Monero
(Ticker: XMR/USD)

Monthly Quant Report

Jul-2014 to Sep-2017

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Monero

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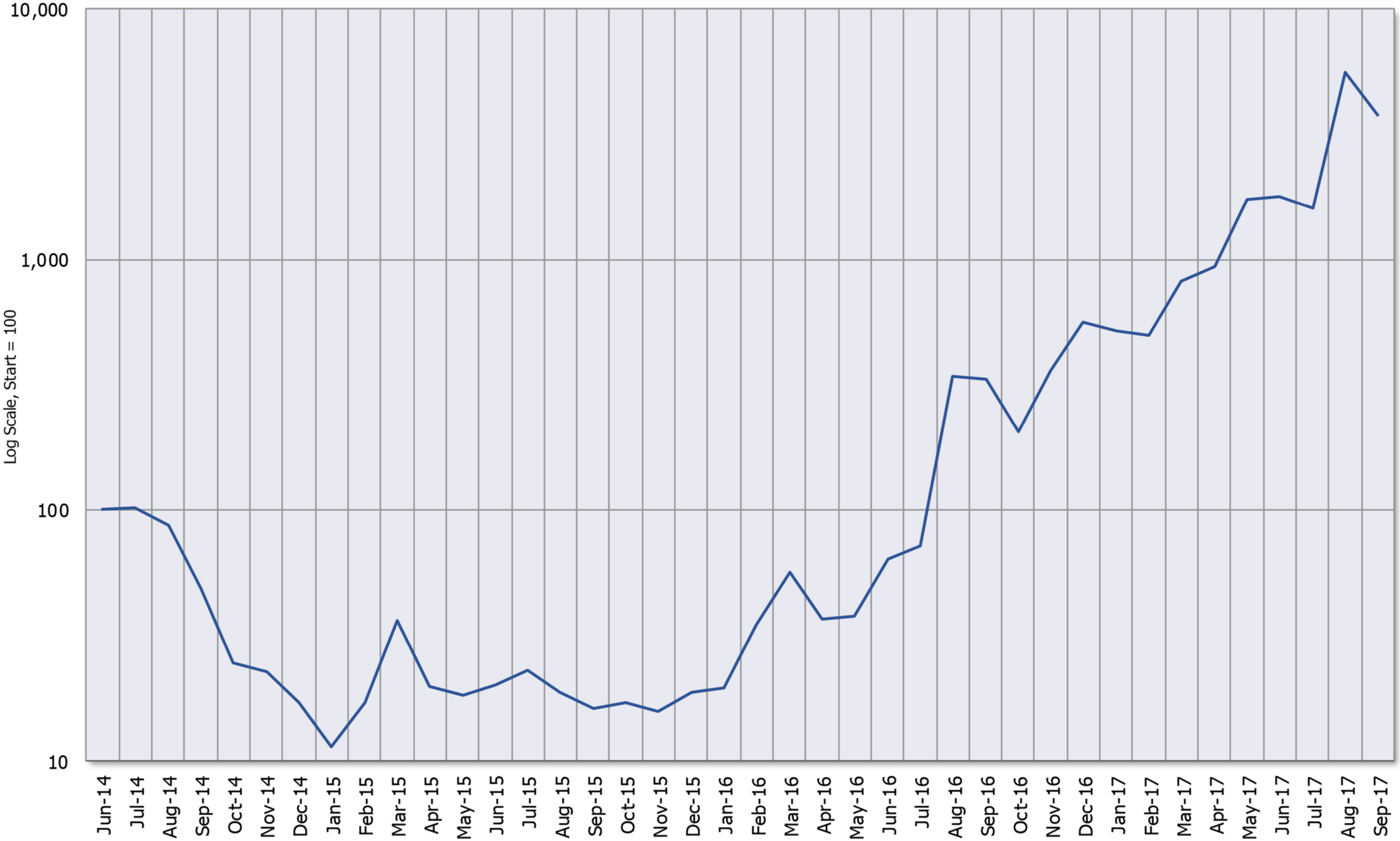
Coinz Trader

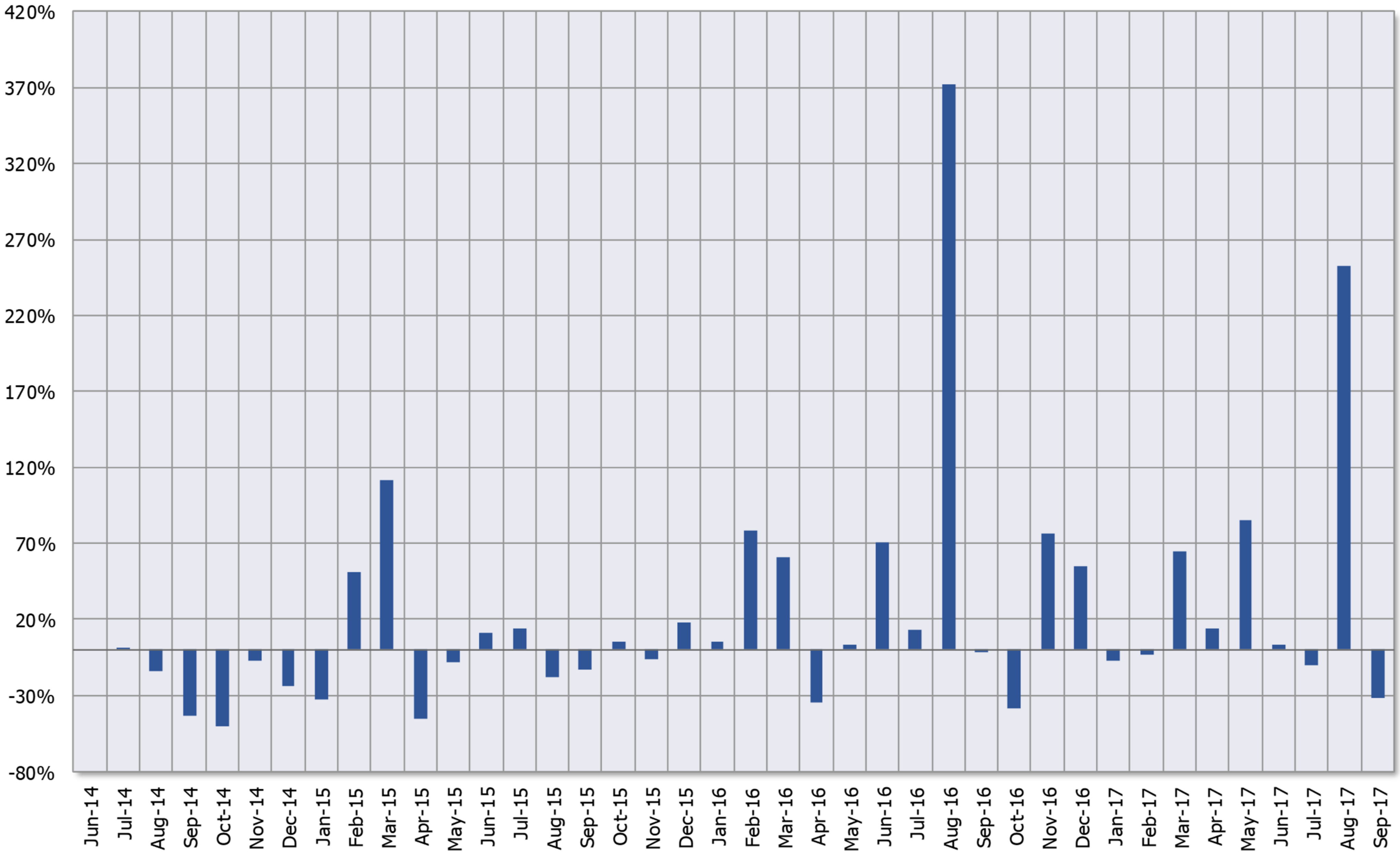


Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	3714.0%
Annual rate of return (AROR)	206.6%
Average monthly return	24.8%
Gaining months	53.8%
Average gaining month return	64.9%
Largest monthly gain	372.1%
Largest monthly loss	-50.1%

Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-88.8%
Average drawdown	-45.1%
Annual standard deviation	276.4%
Annual downside deviation	63.3%
Losing months	46.2%
Average losing month return	-22.0%

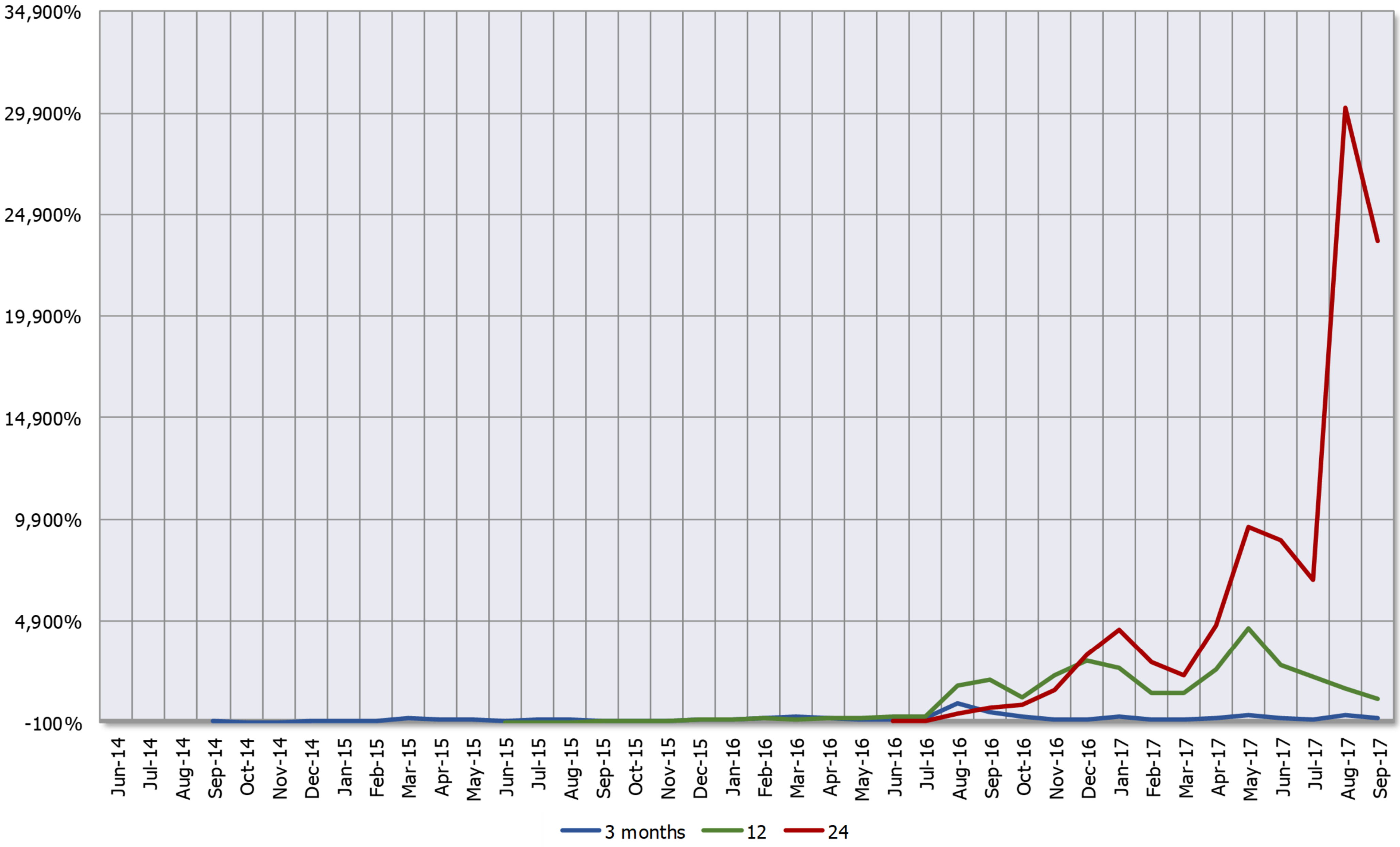
Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	3.2
Sharpe ratio (1.0%)	0.7
AROR/Largest drawdown	2.3
Gaining/losing months	1.2
Gaining/losing months return	3.0
Profit factor	3.4

Monthly Performance

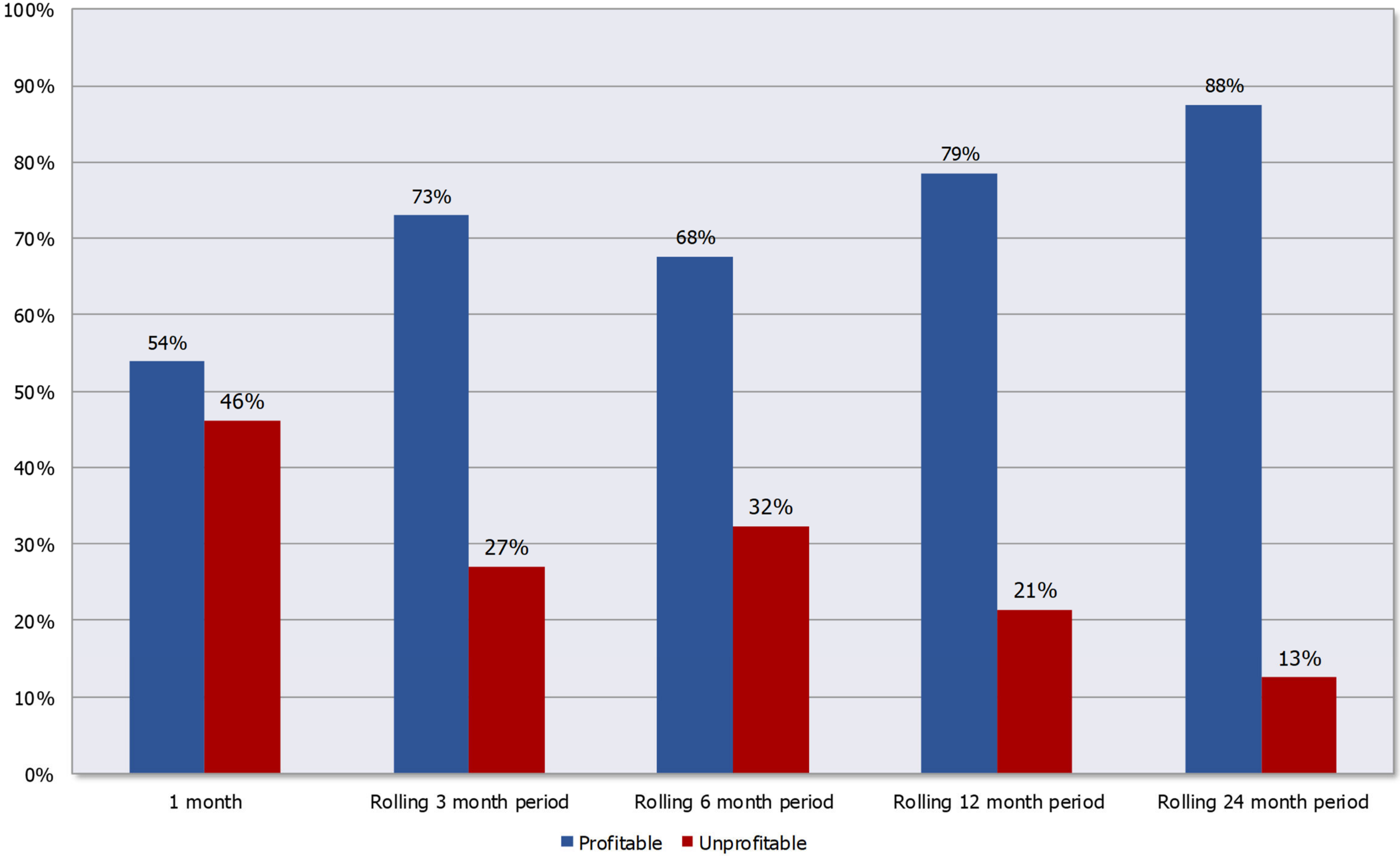


Rolling Rate of Return – 3, 12 and 24 months

Coinz Trader

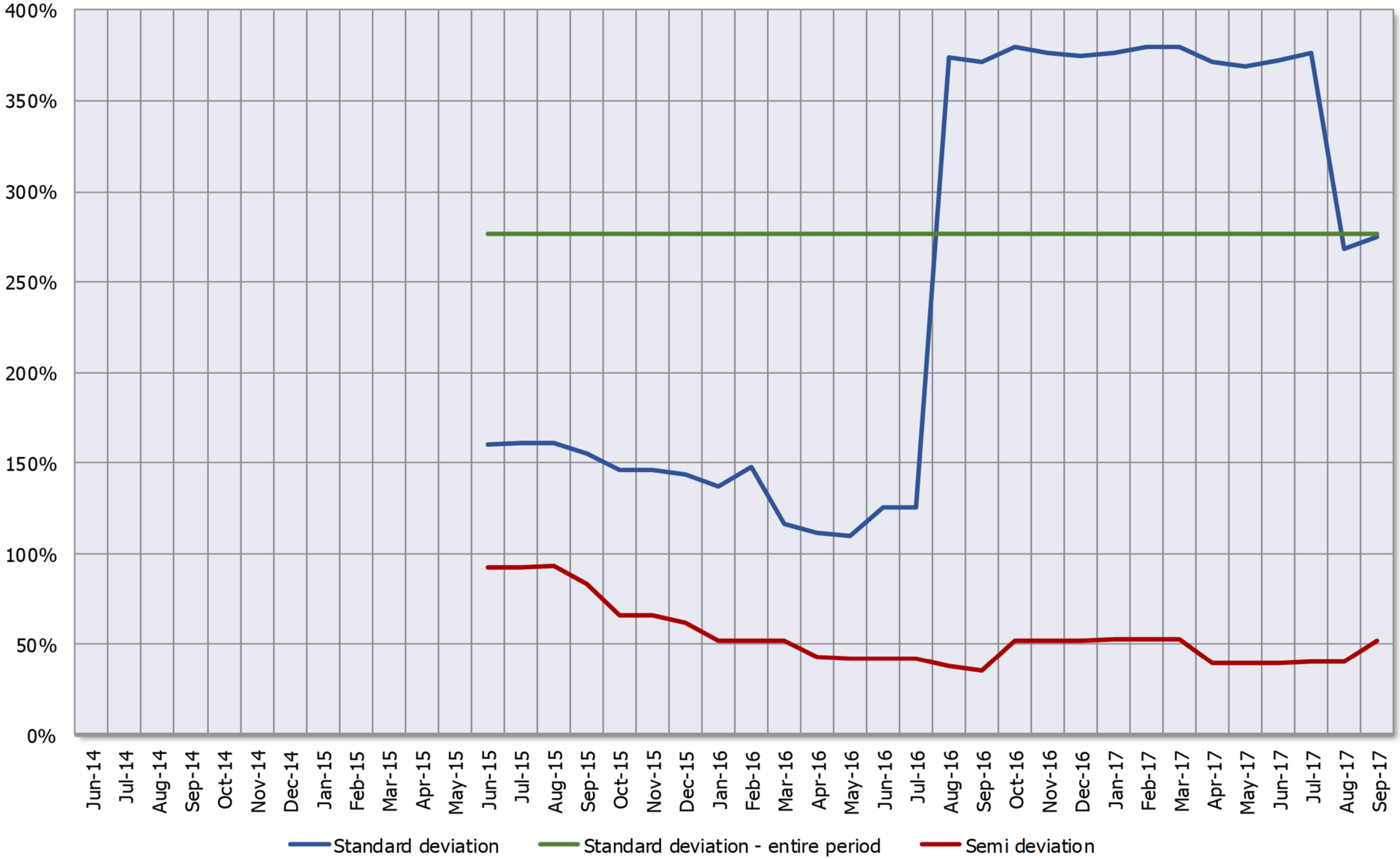


Percent Profitable/Unprofitable Periods



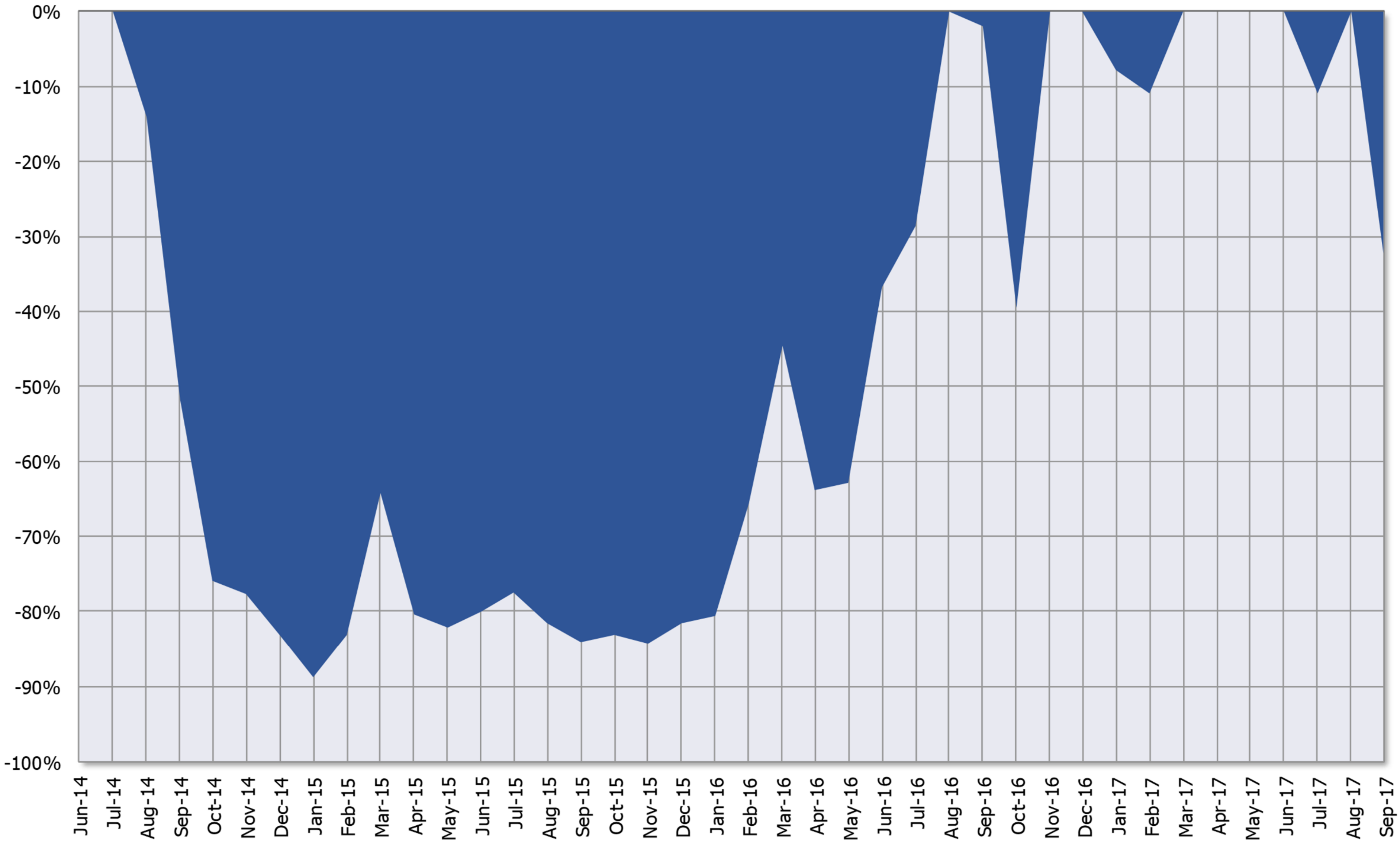
Volatility – Rolling 12 Month Annualized Volatility

Coinz Trader

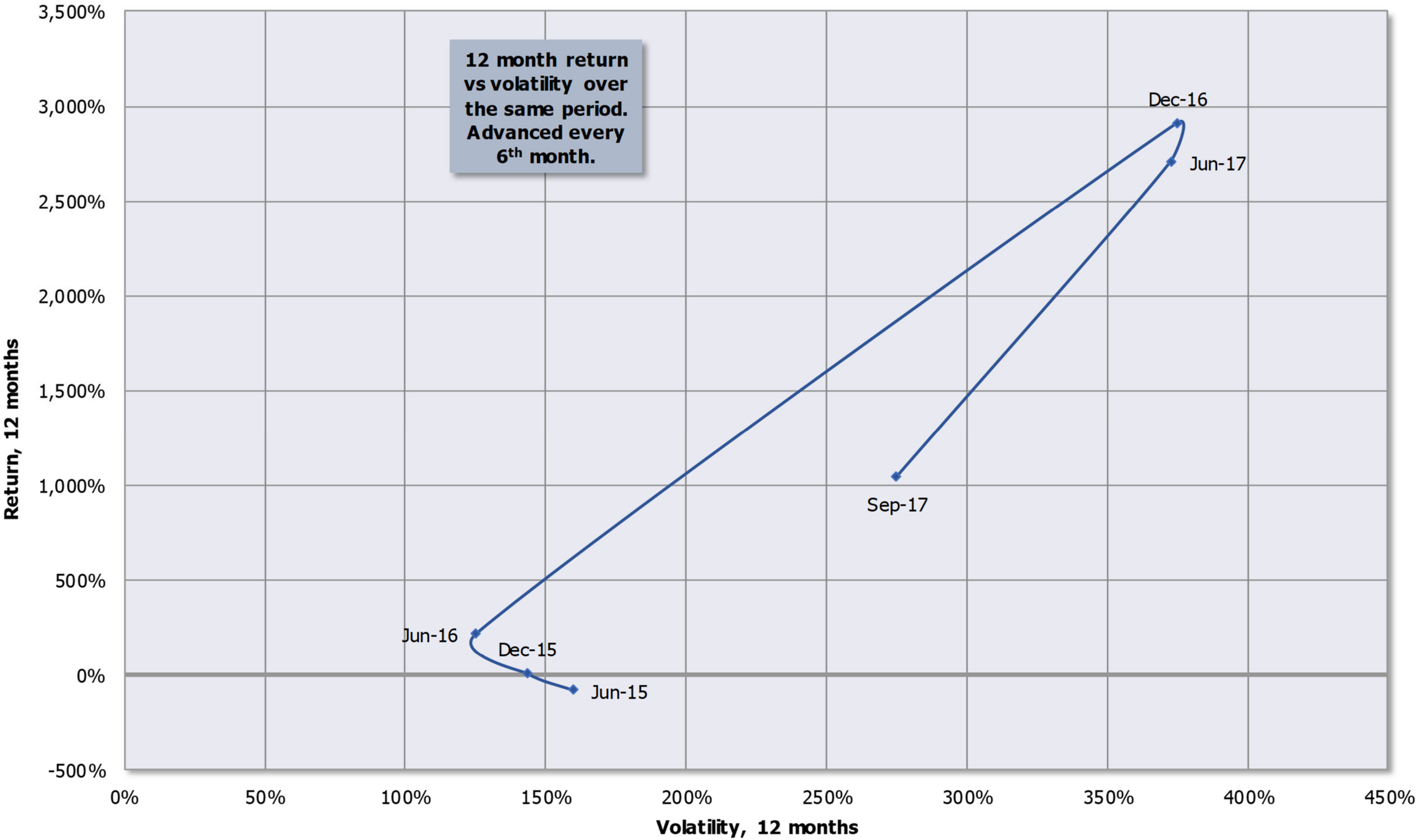


Drawdown – Percent Decline from All-Time-High

Coinz Trader



Return/Risk Consistency



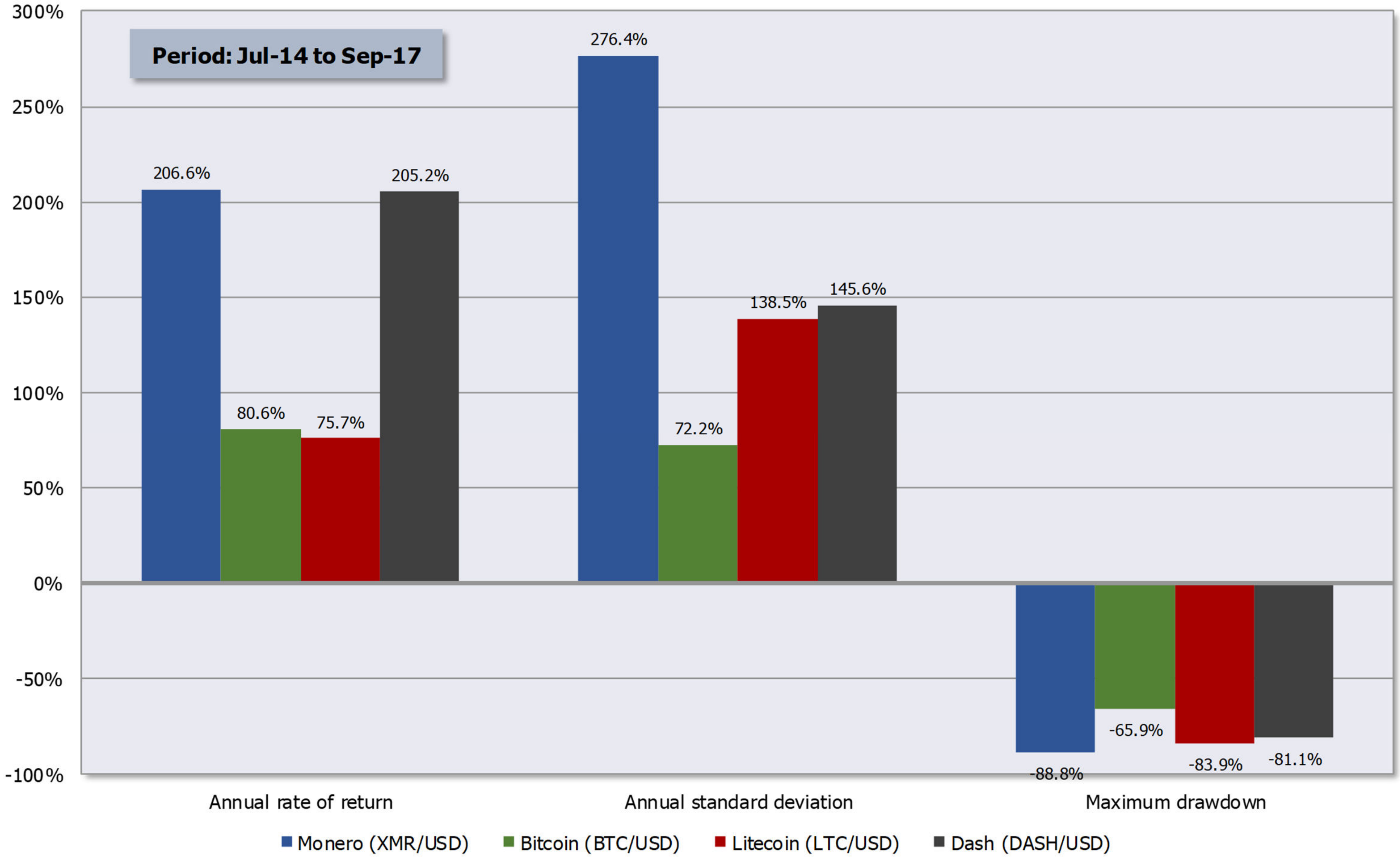
Compared to Other Crypto Assets

Return and Risk Summary

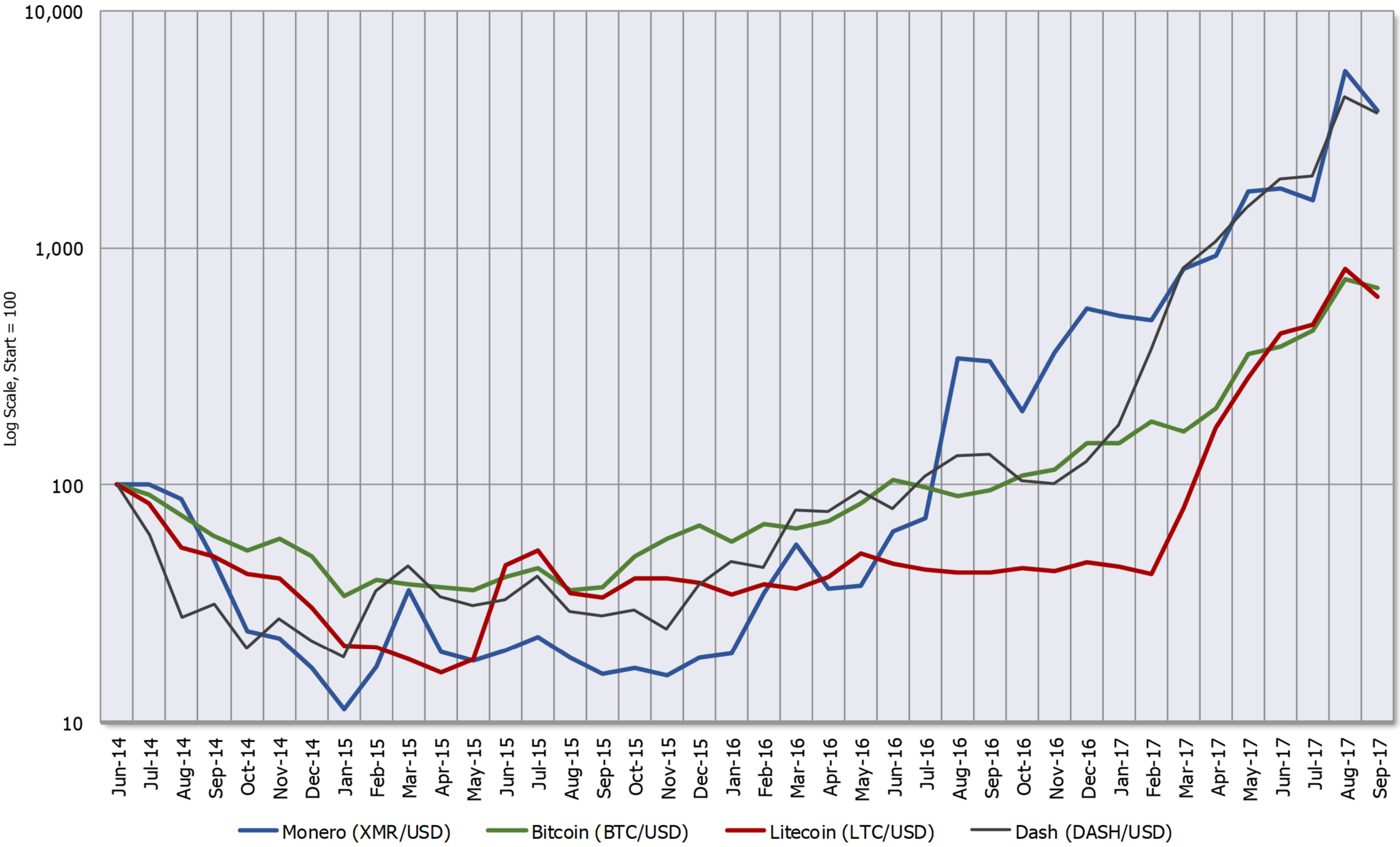
Period: Jul-14 to Sep-17

	Monero (XMR/USD)	Bitcoin (BTC/USD)	Litecoin (LTC/USD)	Dash (DASH/USD)
Return				
Total period return	3714.0%	582.4%	524.2%	3658.1%
Annual rate of return (AROR)	206.6%	80.6%	75.7%	205.2%
Best 12 month rolling rate of return	4507.8%	720.6%	1828.5%	3188.0%
Worst 12 month rolling rate of return	-79.9%	-58.8%	-54.0%	-67.2%
Largest monthly gain	372.1%	67.6%	150.4%	124.6%
Largest monthly loss	-50.1%	-32.1%	-35.6%	-54.9%
Gaining months	53.8%	59.0%	43.6%	59.0%
Average monthly return	24.8%	6.9%	10.1%	16.6%
Risk				
Annual standard deviation	276.4%	72.2%	138.5%	145.6%
Annual downside deviation	63.3%	30.7%	42.3%	53.1%
Largest drawdown	-88.8%	-65.9%	-83.9%	-81.1%
Return/Risk Ratios				
Sortino ratio (1.0%)	3.2	2.6	1.8	3.8
Sharpe ratio (1.0%)	0.7	1.1	0.5	1.4
AROR/Largest drawdown	2.3	1.2	0.9	2.5
Correlation				
Entire period		0.3	0.2	0.4

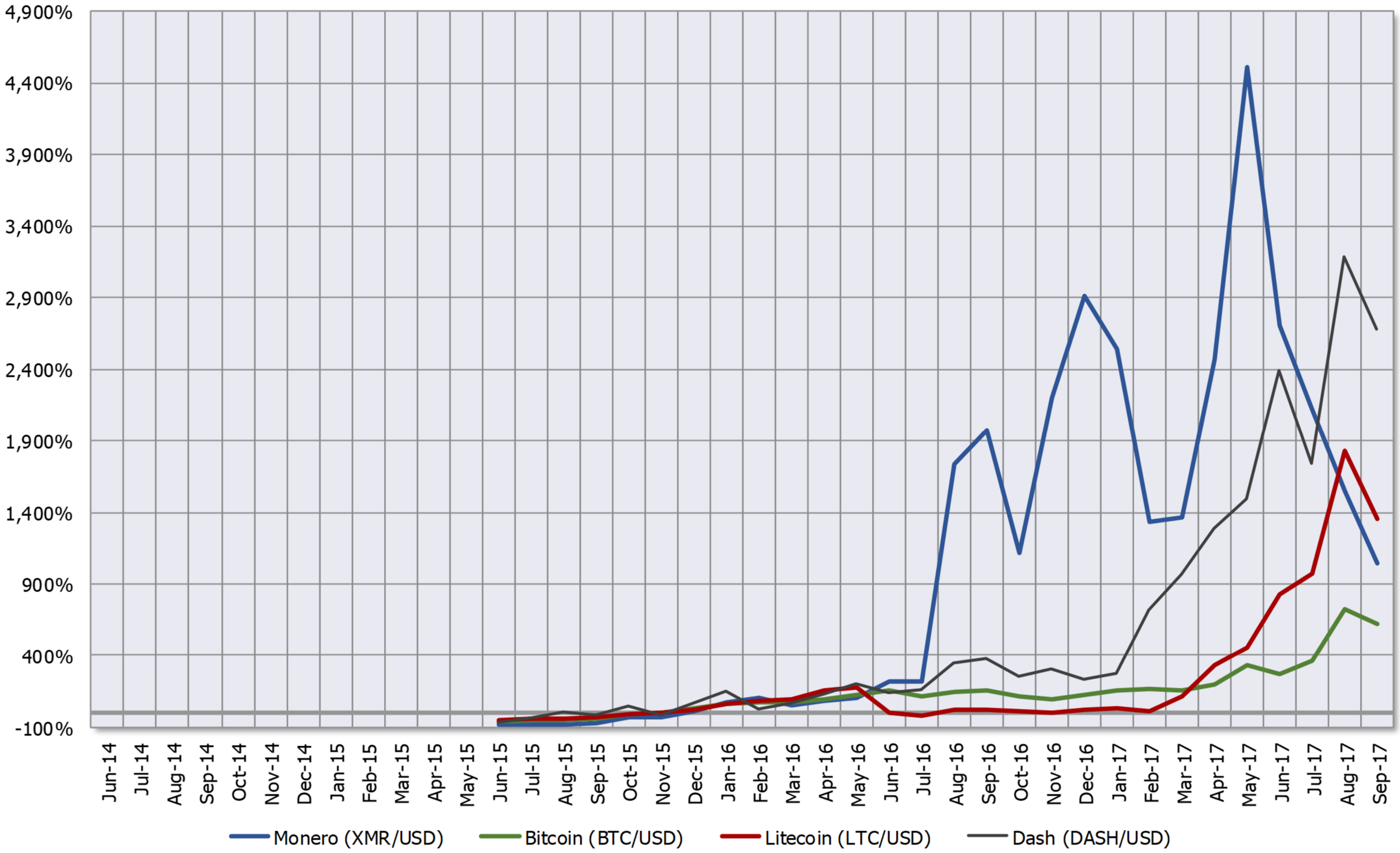
Key Statistics



Performance Indexes

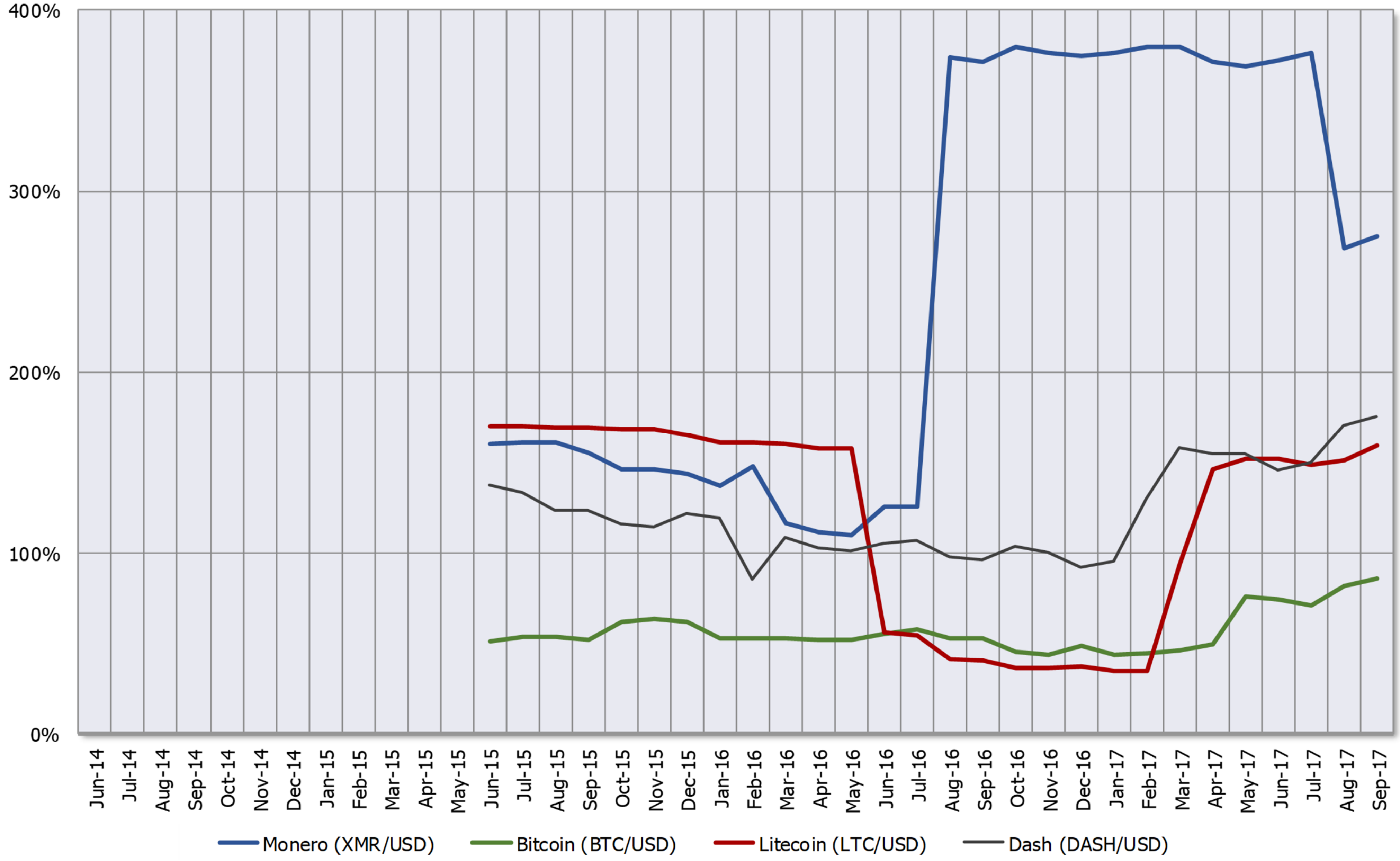


Rolling Rate of Return, 12 months

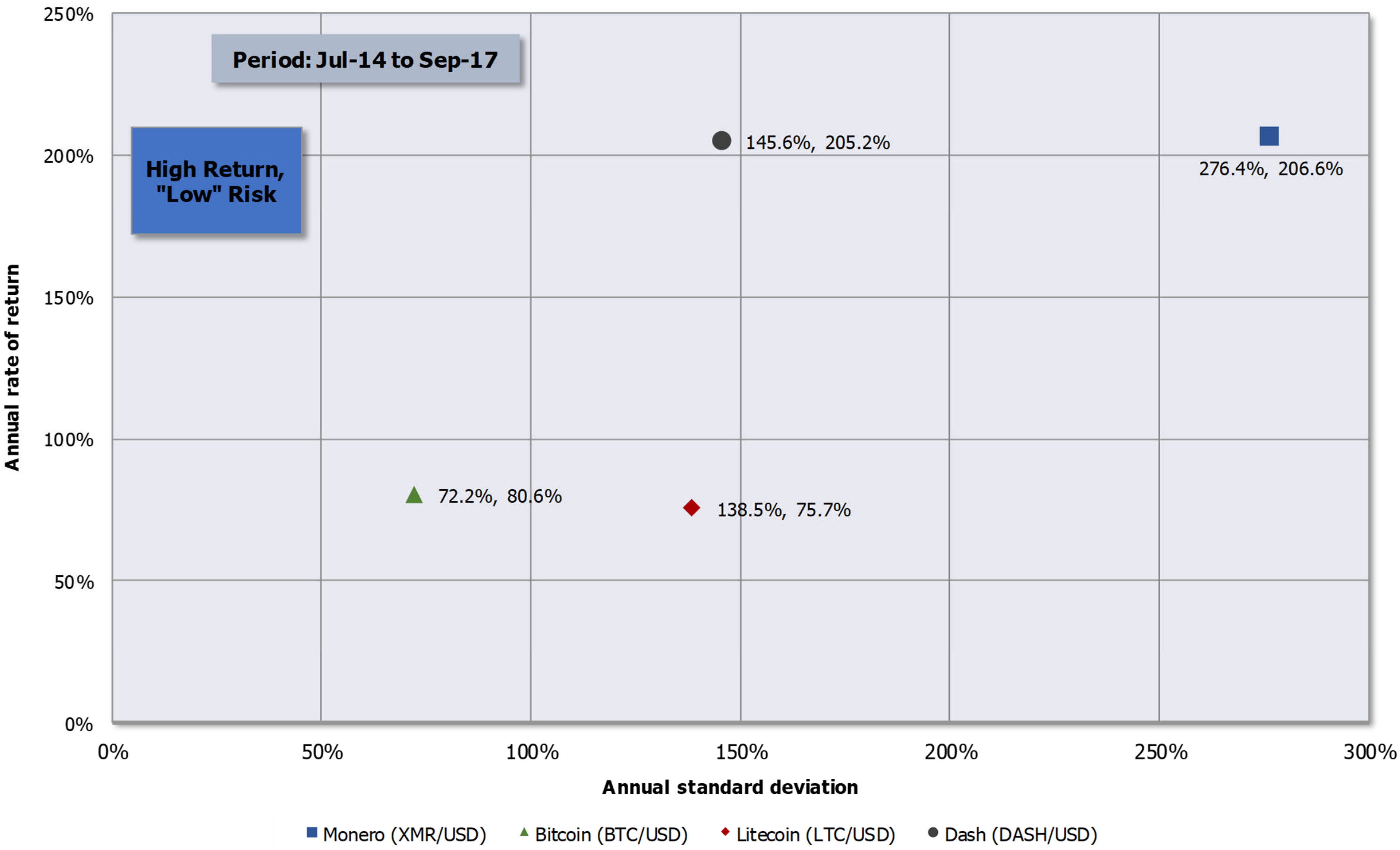


Volatility – Rolling 12 Month Annualized Standard Deviation

Coinz Trader



Return/Risk Dimension



Correlation