Ripple

(Ticker: XRP/USD)

Monthly Quant Report

Jul-2014 to Sep-2017

Contents

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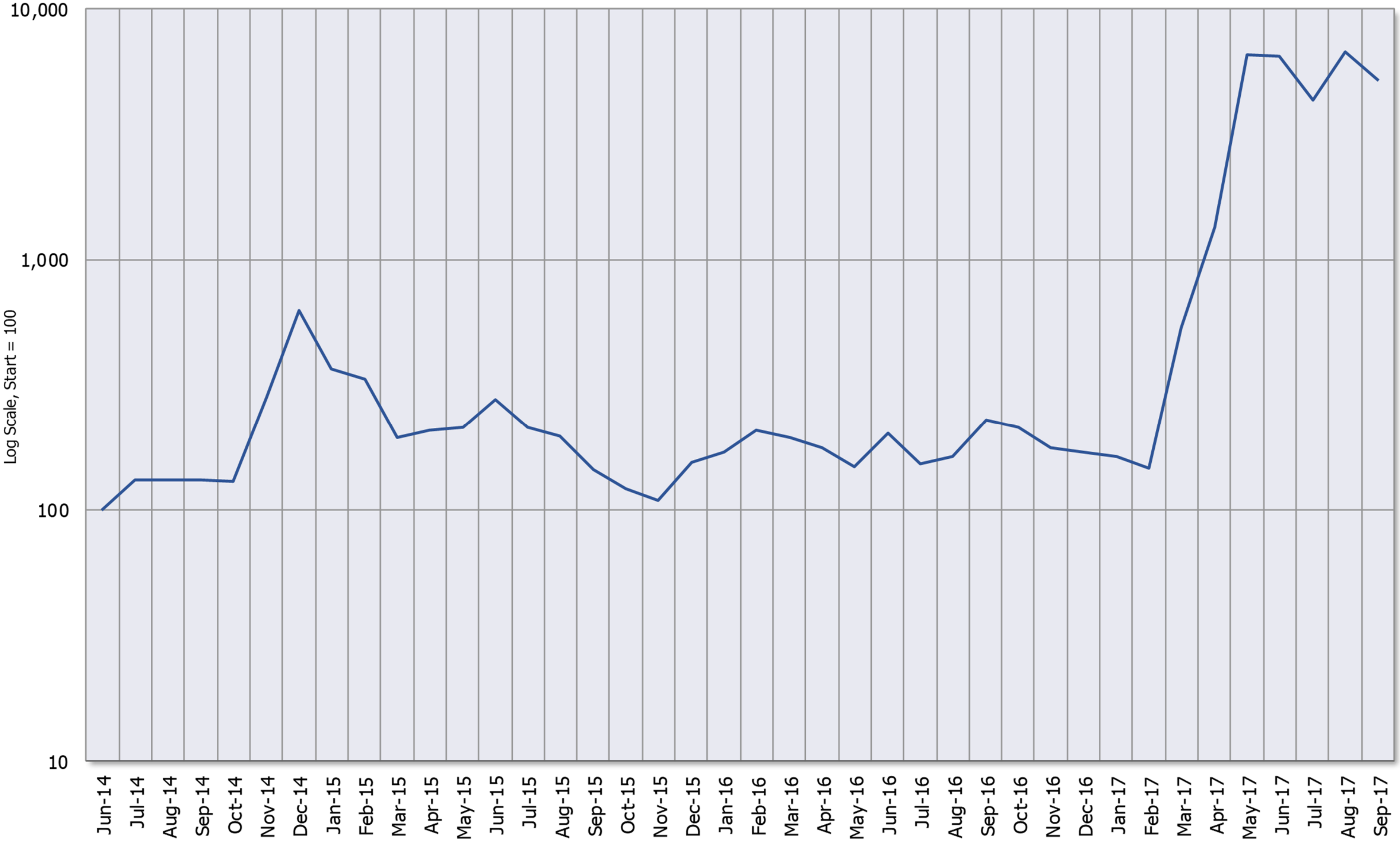


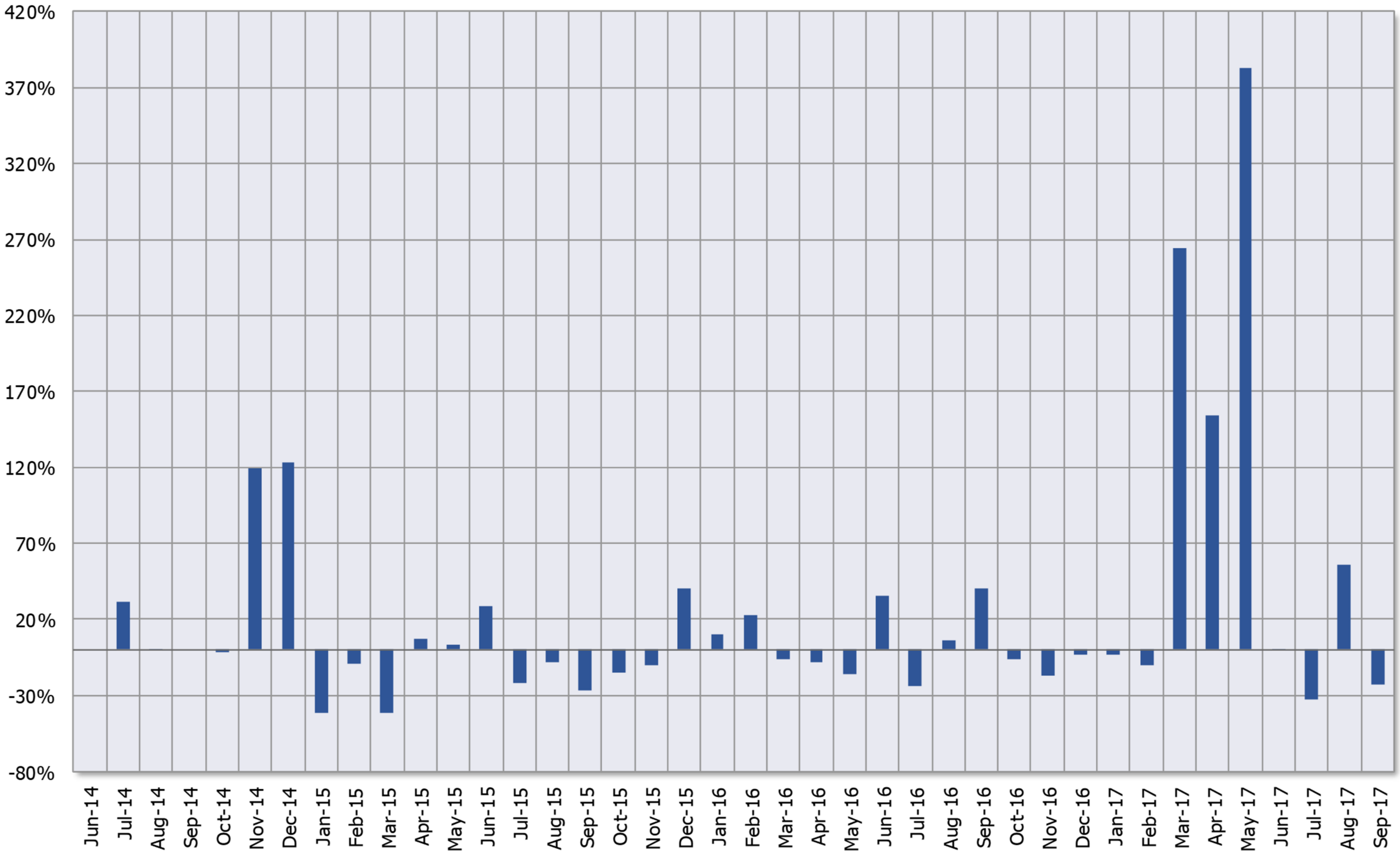
Quantitative Summary

Return Statistics	
Period: Jul-14 to Sep-17	
Total period return	5124.1%
Annual rate of return (AROR)	237.8%
Average monthly return	25.5%
Gaining months	43.6%
Average gaining month return	77.8%
Largest monthly gain	383.0%
Largest monthly loss	-41.7%

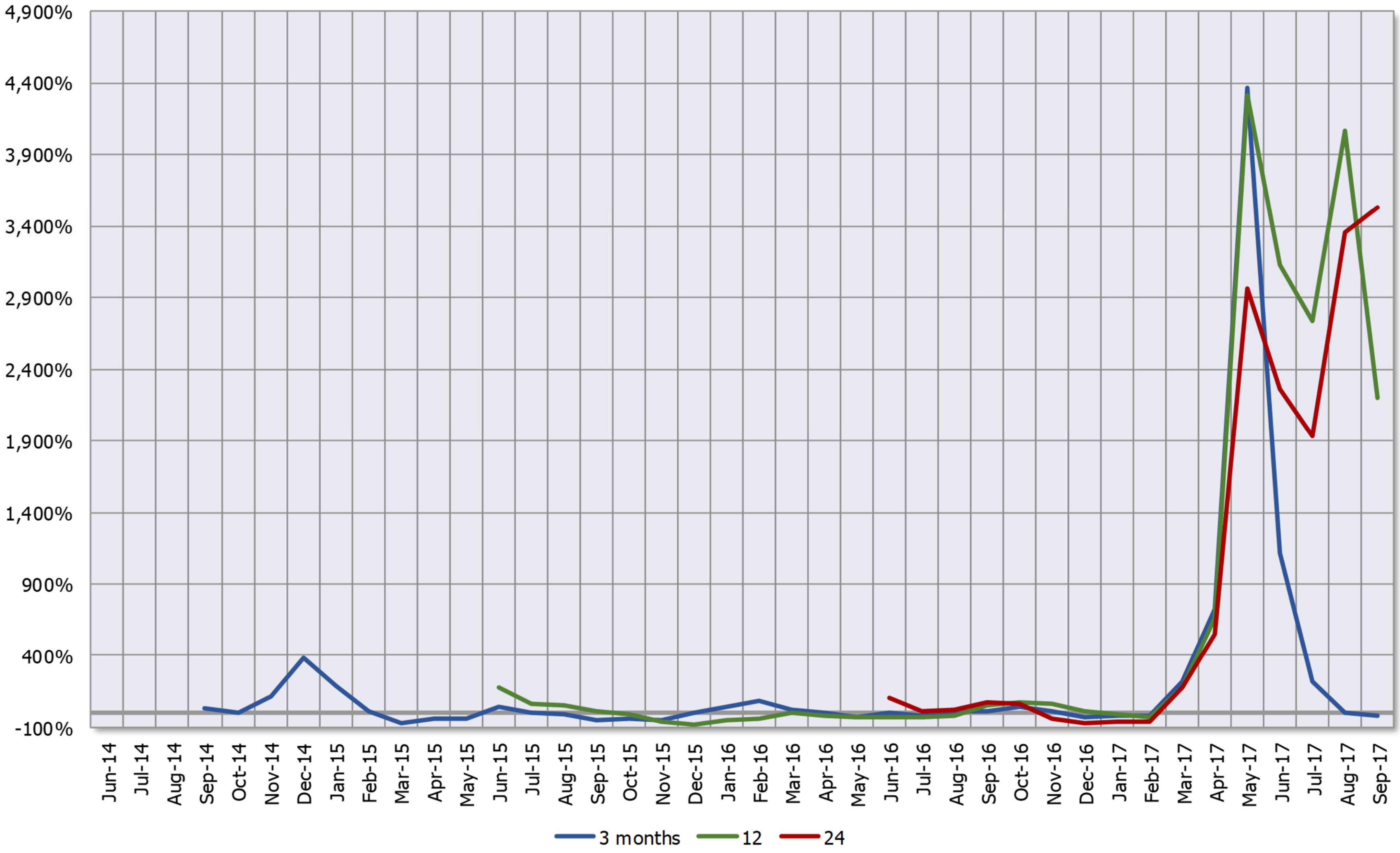
Risk Statistics	
Period: Jul-14 to Sep-17	
Largest drawdown	-82.6%
Average drawdown	-48.0%
Annual standard deviation	287.9%
Annual downside deviation	50.3%
Losing months	56.4%
Average losing month return	-15.0%

Return/Risk Ratios	
Period: Jul-14 to Sep-17	
Sortino ratio (1.0%)	4.7
Sharpe ratio (1.0%)	0.8
AROR/Largest drawdown	2.9
Gaining/losing months	0.8
Gaining/losing months return	5.2
Profit factor	4.0

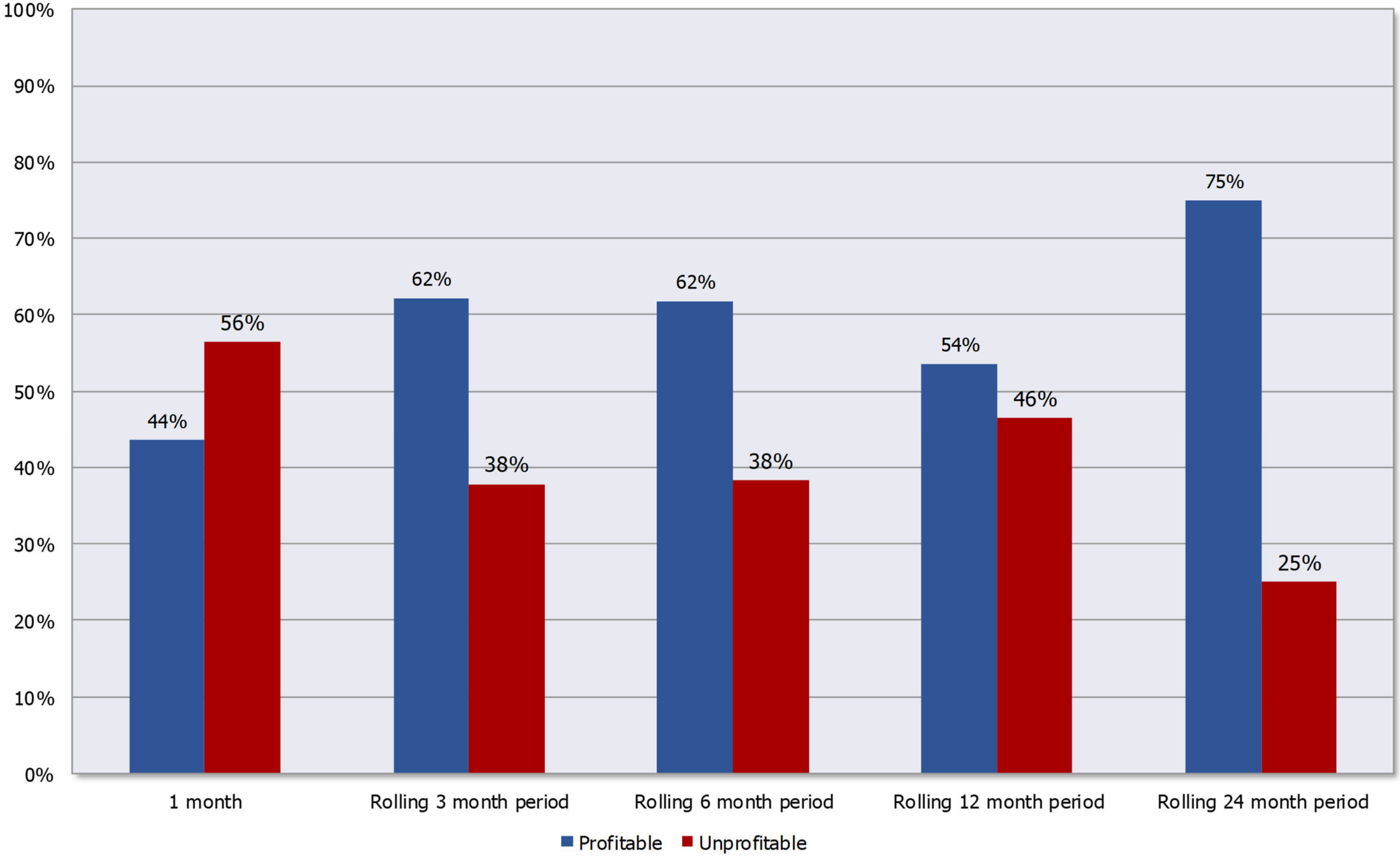
Monthly Performance



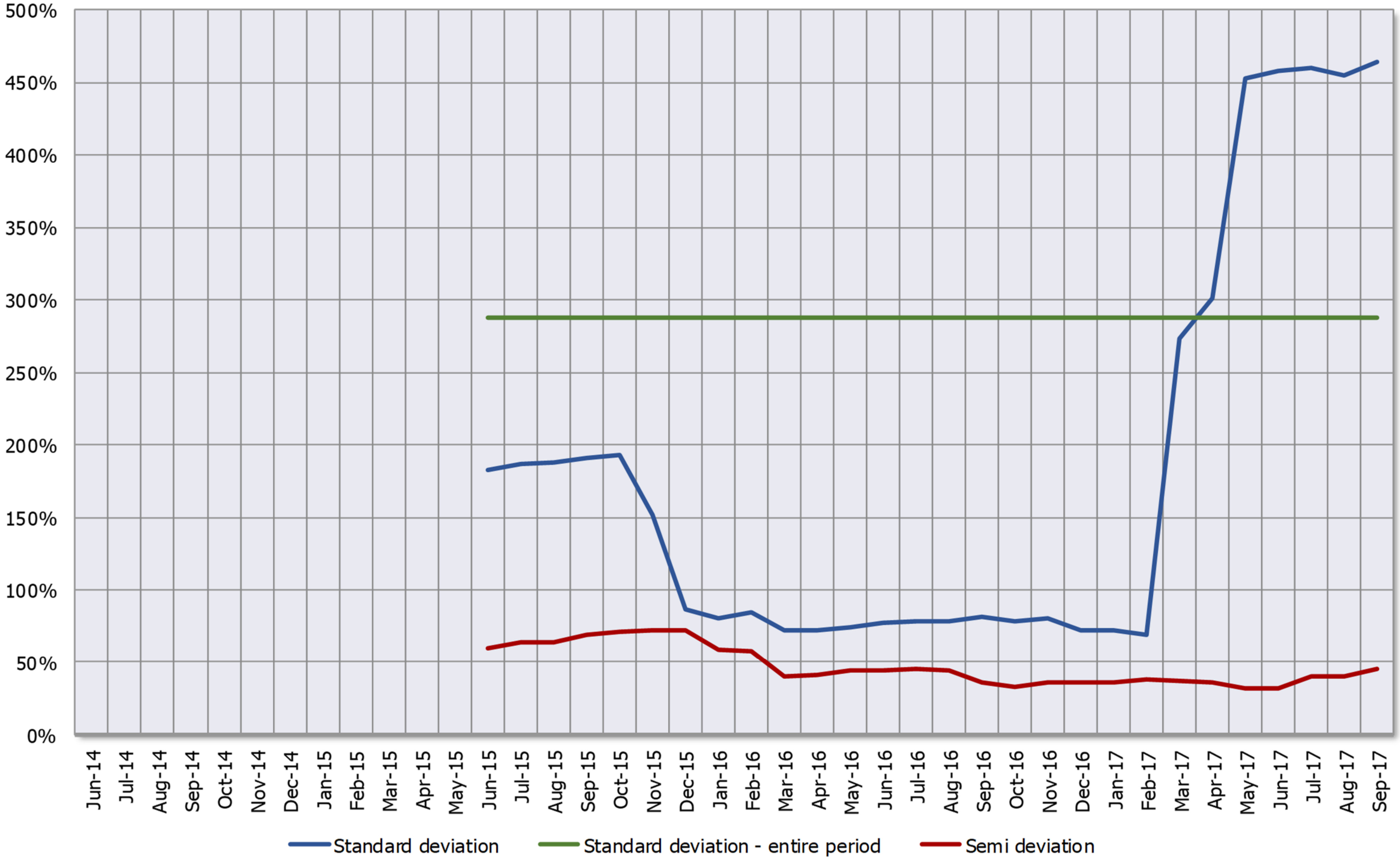
Rolling Rate of Return – 3, 12 and 24 months



Percent Profitable/Unprofitable Periods

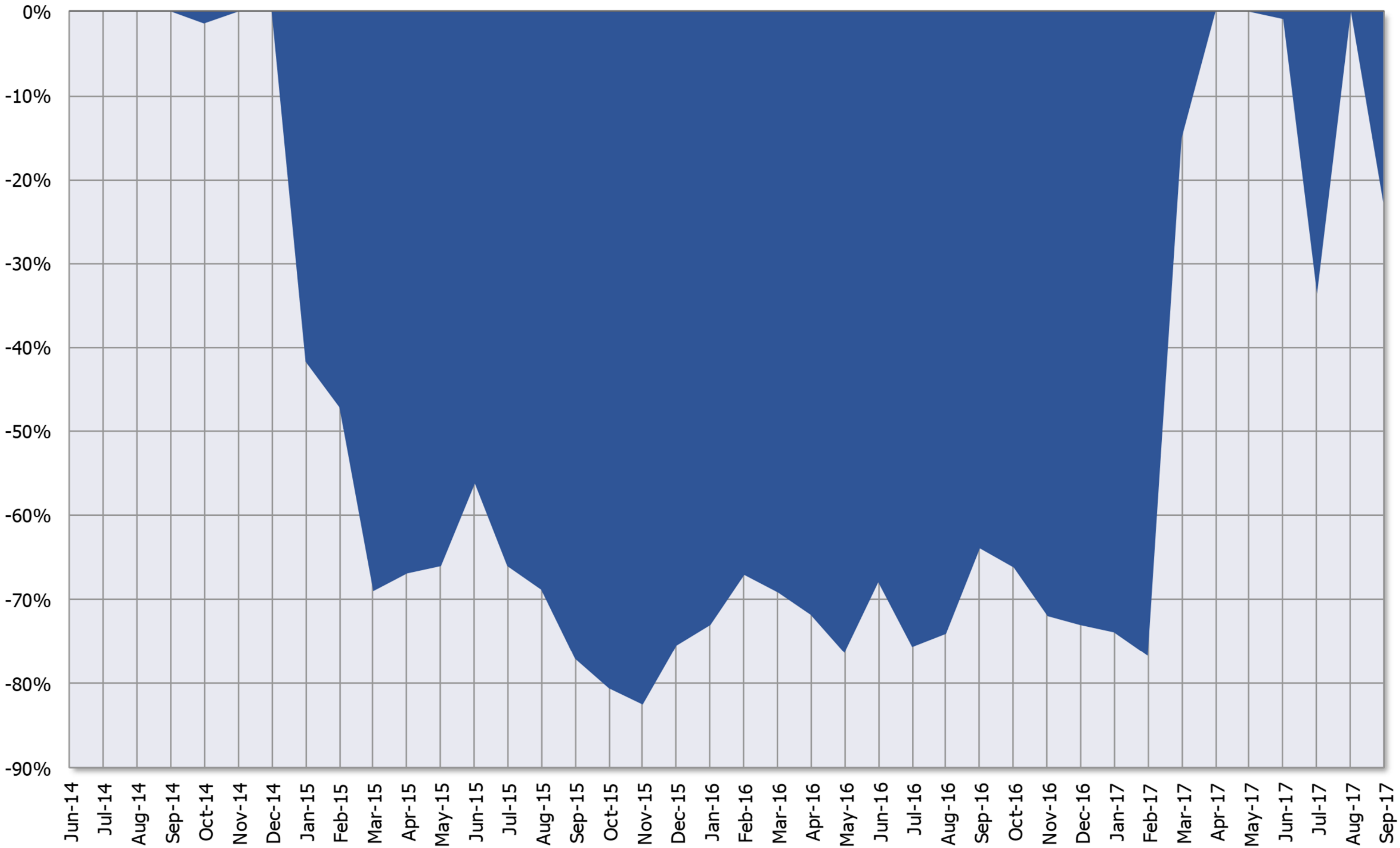


Volatility – Rolling 12 Month Annualized Volatility

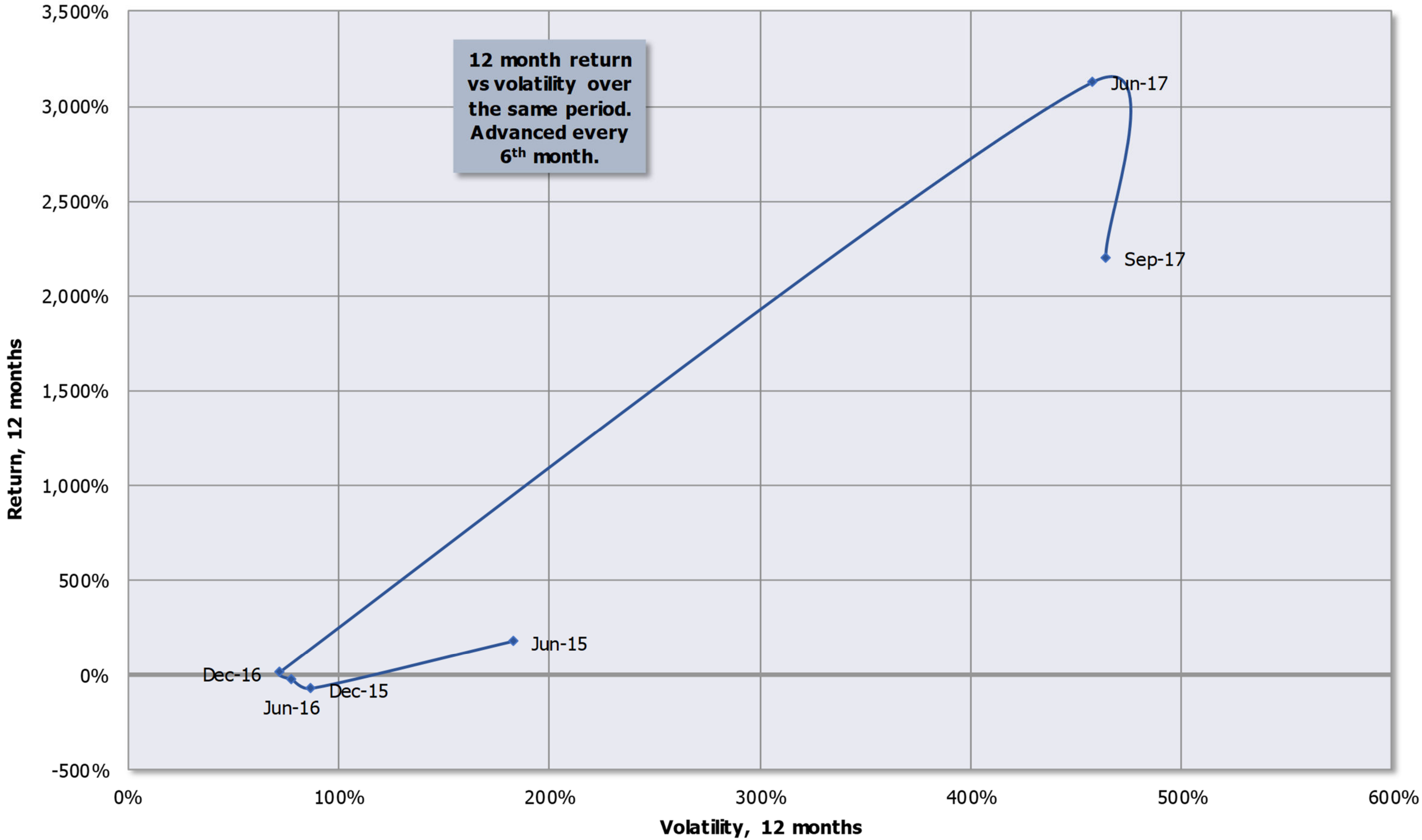


Drawdown – Percent Decline from All-Time-High

Coinz Trader



Return/Risk Consistency

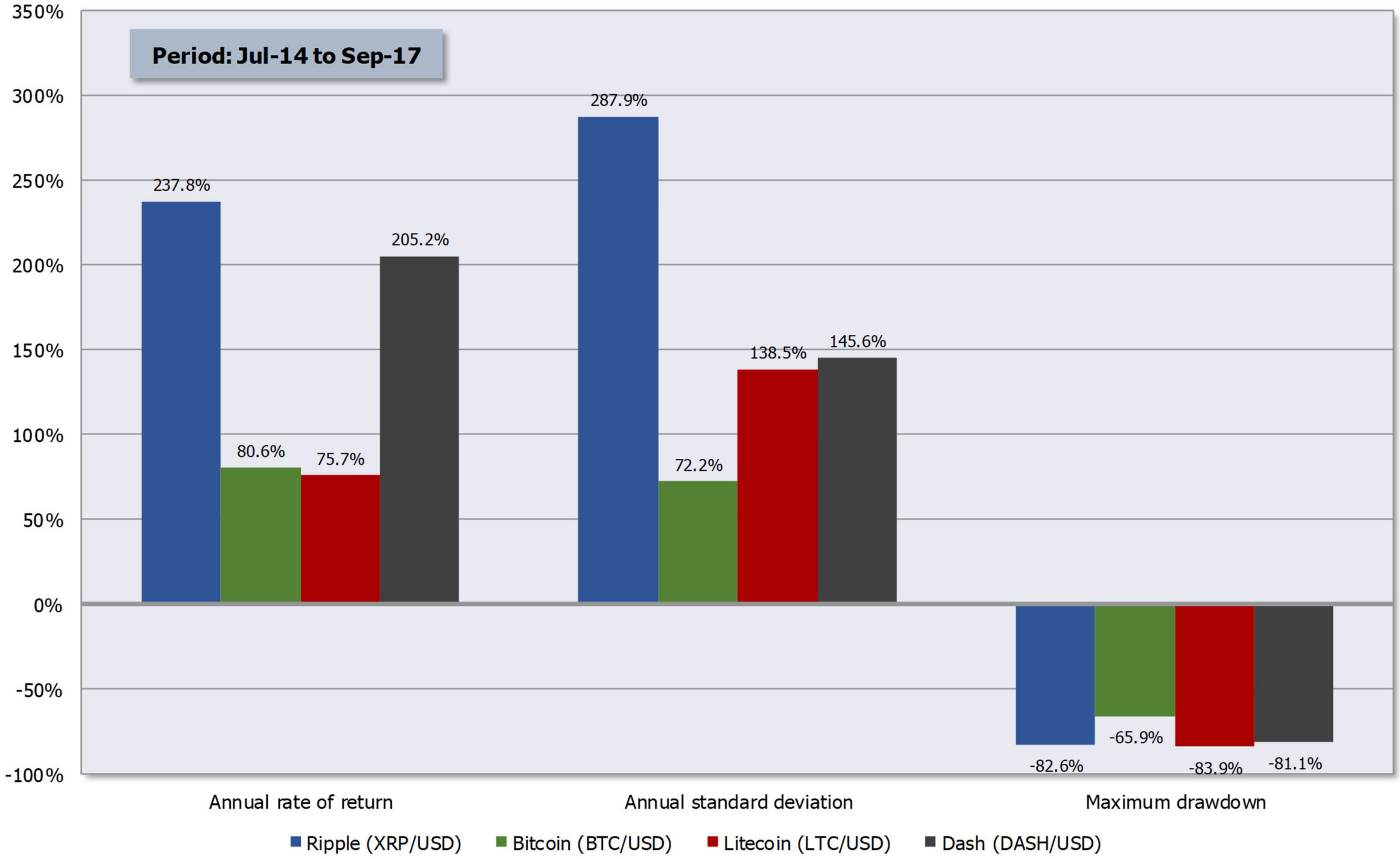


Compared to Other Crypto Assets

Return and Risk Summary

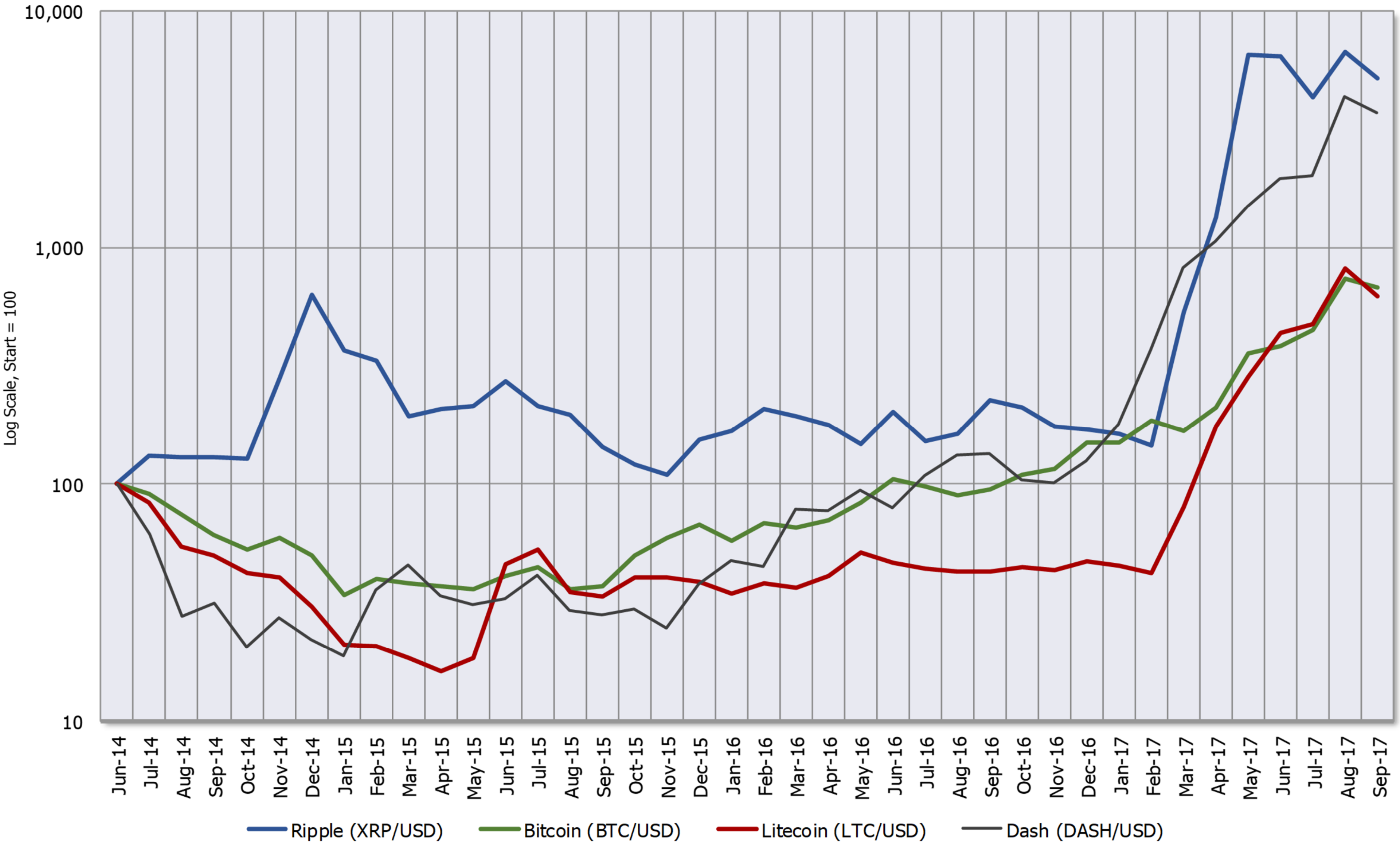
Period: Jul-14 to Sep-17

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


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

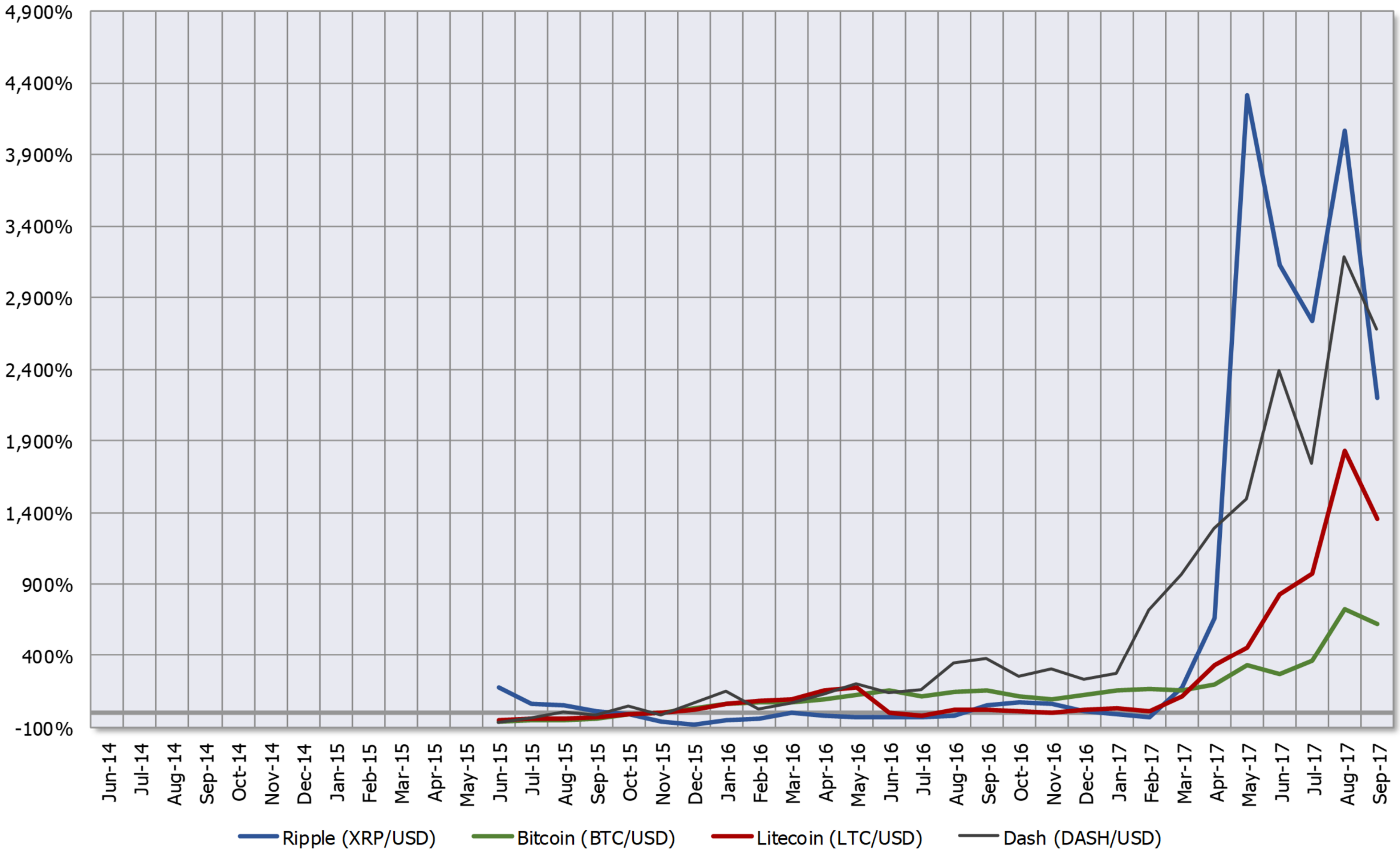
Performance Indexes

Coinz Trader



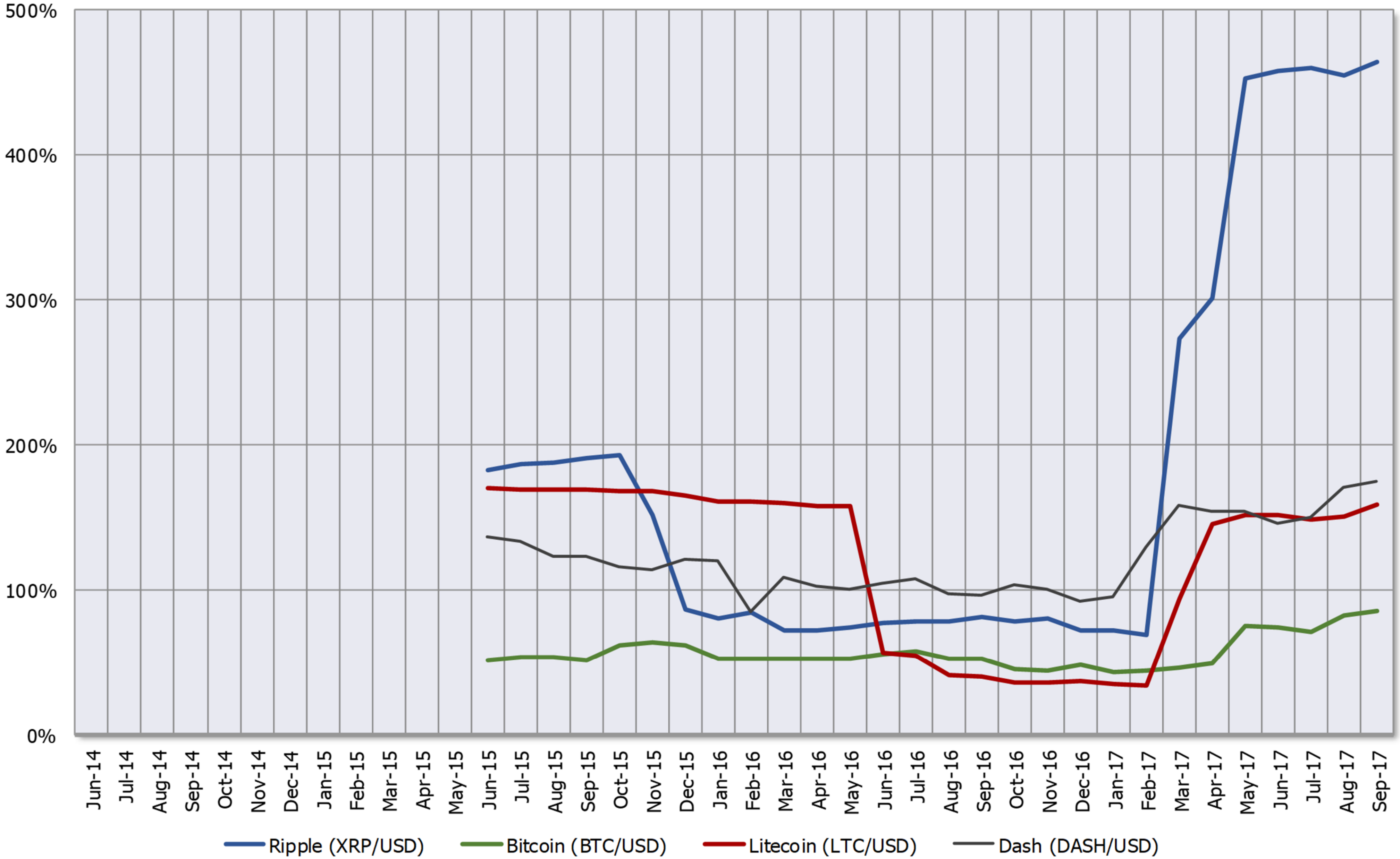
Rolling Rate of Return, 12 months

Coinz Trader

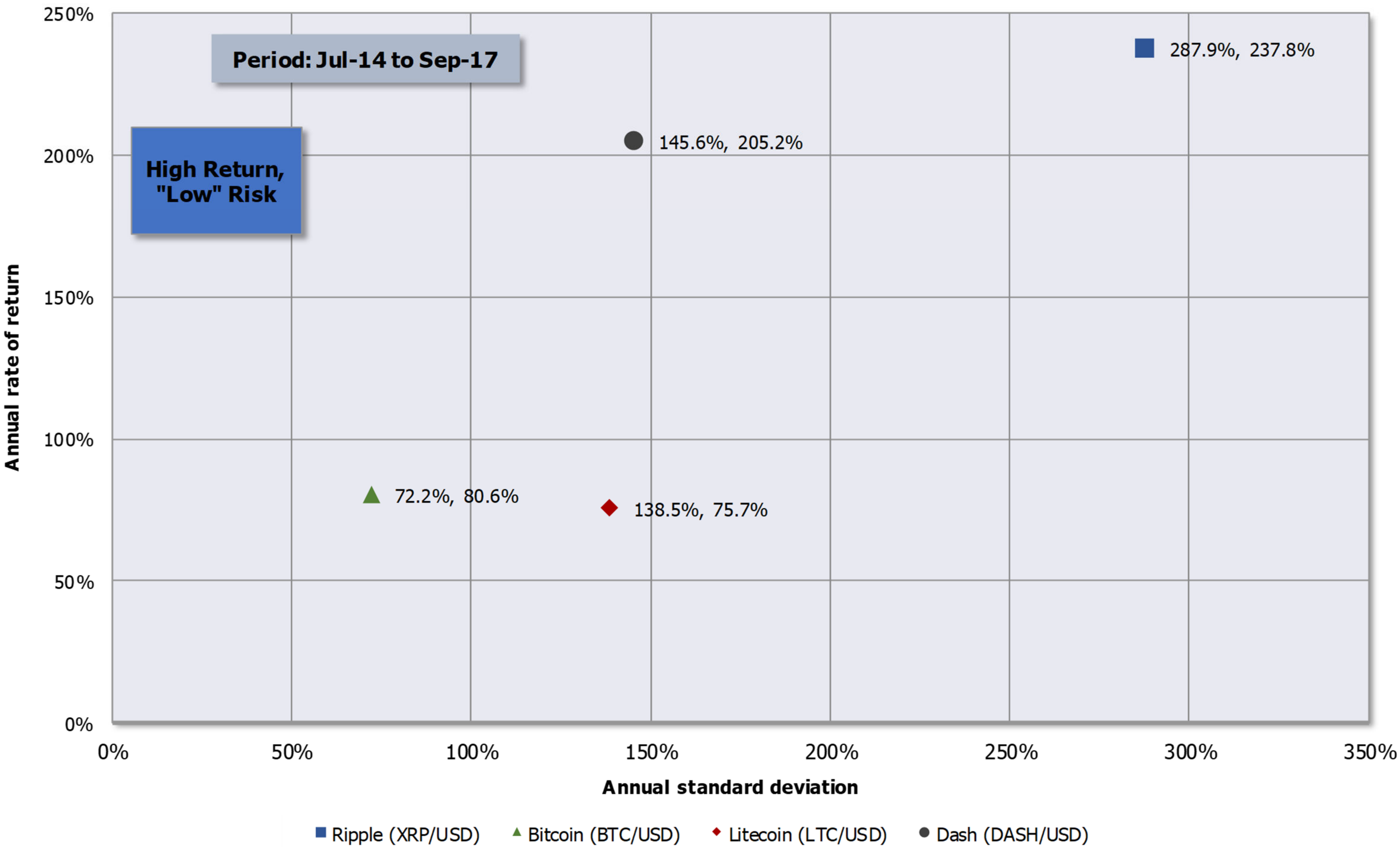


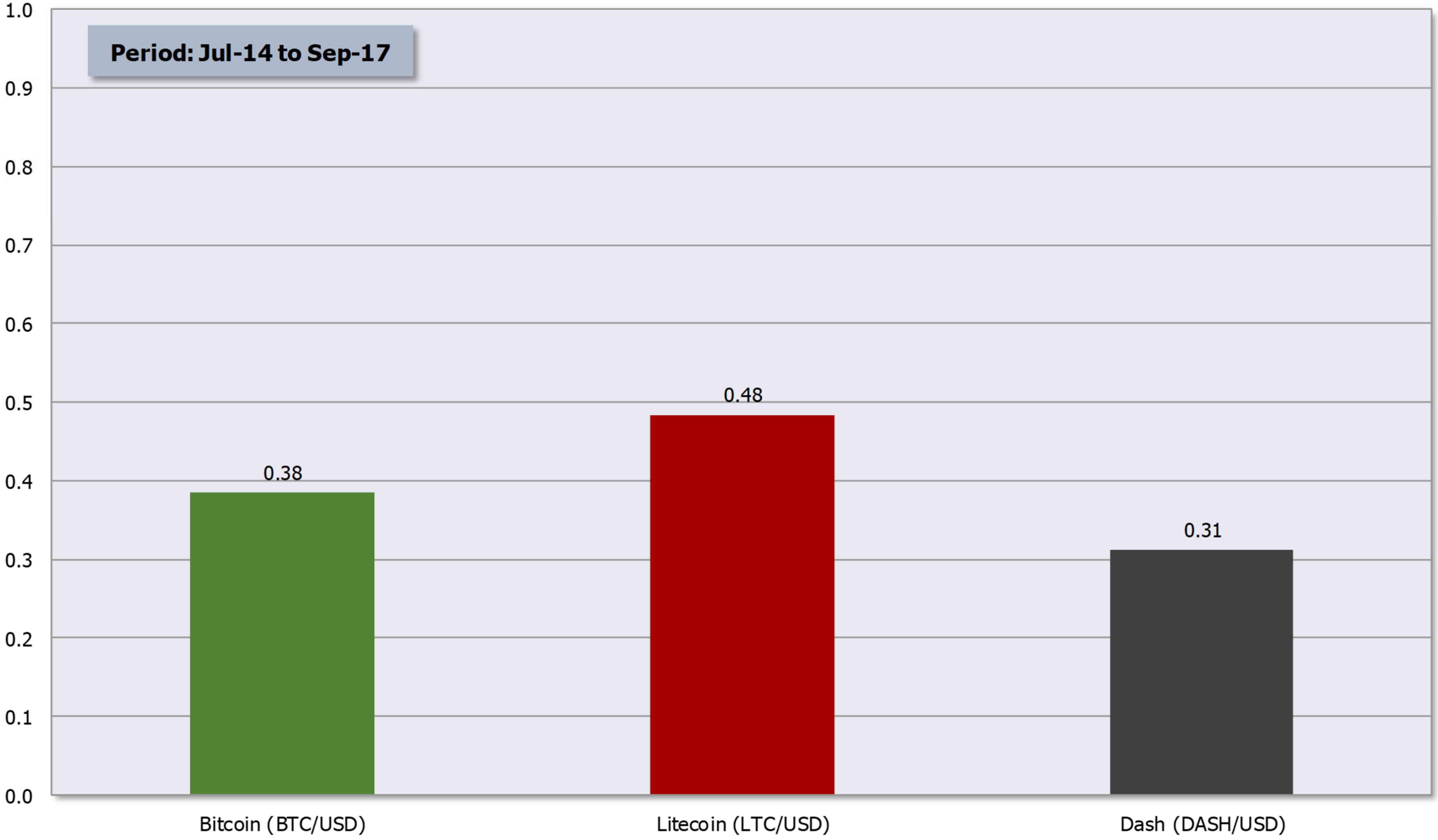
Volatility – Rolling 12 Month Annualized Standard Deviation

Coinz Trader



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
0.38
0.48
0.31
Bitcoin (BTC/USD)
Litecoin (LTC/USD)
Dash (DASH/USD)