

# **Bitcoin**

(Ticker: BTC/USD)

# **Monthly Quant Report**

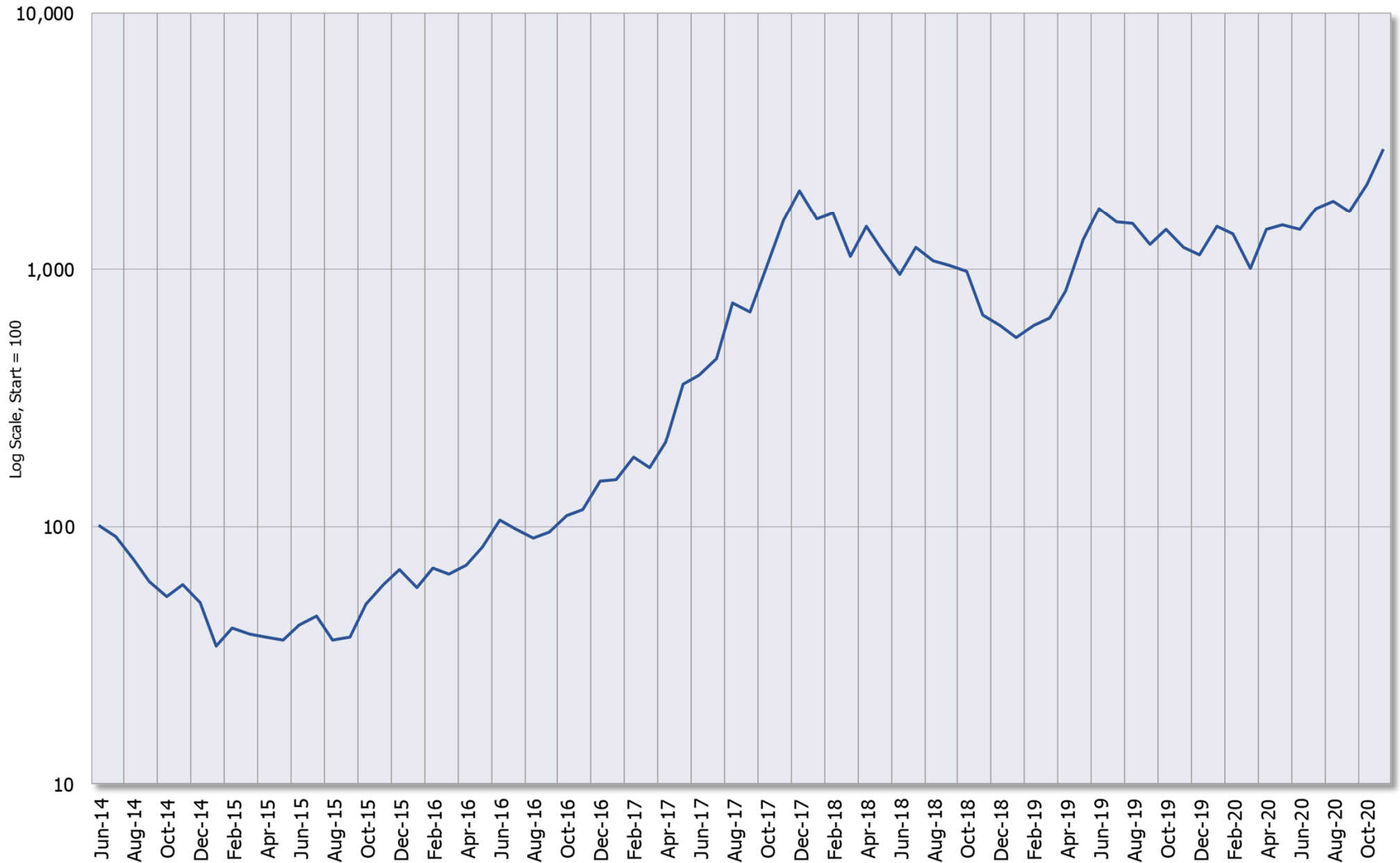
Jul-2014 to Nov-2020

## **Bitcoin**

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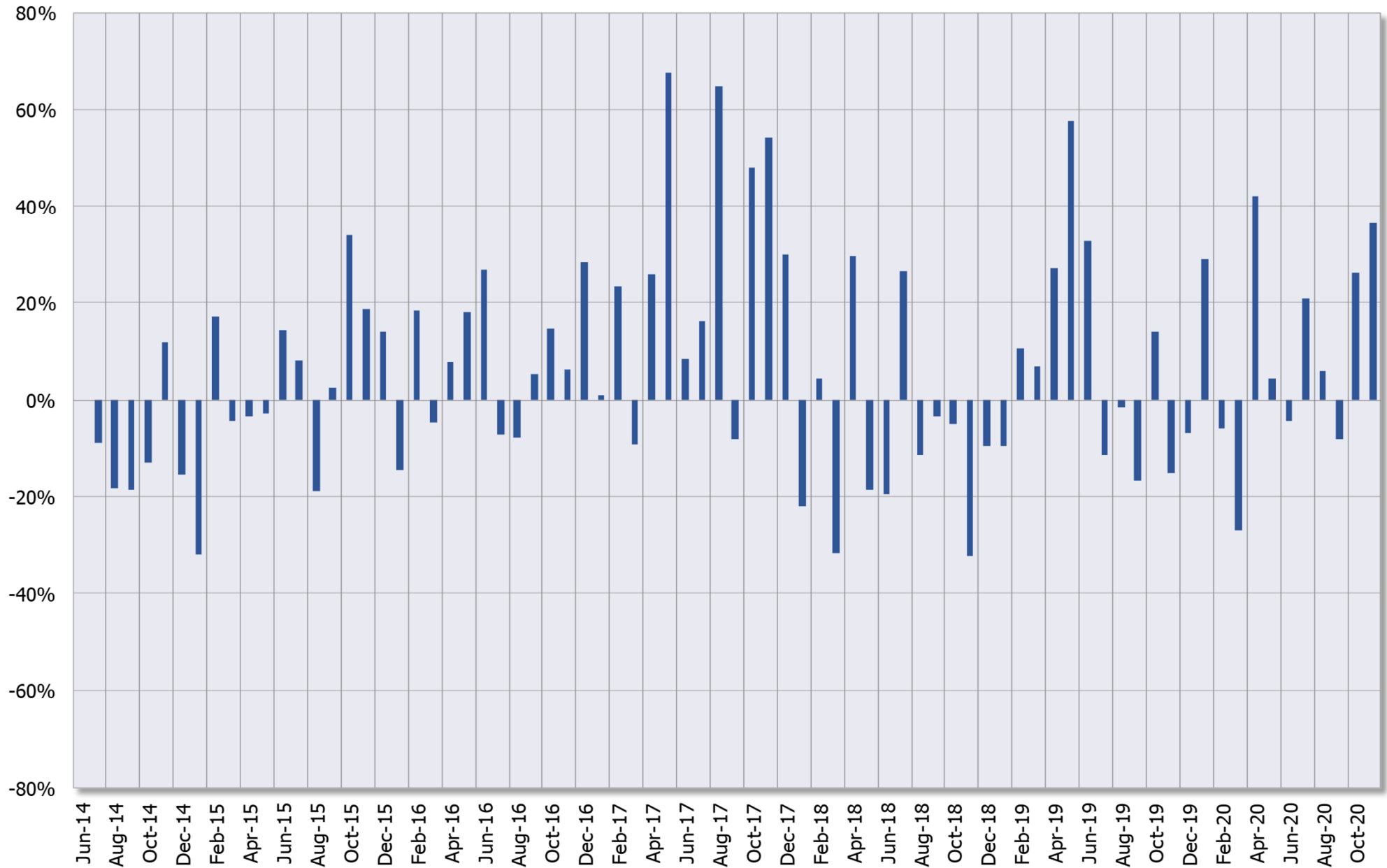
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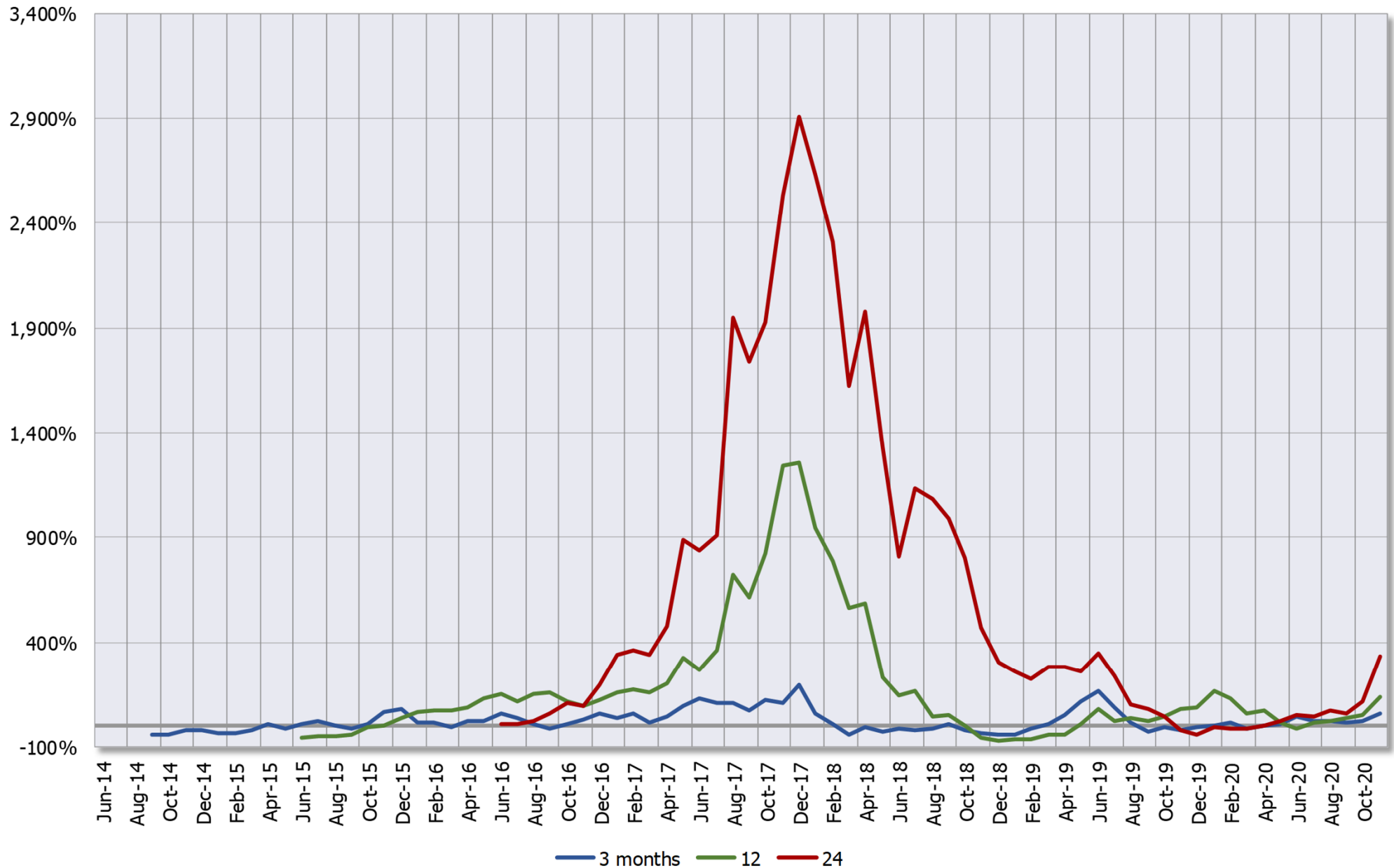
<b>Return Statistics</b>	
Period: Jul-14 to Nov-20	
Total period return	2798.9%
Annual rate of return (AROR)	69.0%
Average monthly return	6.7%
Gaining months	54.5%
Average gaining month return	22.9%
Largest monthly gain	67.6%
Largest monthly loss	-32.4%

<b>Risk Statistics</b>	
Period: Jul-14 to Nov-20	
Largest drawdown	-73.1%
Average drawdown	-31.0%
Annual standard deviation	77.9%
Annual downside deviation	35.8%
Losing months	45.5%
Average losing month return	-12.7%

<b>Return/Risk Ratios</b>	
Period: Jul-14 to Nov-20	
Sortino ratio (1.0%)	1.9
Sharpe ratio (1.0%)	0.9
AROR/Largest drawdown	0.9
Gaining/losing months	1.2
Gaining/losing months return	1.8
Profit factor	2.2

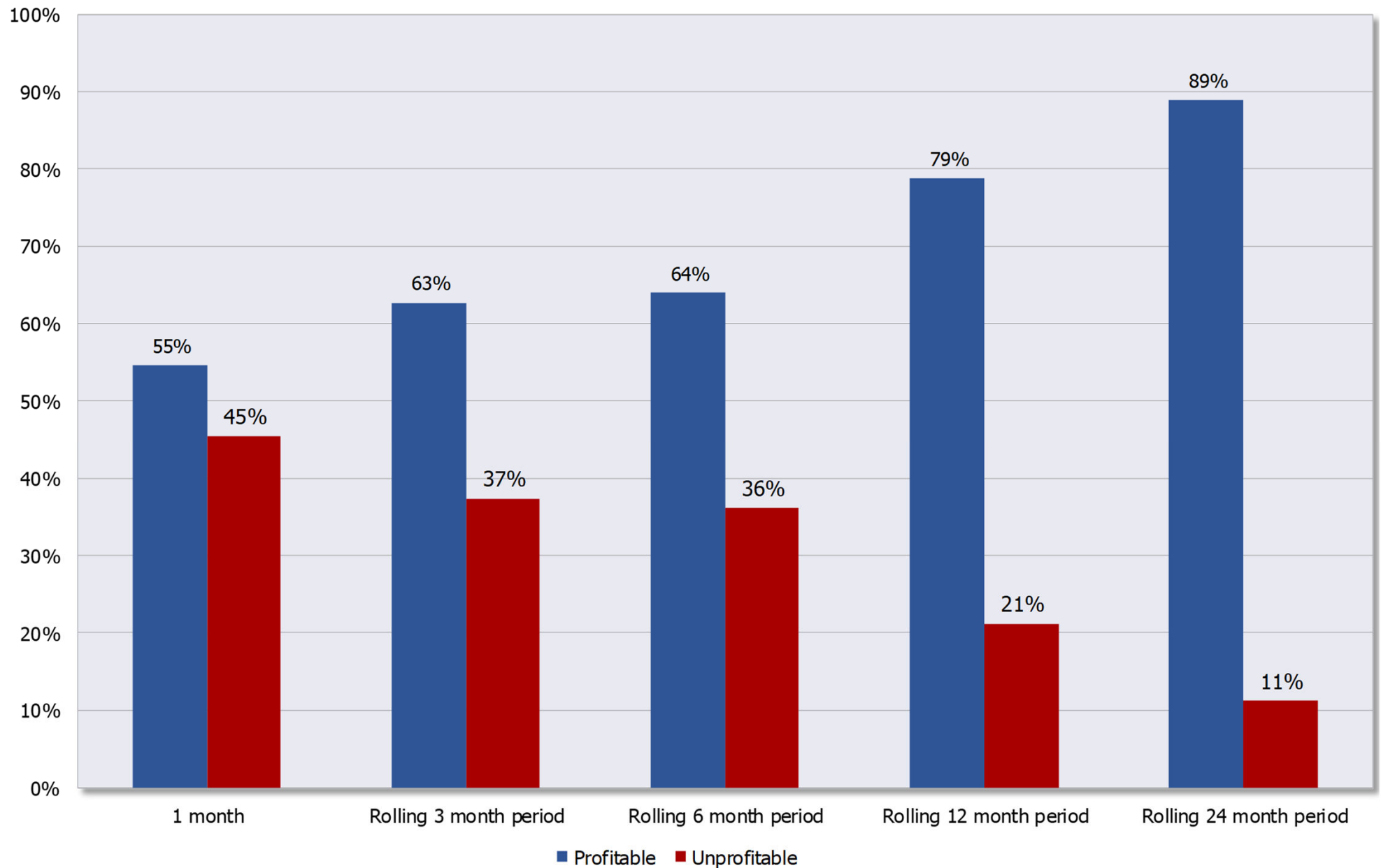


# Rolling Rate of Return – 3, 12 and 24 months

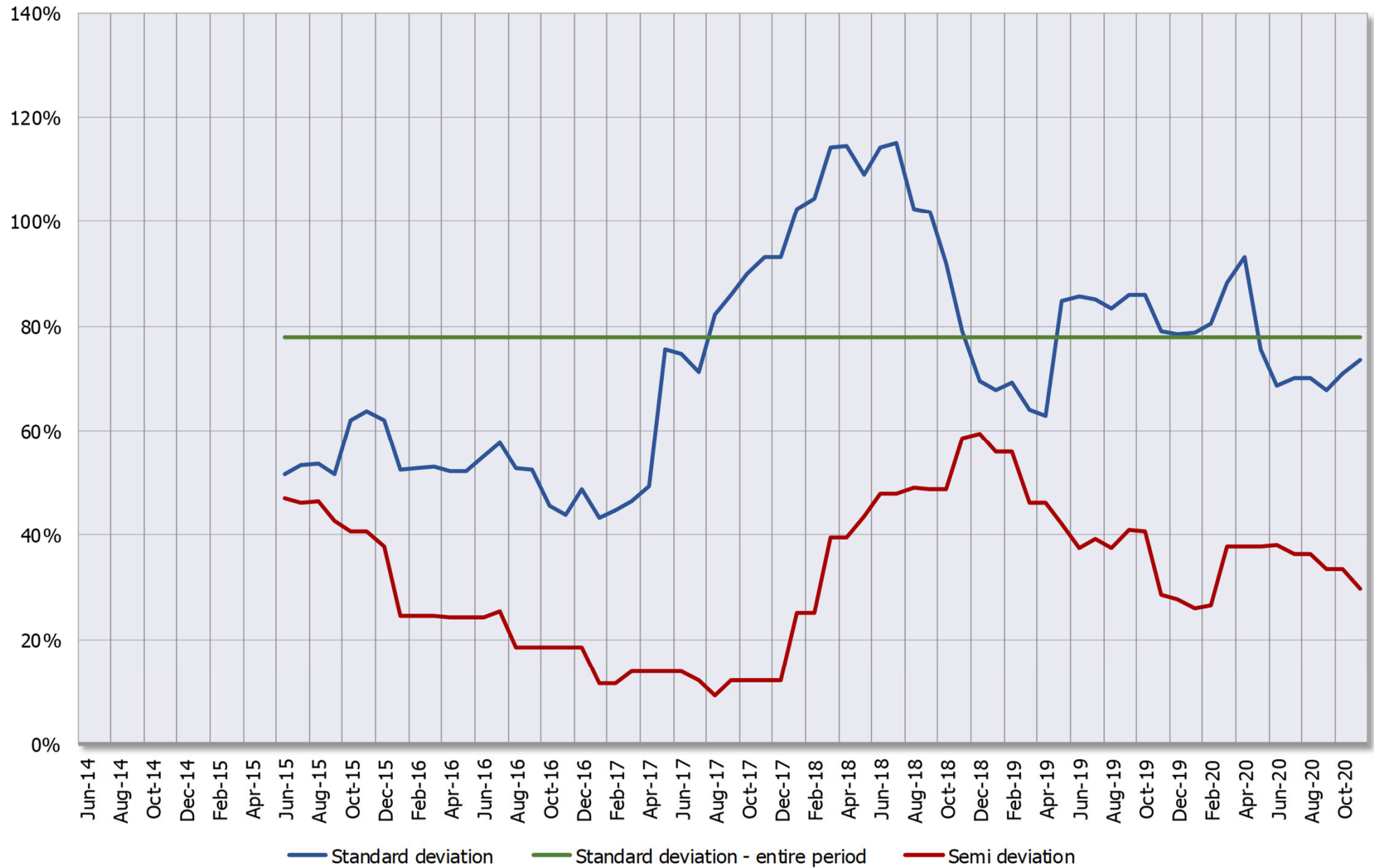


# Percent Profitable/Unprofitable Periods

**Coinz Trader**

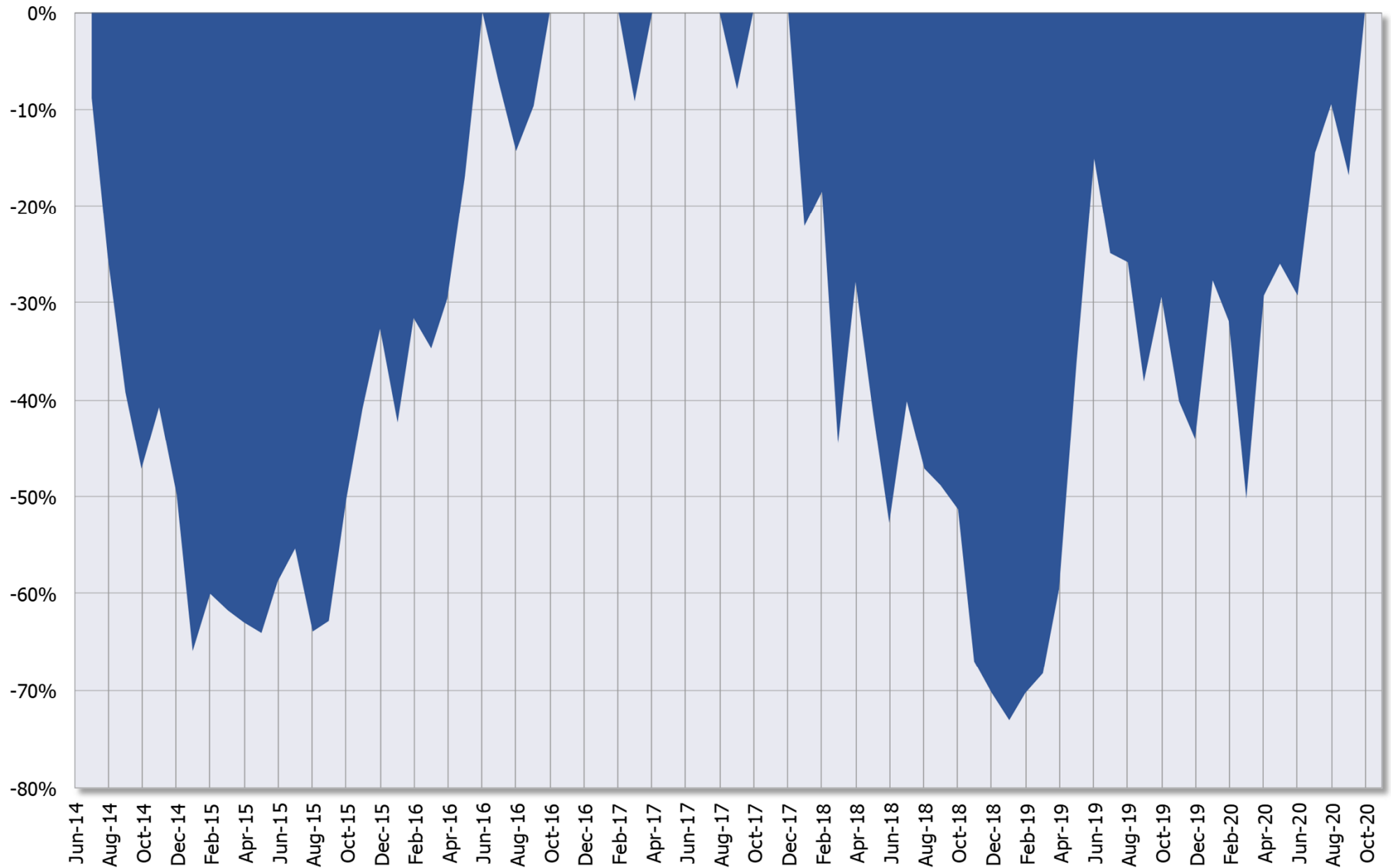


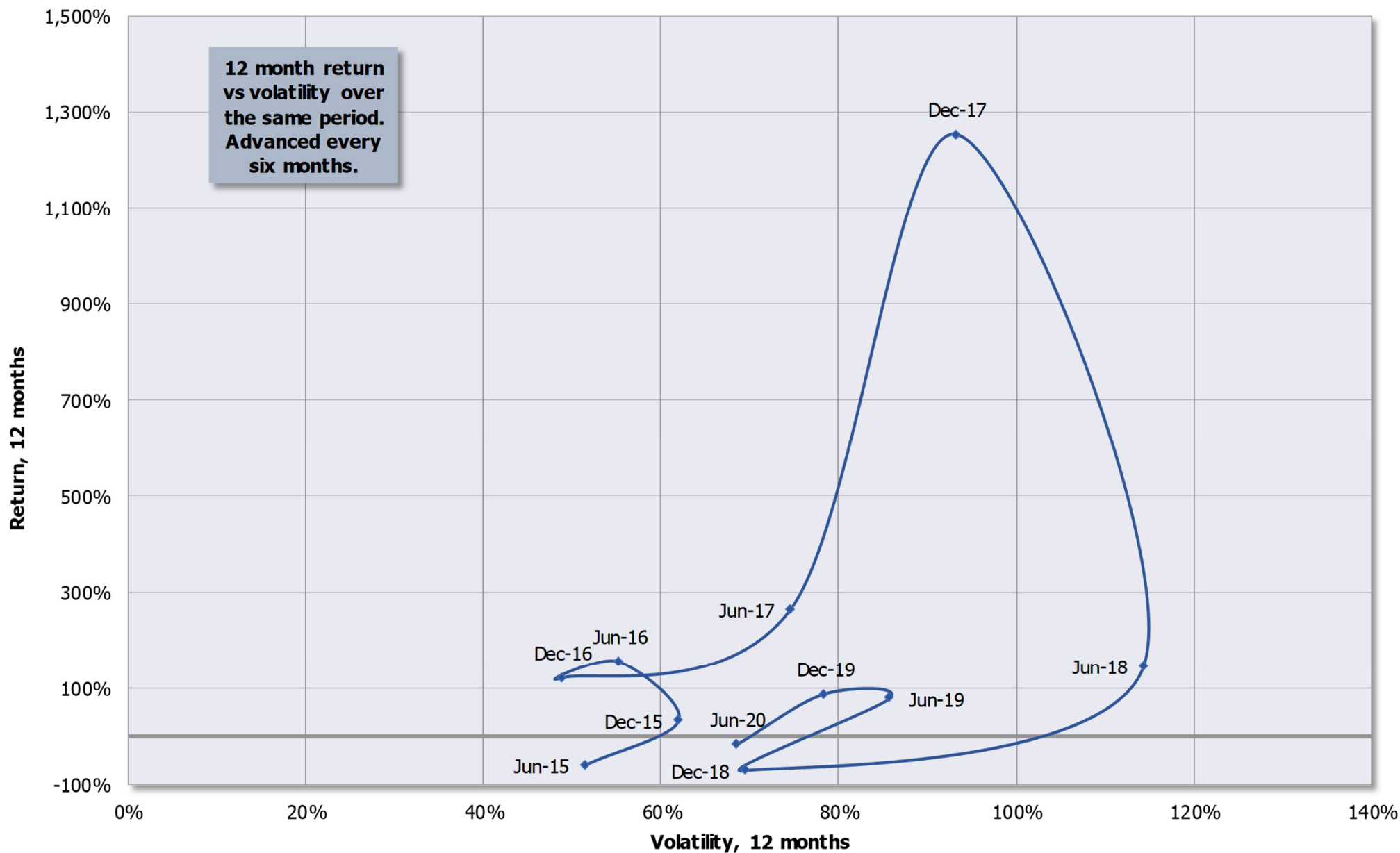
# Volatility – Rolling 12 Month Annualized Volatility





# Drawdown – Percent Decline from All-Time-High





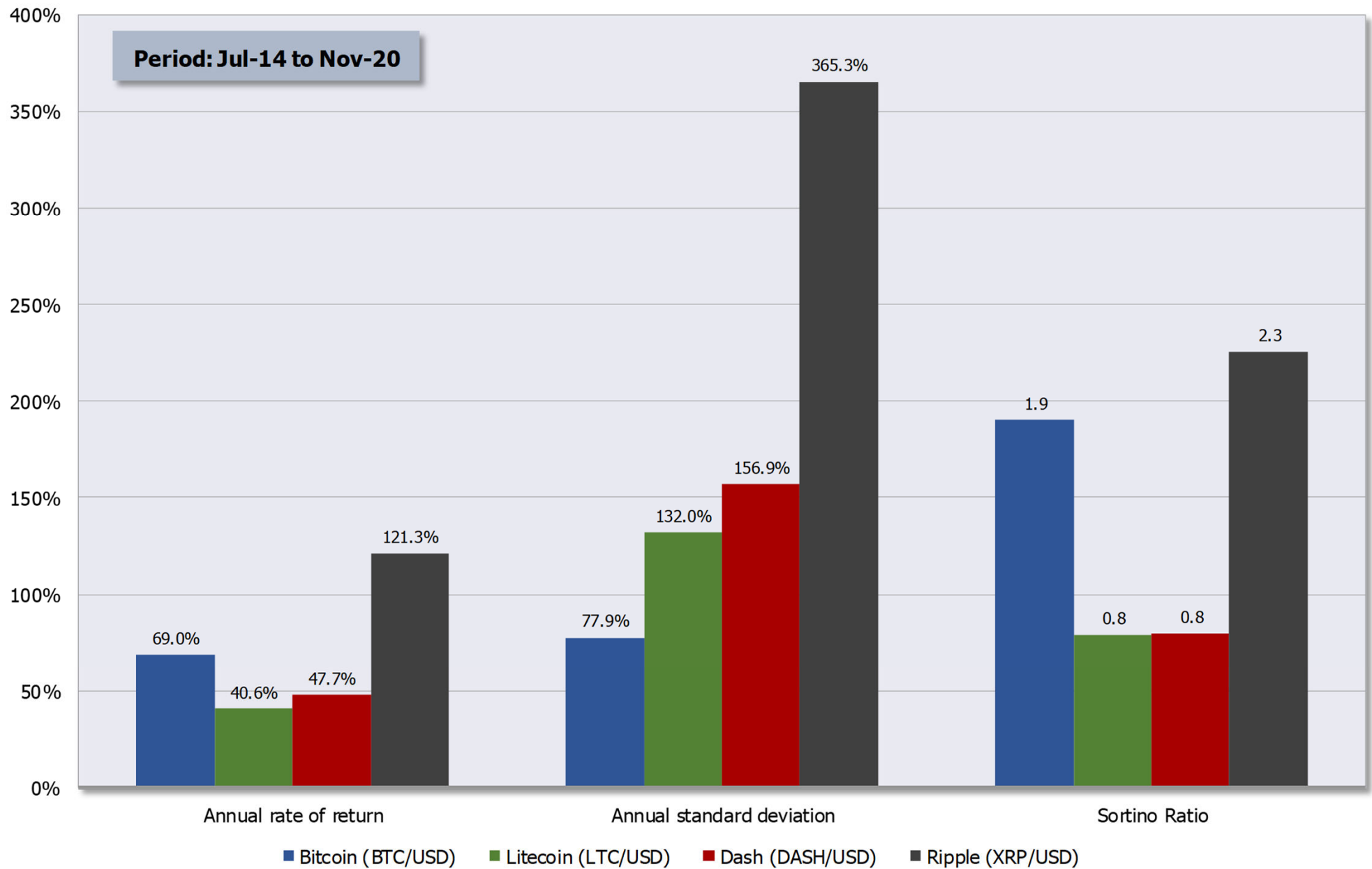
# Compared to Other Crypto Assets

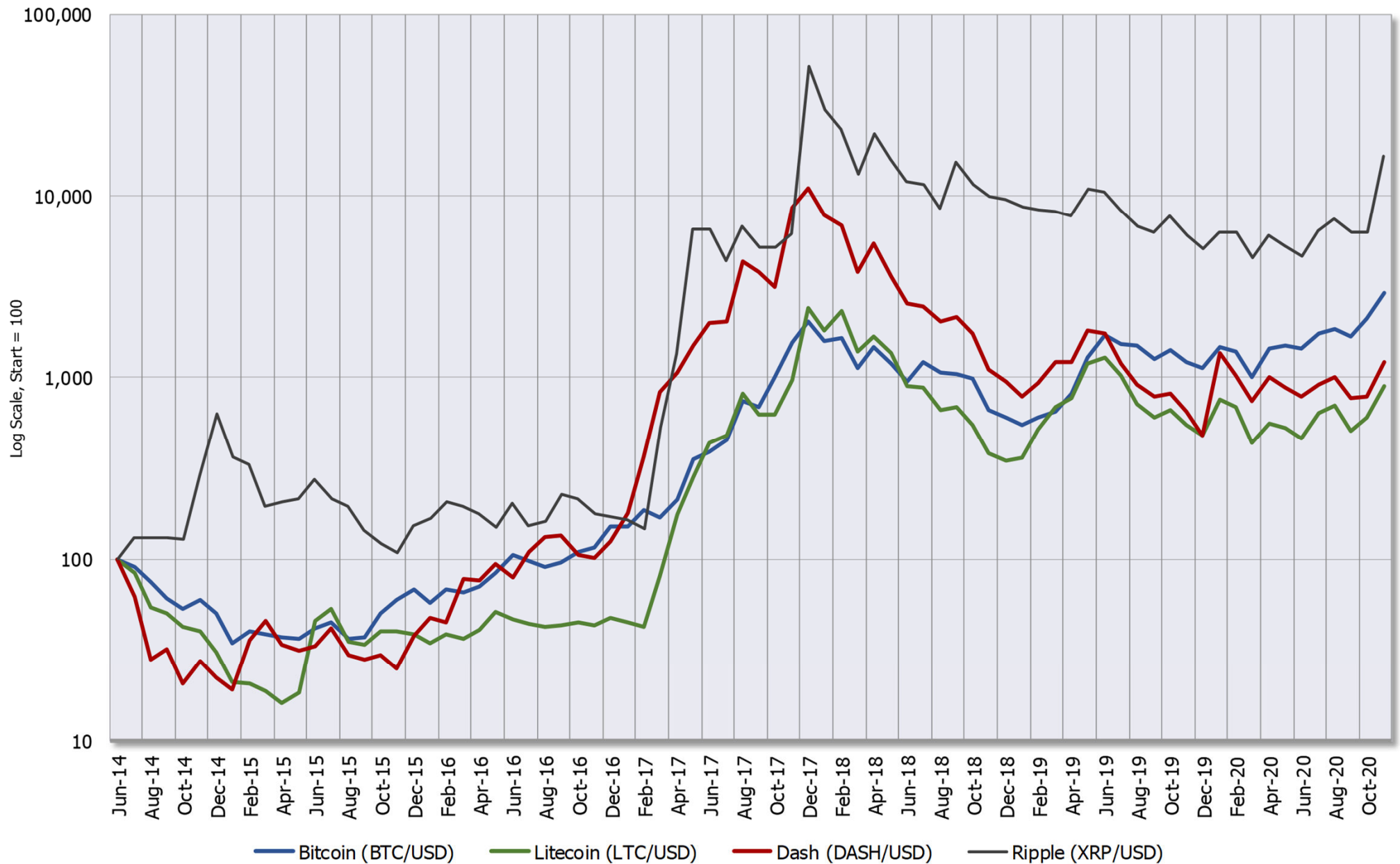
# Return and Risk Summary

Coinz Trader

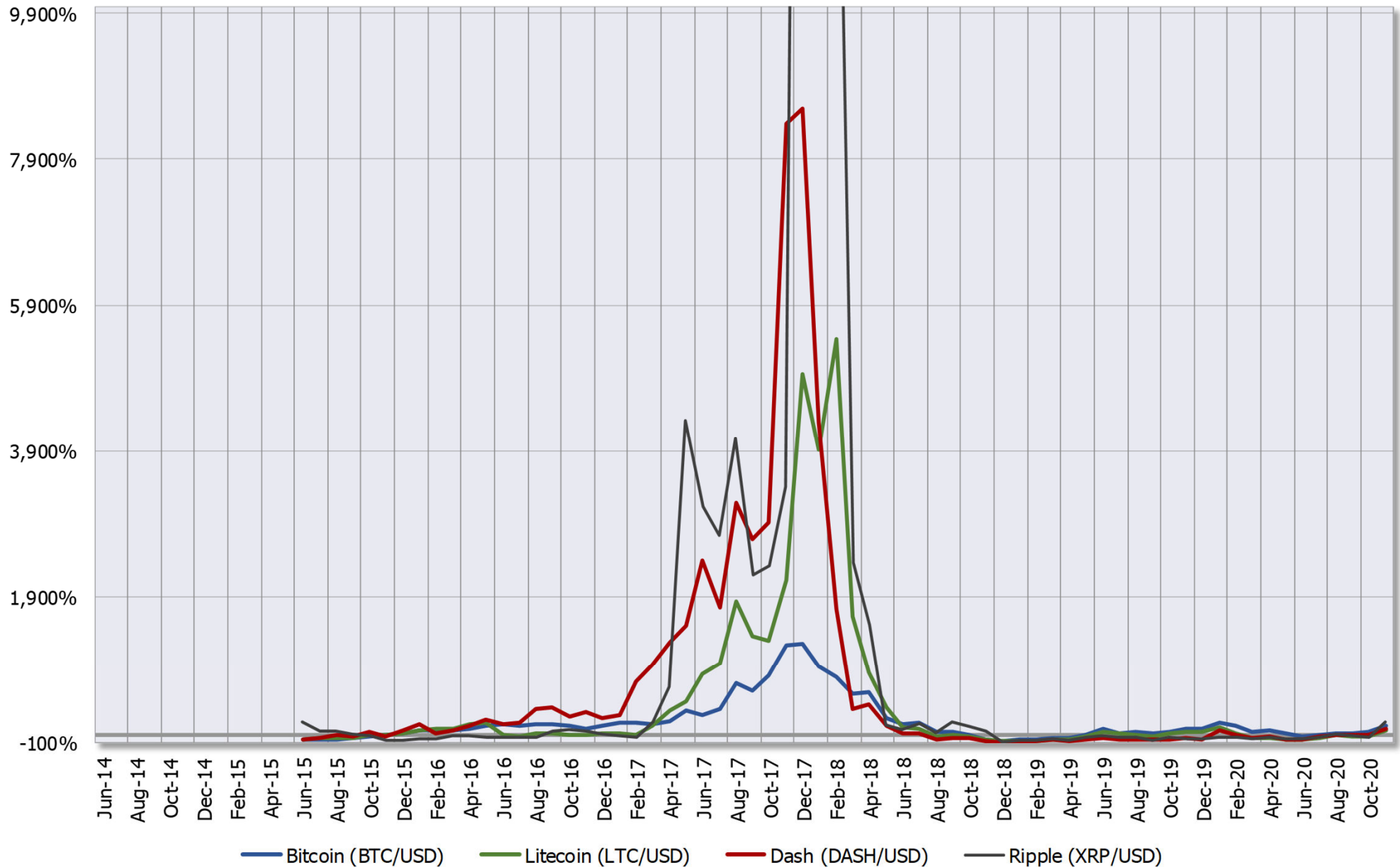
Period: Jul-14 to Nov-20

	<b>Bitcoin (BTC/USD)</b>	<b>Litecoin (LTC/USD)</b>	<b>Dash (DASH/USD)</b>	<b>Ripple (XRP/USD)</b>
<b>Return</b>				
Total period return	2798.9%	789.9%	1120.3%	16256.0%
Annual rate of return (AROR)	69.0%	40.6%	47.7%	121.3%
Best 12 month rolling rate of return	1253.6%	5433.8%	8595.8%	30494.8%
Worst 12 month rolling rate of return	-70.2%	-85.4%	-91.3%	-81.6%
Largest monthly gain	67.6%	150.4%	180.4%	740.4%
Largest monthly loss	-32.4%	-40.8%	-54.9%	-43.5%
Gaining months	54.5%	45.5%	49.4%	36.4%
Average monthly return	6.7%	8.1%	10.5%	23.7%
<b>Risk</b>				
Annual standard deviation	77.9%	132.0%	156.9%	365.3%
Annual downside deviation	35.8%	50.0%	58.5%	53.3%
Largest drawdown	-73.1%	-85.4%	-95.6%	-91.3%
<b>Return/Risk Ratios</b>				
Sortino ratio (1.0%)	1.9	0.8	0.8	2.3
Sharpe ratio (1.0%)	0.9	0.3	0.3	0.3
AROR/Largest drawdown	0.9	0.5	0.5	1.3
<b>Correlation</b>				
Entire period		0.6	0.5	0.3





# Rolling Rate of Return, 12 months



# Volatility – Rolling 12 Month Annualized Standard Deviation

