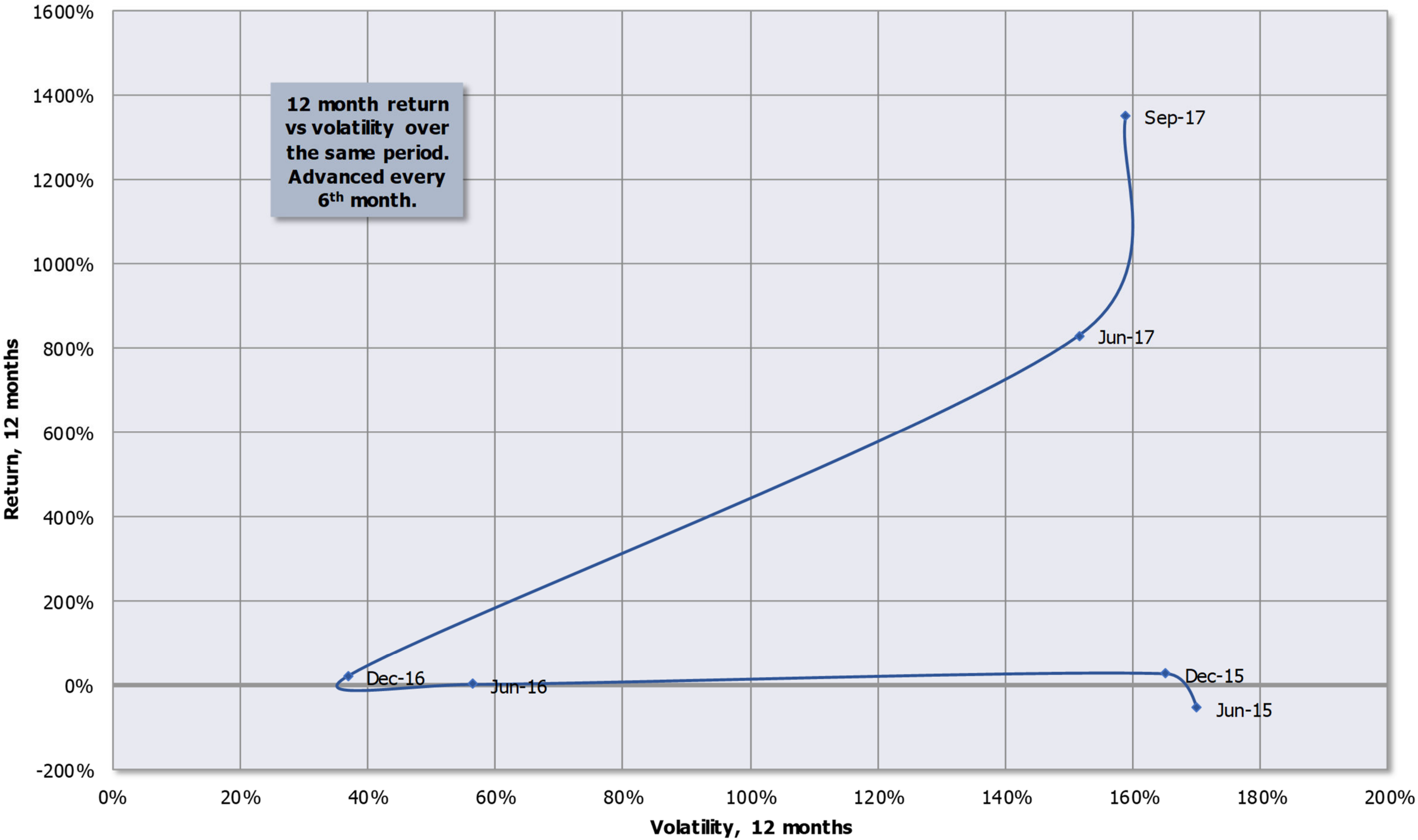


Drawdown – Percent Decline from All-Time-High

Coinz Trader



Return/Risk Consistency



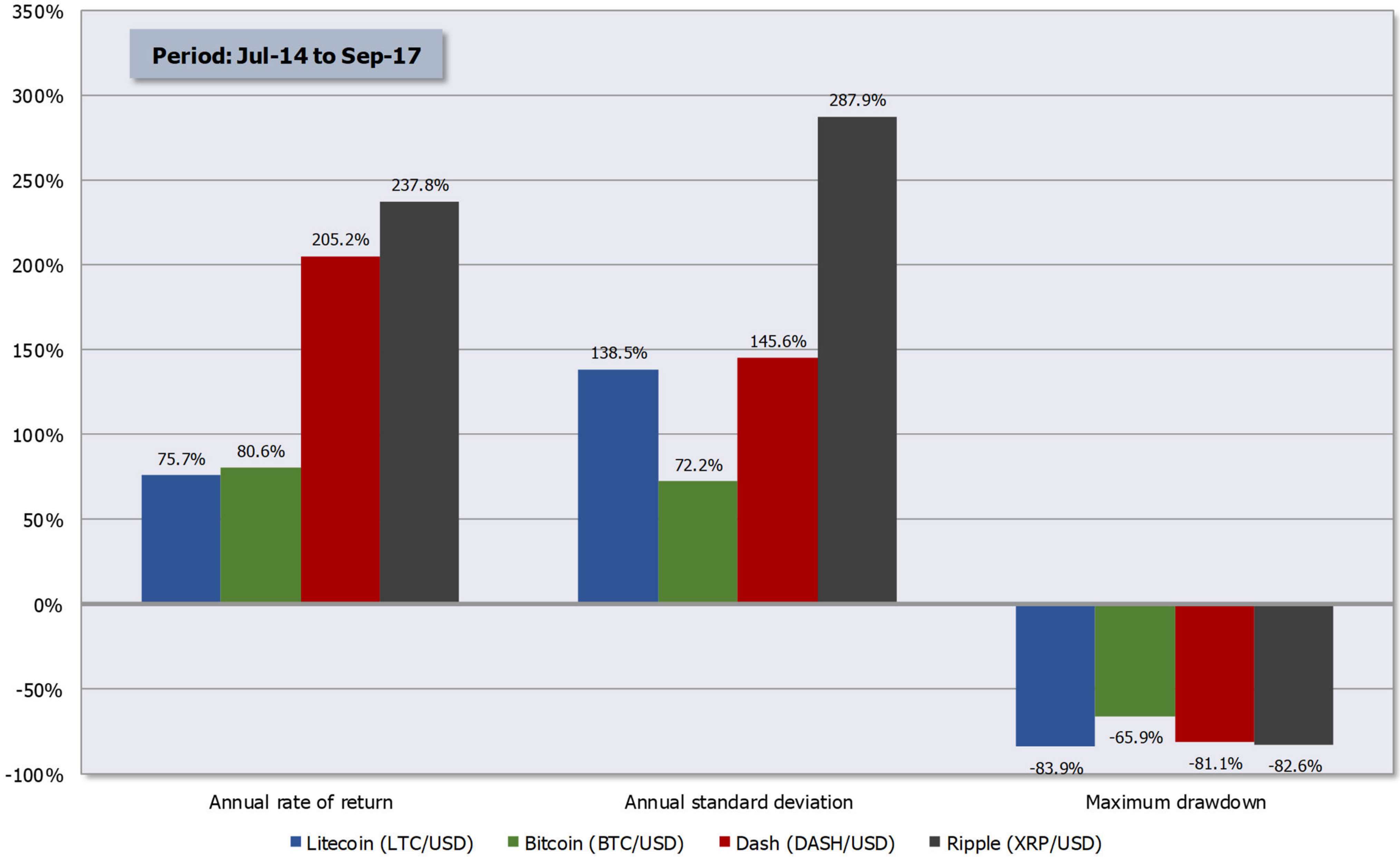
Compared to Other Crypto Assets

Return and Risk Summary

Period: Jul-14 to Sep-17

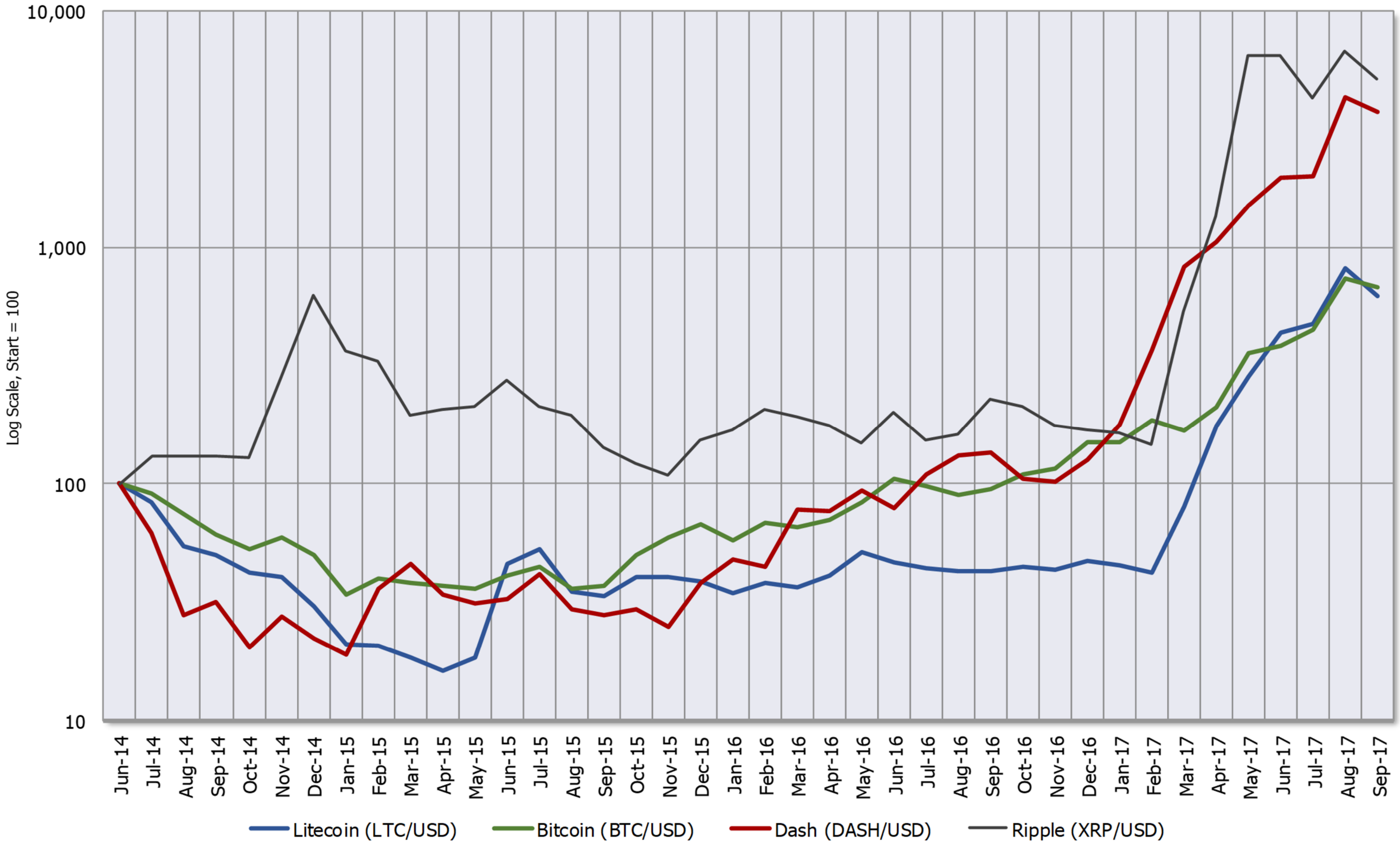
	Litecoin (LTC/USD)	Bitcoin (BTC/USD)	Dash (DASH/USD)	Ripple (XRP/USD)
Return				
Total period return	524.2%	582.4%	3658.1%	5124.1%
Annual rate of return (AROR)	75.7%	80.6%	205.2%	237.8%
Best 12 month rolling rate of return	1828.5%	720.6%	3188.0%	4320.7%
Worst 12 month rolling rate of return	-54.0%	-58.8%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

Key Statistics



Performance Indexes

Coinz Trader



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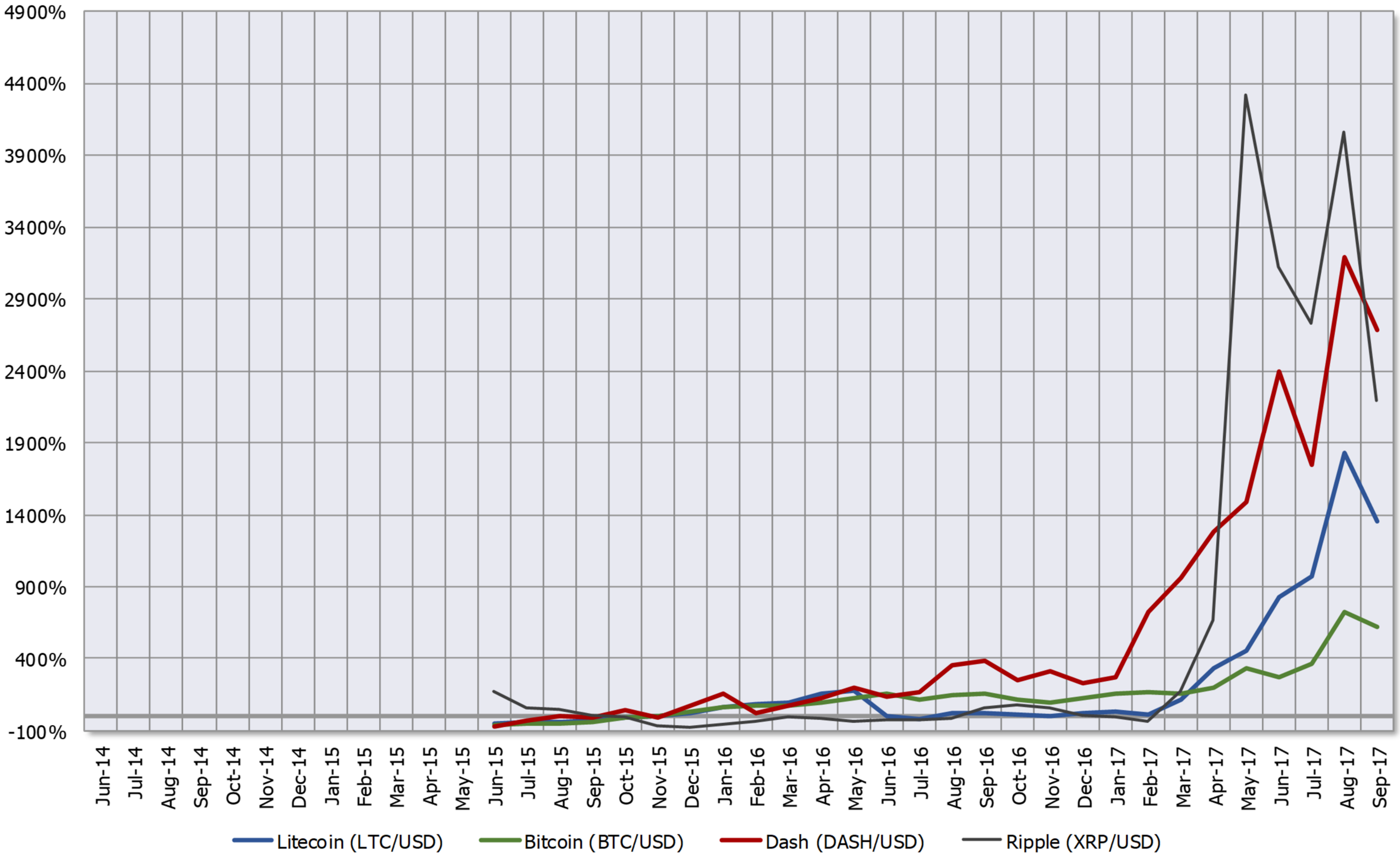
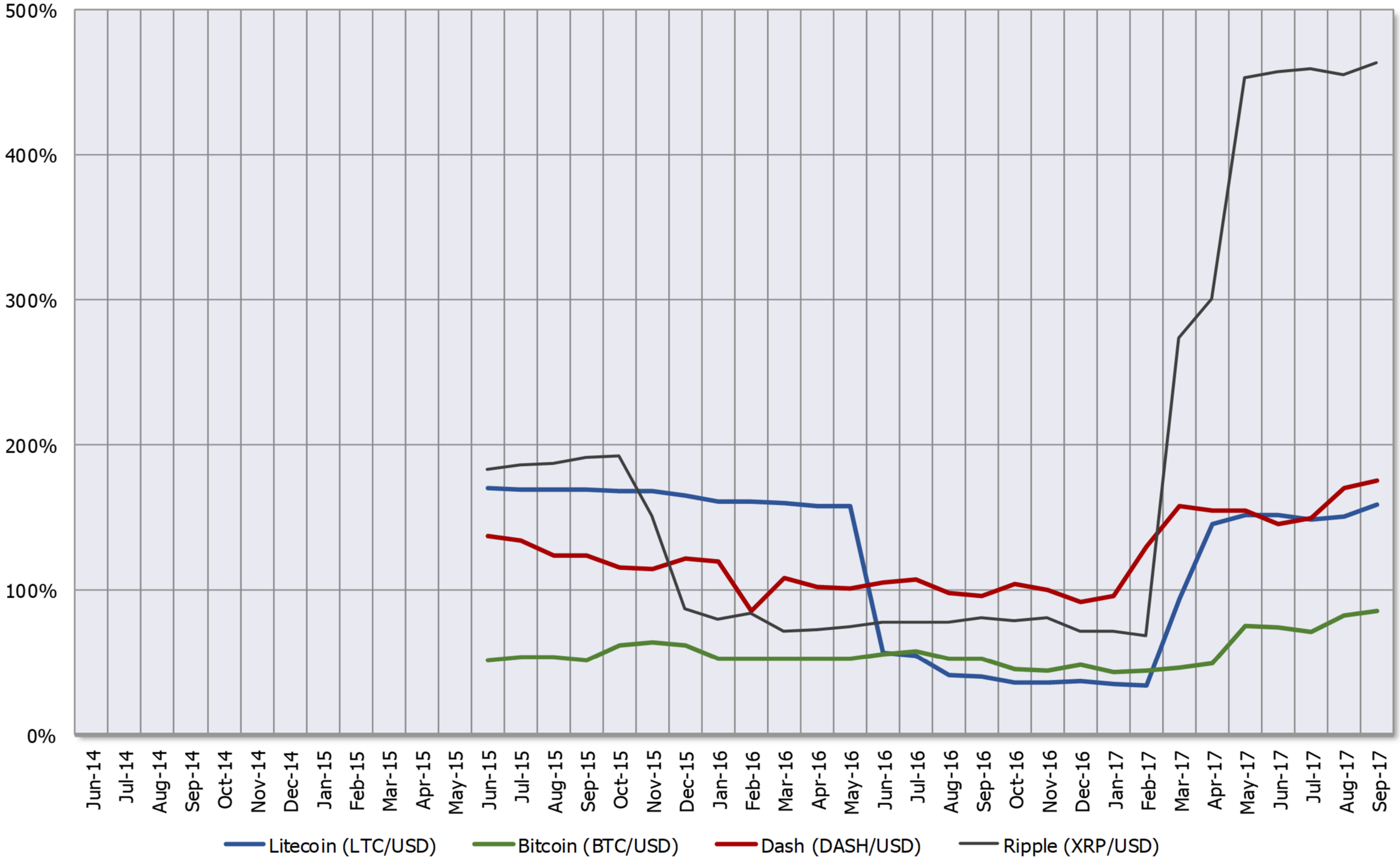
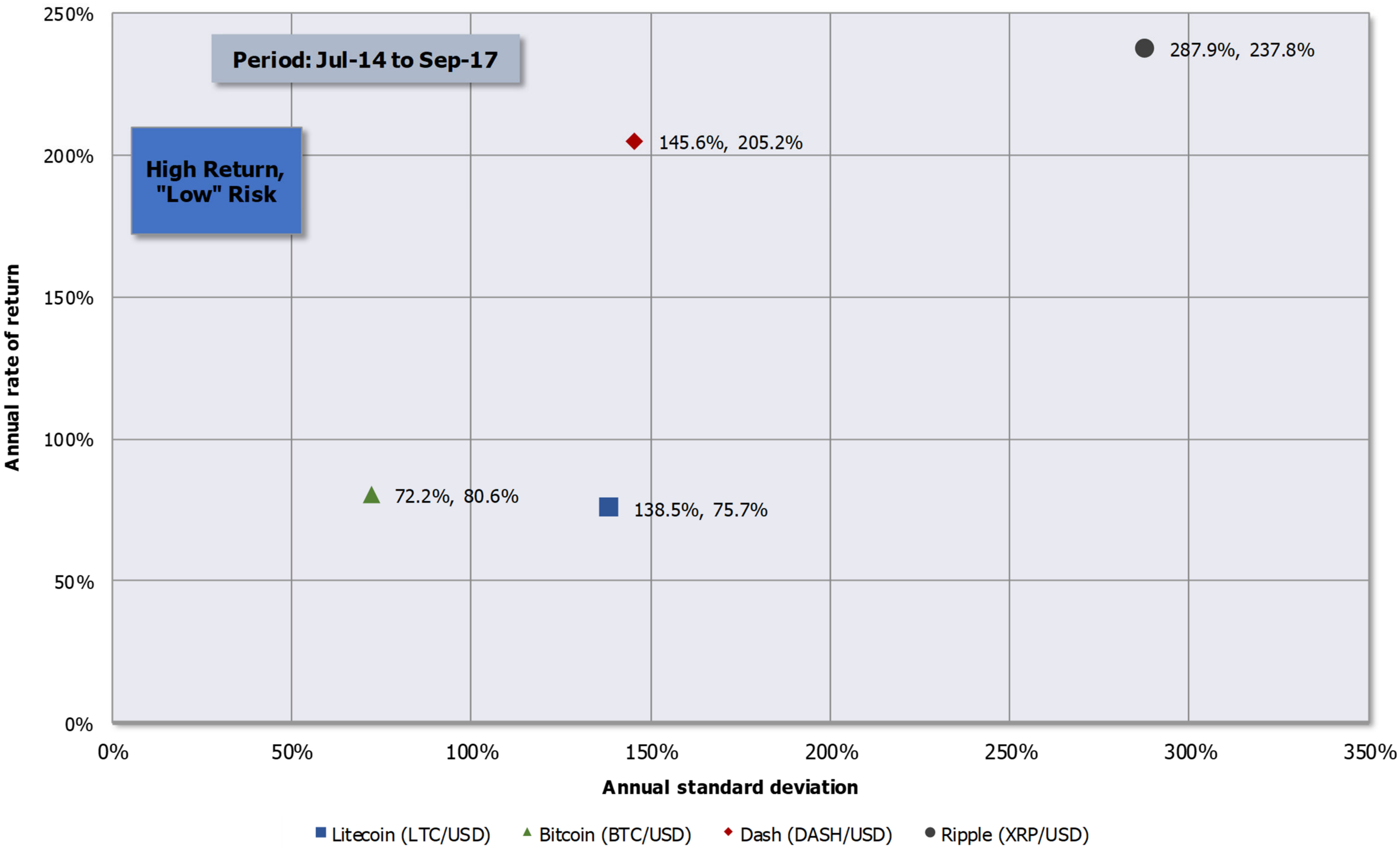
Rolling Rate of Return, 12 months

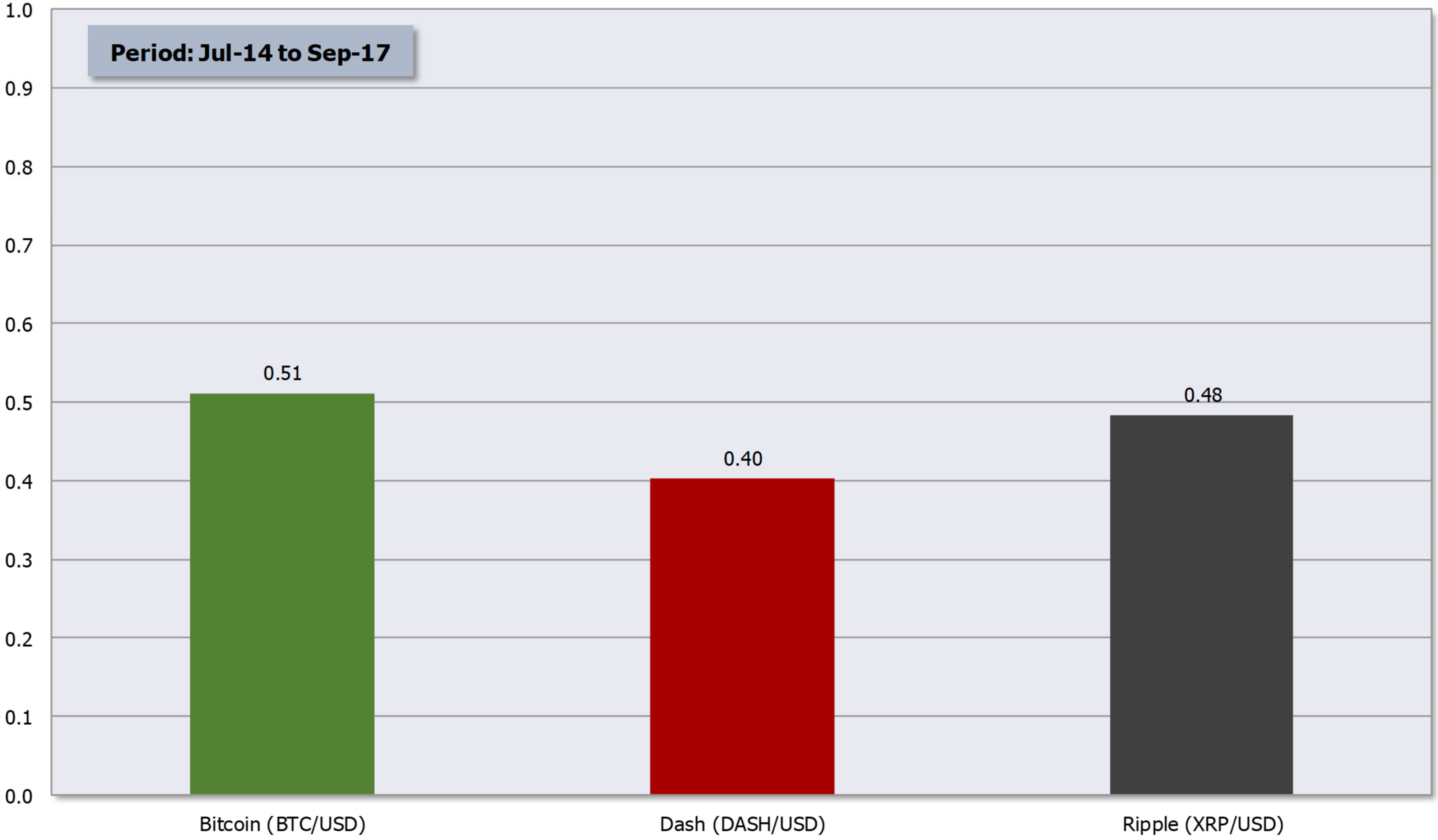


Volatility – Rolling 12 Month Annualized Standard Deviation



Return/Risk Dimension





Period: Jul-14 to Sep-17
1.0
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
0.51
0.40
0.48
Bitcoin (BTC/USD)
Dash (DASH/USD)
Ripple (XRP/USD)