

**Syscoin**  
(Ticker: SYS/USD)

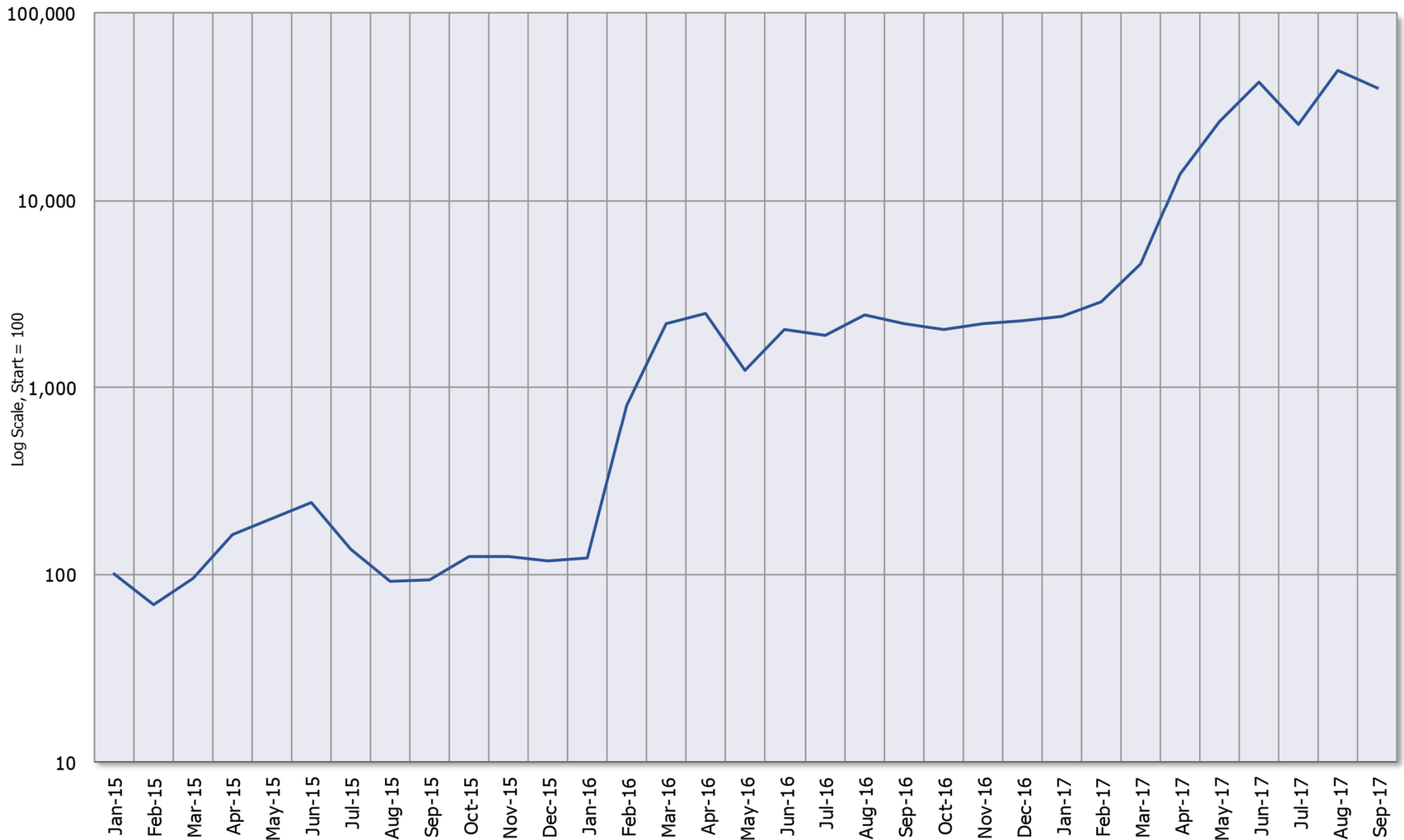
**Monthly Quant Report**

Feb-2015 to Sep-2017

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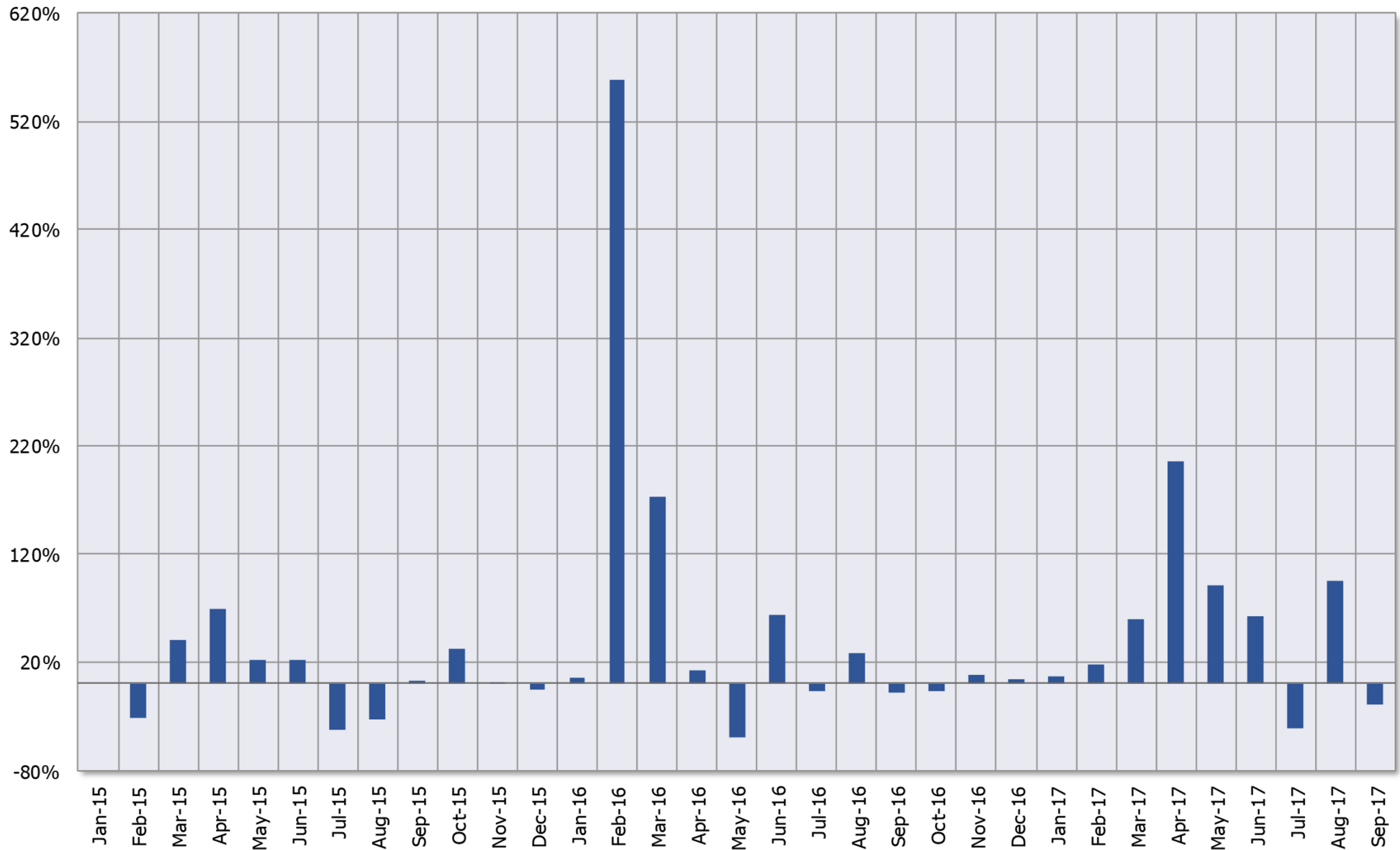


<b>Return Statistics</b>	
Period: Feb-15 to Sep-17	
Total period return	39714.7%
Annual rate of return (AROR)	844.1%
Average monthly return	41.5%
Gaining months	68.8%
Average gaining month return	71.6%
Largest monthly gain	558.8%
Largest monthly loss	-49.7%

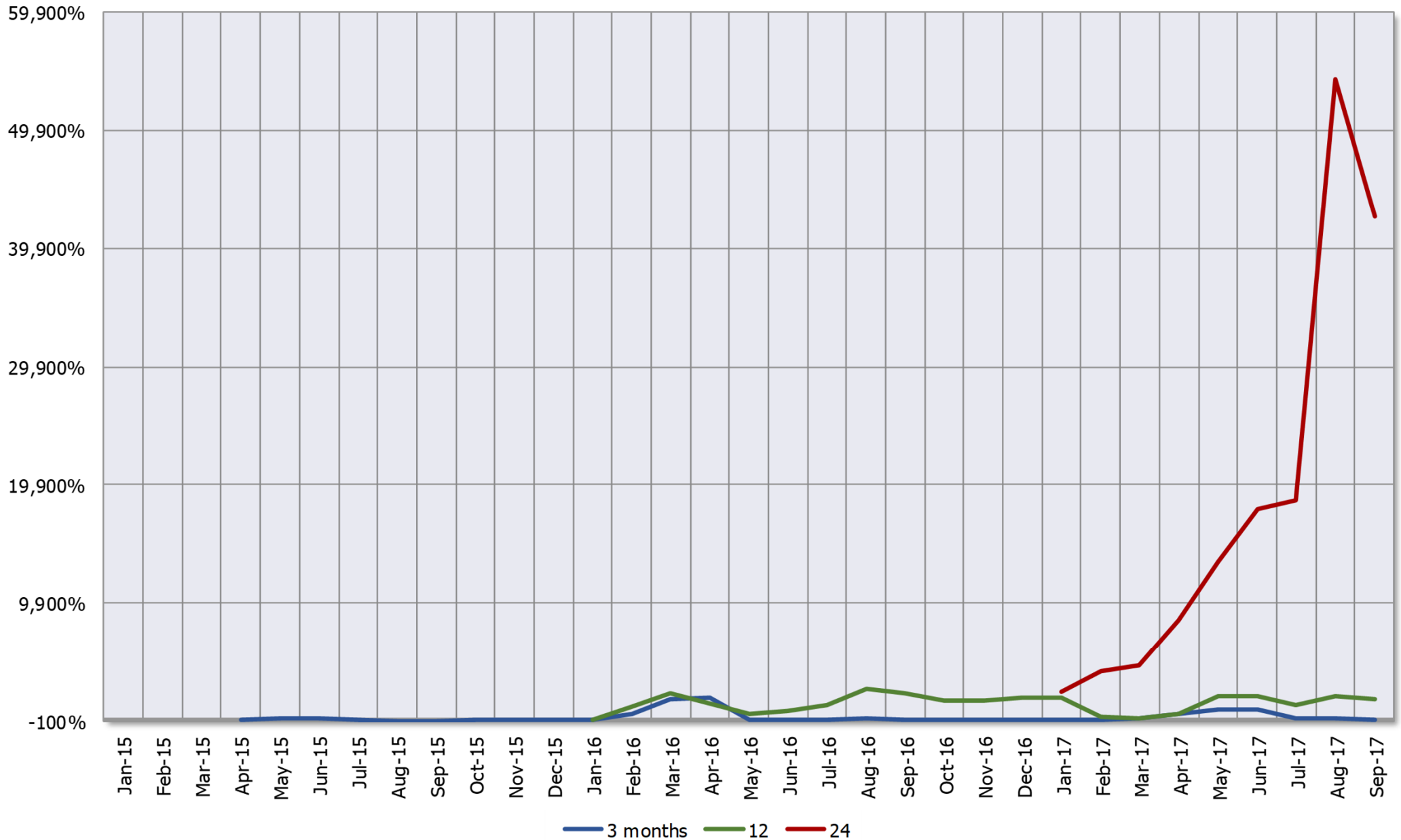
<b>Risk Statistics</b>	
Period: Feb-15 to Sep-17	
Largest drawdown	-62.2%
Average drawdown	-18.7%
Annual standard deviation	381.7%
Annual downside deviation	57.2%
Losing months	31.3%
Average losing month return	-24.7%

<b>Return/Risk Ratios</b>	
Period: Feb-15 to Sep-17	
Sortino ratio (1.0%)	14.7
Sharpe ratio (1.0%)	2.2
AROR/Largest drawdown	13.6
Gaining/losing months	2.2
Gaining/losing months return	2.9
Profit factor	6.4

# Monthly Performance

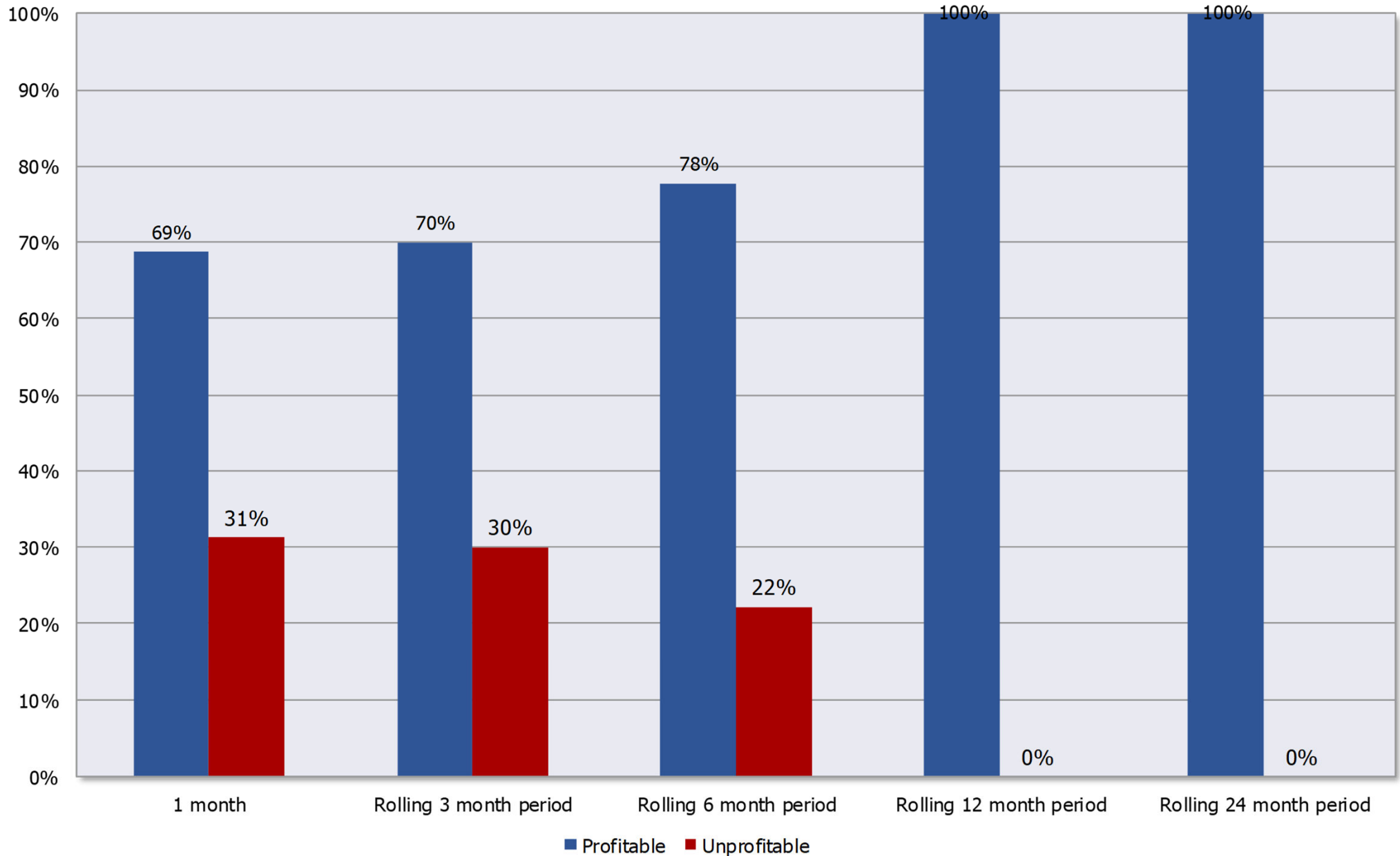


# Rolling Rate of Return – 3, 12 and 24 months

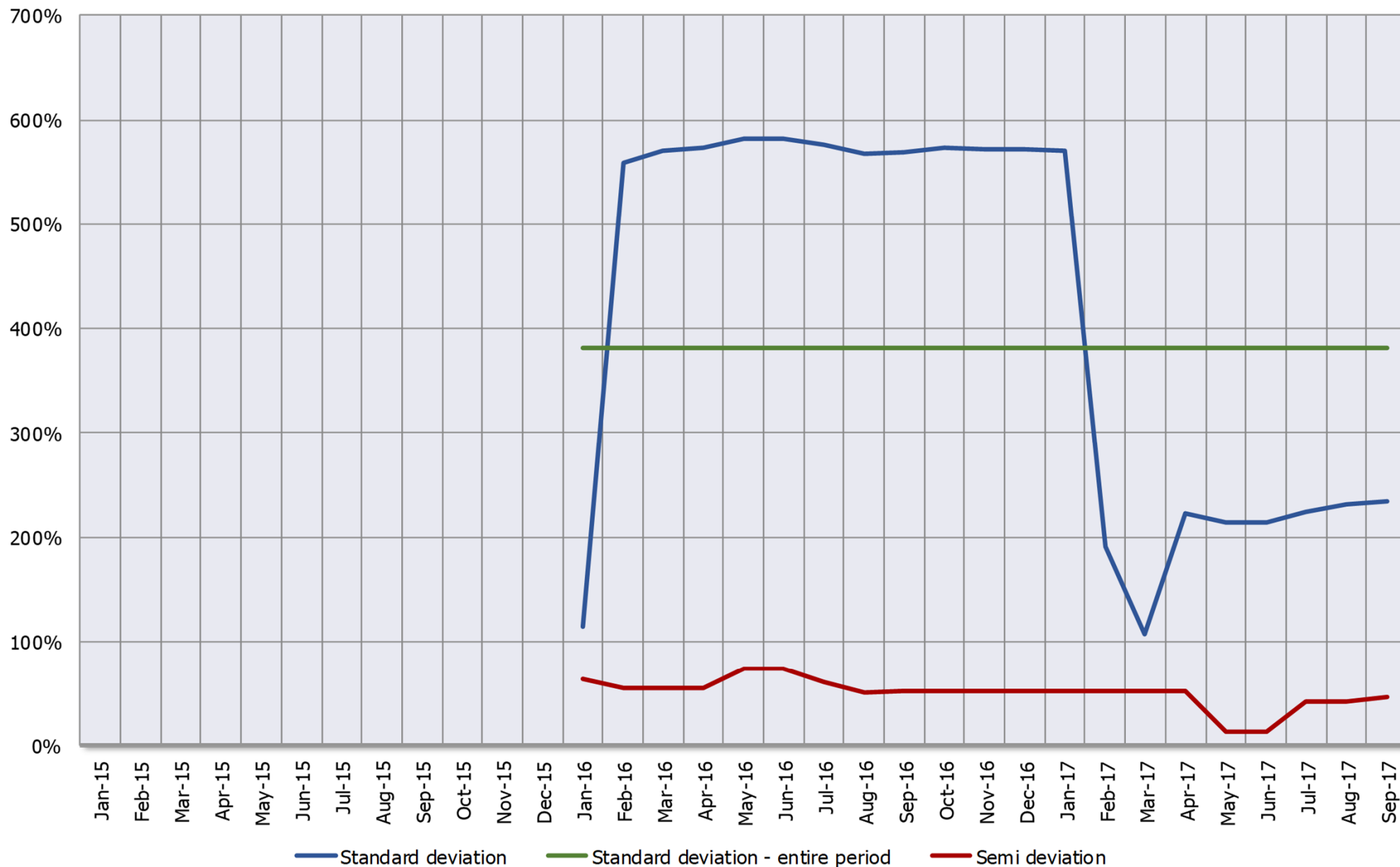


# Percent Profitable/Unprofitable Periods

**Coinz Trader**

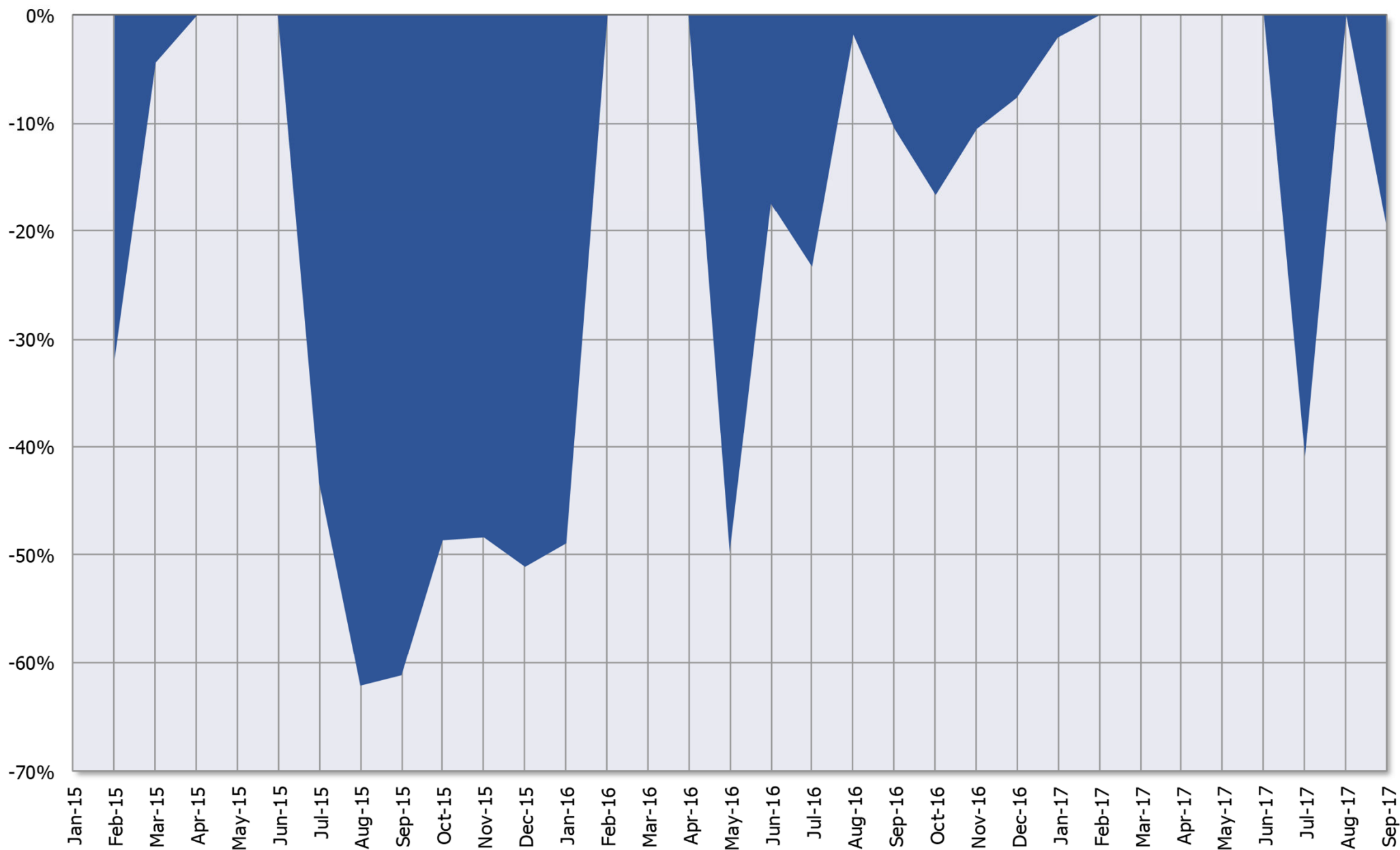


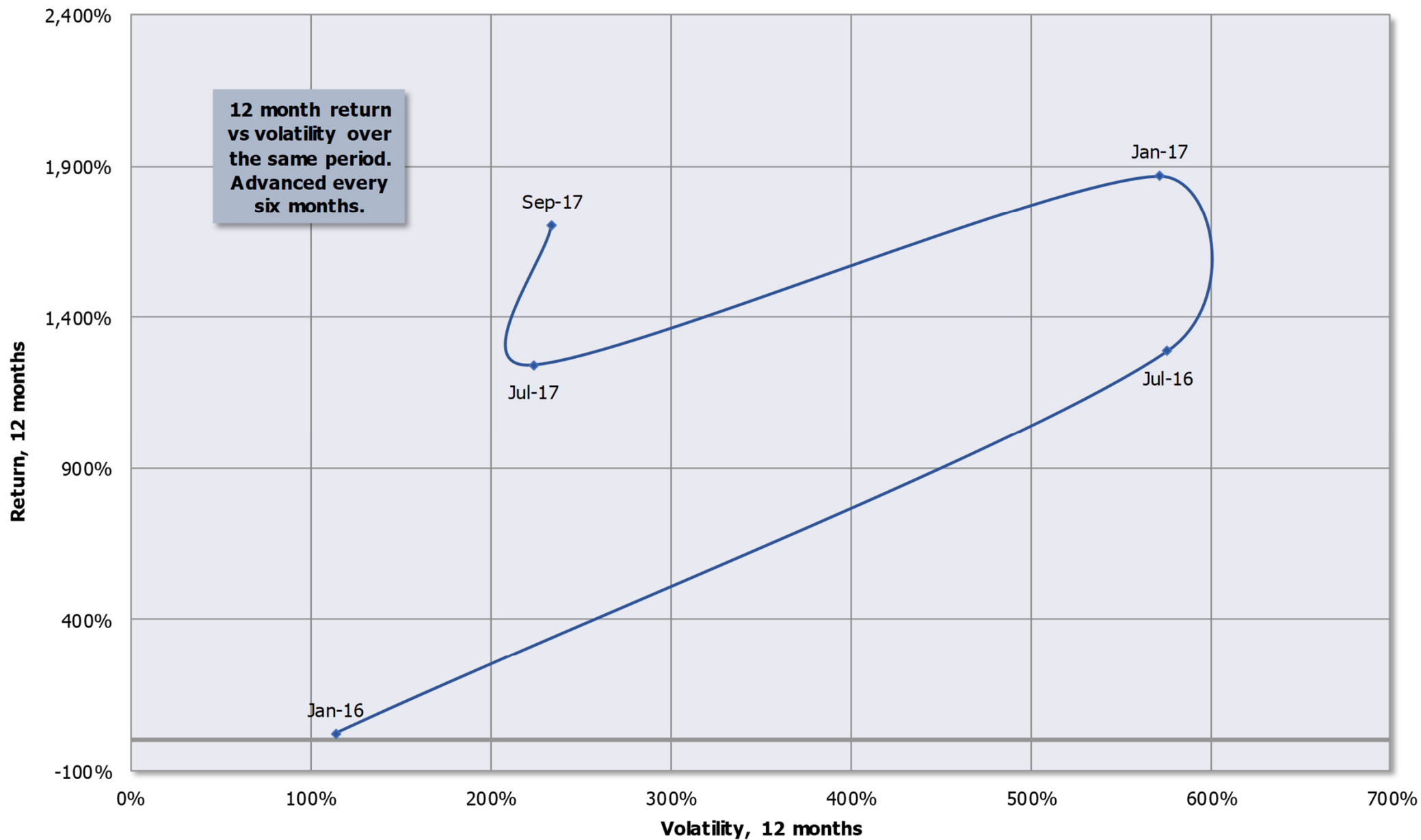
# Volatility – Rolling 12 Month Annualized Volatility





# Drawdown – Percent Decline from All-Time-High





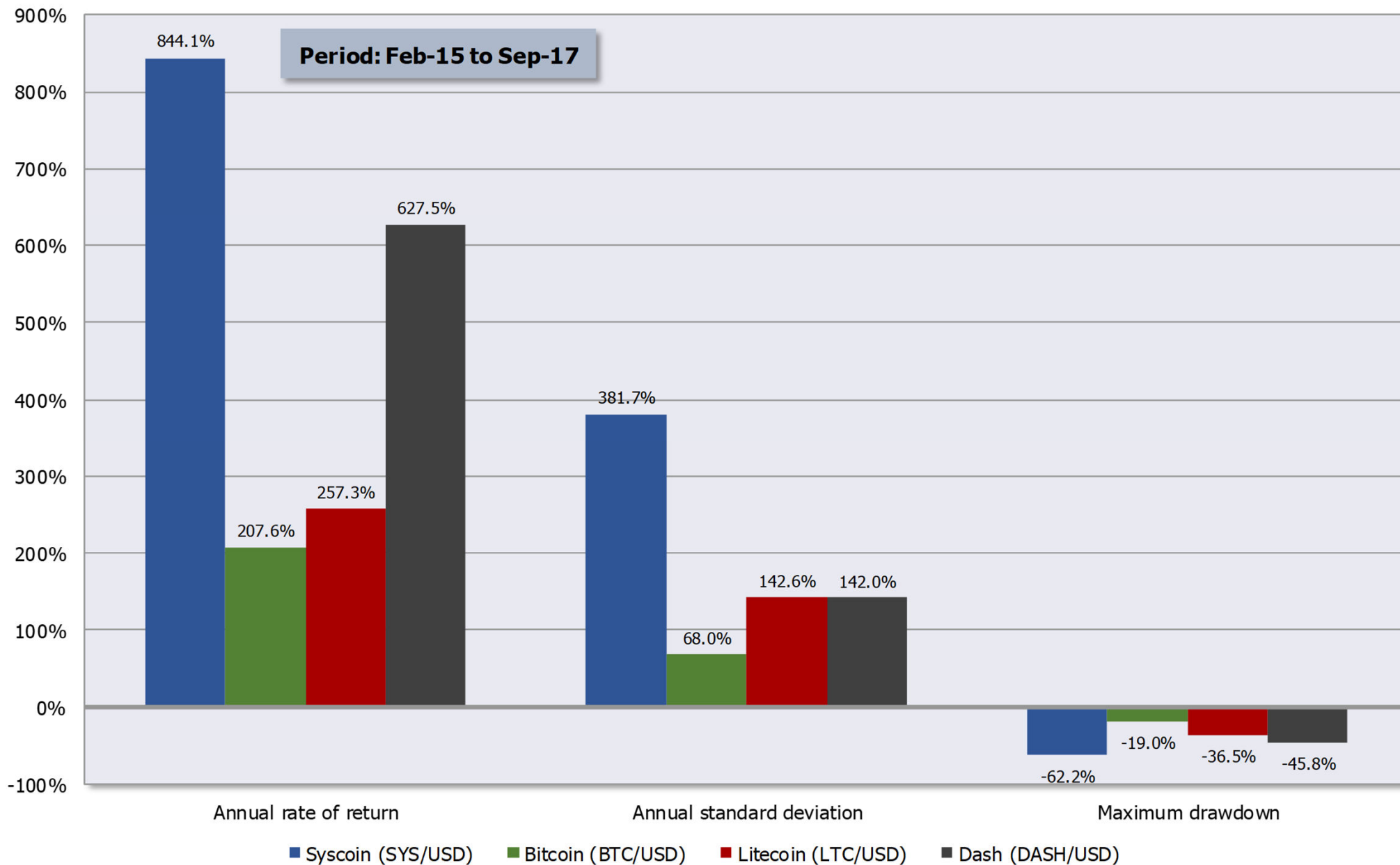
# Compared to Other Crypto Assets

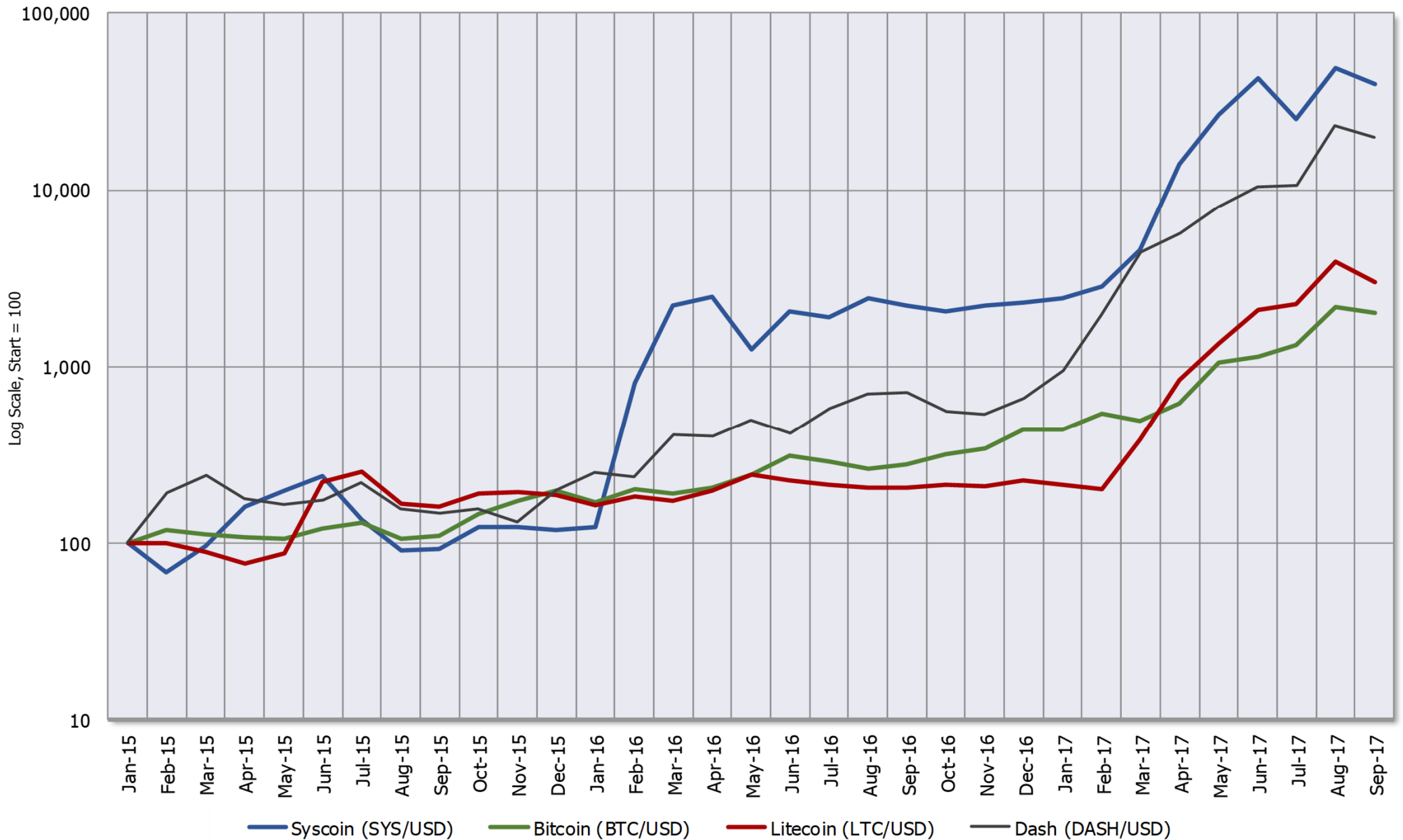
# Return and Risk Summary

Coinz Trader

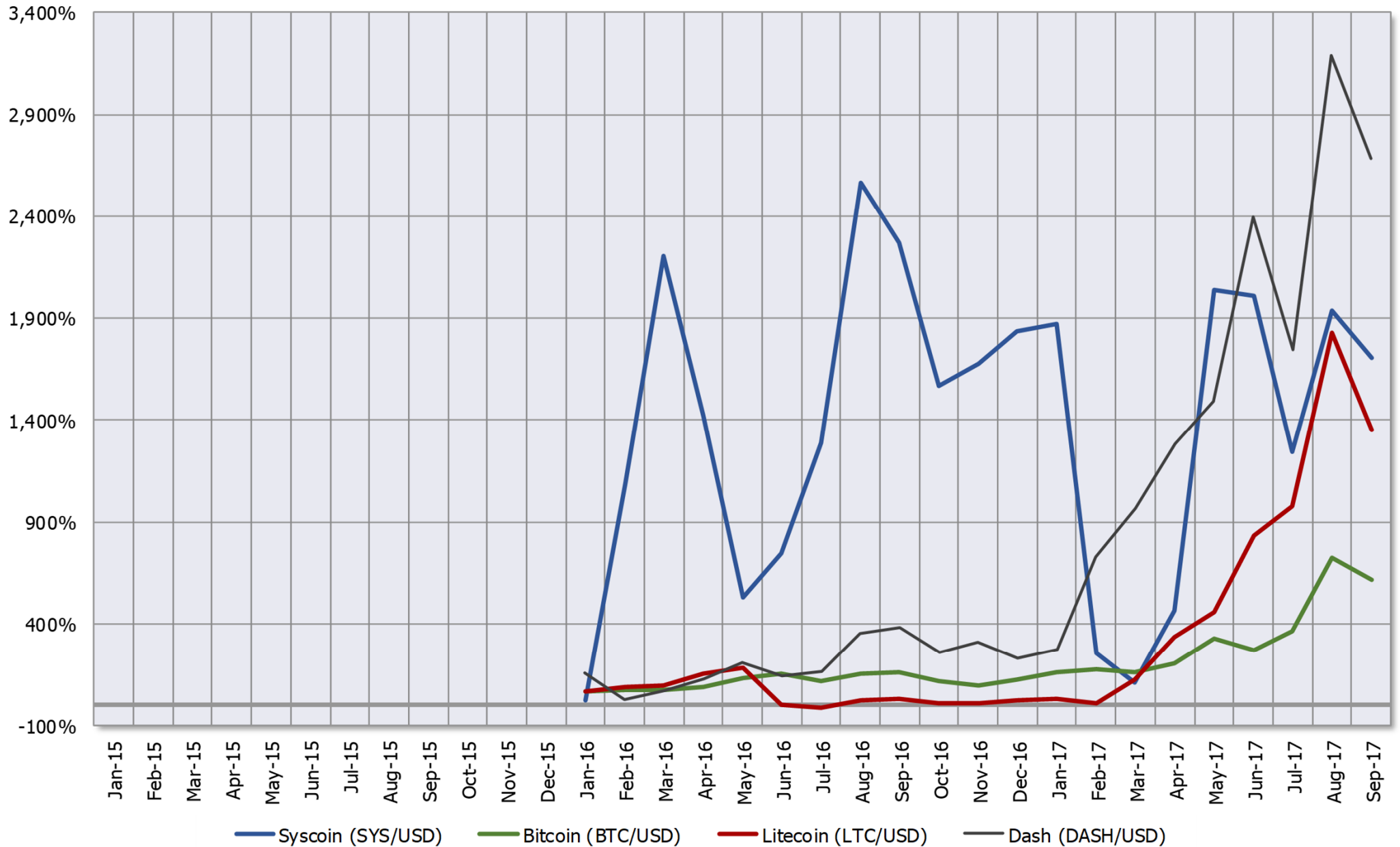
Period: Feb-15 to Sep-17

	<b>Syscoin (SYS/USD)</b>	<b>Bitcoin (BTC/USD)</b>	<b>Litecoin (LTC/USD)</b>	<b>Dash (DASH/USD)</b>
<b>Return</b>				
Total period return	39714.7%	1900.6%	2883.4%	19768.1%
Annual rate of return (AROR)	844.1%	207.6%	257.3%	627.5%
Best 12 month rolling rate of return	2568.8%	720.6%	1828.5%	3188.0%
Worst 12 month rolling rate of return	22.6%	69.1%	-16.5%	24.5%
Largest monthly gain	558.8%	67.6%	150.4%	124.6%
Largest monthly loss	-49.7%	-19.0%	-34.0%	-29.0%
Gaining months	68.8%	68.8%	53.1%	65.6%
Average monthly return	41.5%	11.3%	16.6%	23.8%
<b>Risk</b>				
Annual standard deviation	381.7%	68.0%	142.6%	142.0%
Annual downside deviation	57.2%	18.2%	30.0%	32.7%
Largest drawdown	-62.2%	-19.0%	-36.5%	-45.8%
<b>Return/Risk Ratios</b>				
Sortino ratio (1.0%)	14.7	11.4	8.5	19.2
Sharpe ratio (1.0%)	2.2	3.0	1.8	4.4
AROR/Largest drawdown	13.6	11.0	7.0	13.7
<b>Correlation</b>				
Entire period		0.2	0.2	0.0





# Rolling Rate of Return, 12 months



# Volatility – Rolling 12 Month Annualized Standard Deviation

