



SIFT Monthly Report



SMART INVESTMENT FUND
Smart **Blockchain** Trading and Managed Investment Portfolio

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Monthly Summary

They key financials for this month are (in USD unless otherwise stated):

Fund Value¹	1,559,907.78
Total Profit/Loss	-2,270.20
Fees	0.00
Distributable	0.00
Fund Growth (Month)	-0.15%
Dividend per SIFT	0.00000

This puts the fund in the following position (in USD unless otherwise stated):

Profit (Total)	248,906.73
ROI² (Total)	17.32%
Open Positions P/L	-478,656.93
AUM	1,081,250.84
NAV³	1.50

No dividends are due this month as there was a small loss taken.

Key points from this month's news:

- Some bots were trading for the full month, some only started a little way into the month
- With bots that have sufficient data we have altered which bots are running
- Some bots will continue to run over the coming month to gather more data

¹ Excludes floating positions

² Assumes investment during ICO and excludes the 15% fee taken post-ICO for operating costs

³ Based on AUM

Detailed Report

This month was primarily about gaining data from the bots that have been created. Some bots were only running for part of the month and some covered the full month.

We have three separate bot algorithms running. All the algorithms made a loss. One algorithm was responsible for a \$943 loss with a 50% win-rate, another for a \$3,102 loss with a 43% win-rate and the final made a \$254 loss with a 44% win-rate.

The biggest impact on profits was GBP pairs and this appears to correlate to news events related to the Brexit process in the United Kingdom. Removing the GBP-paired trades from the report gives a better set of results with the first algorithm returning \$1,110, the second a smaller \$368 loss and the third a \$97 profit.

The second algorithm also saw a much higher than expected loss rate with NZD trades.

With immediate effect we have stopped GBP trades on all algorithms and removed NZD trades from the second algorithm. There are currently a few other bots disabled whilst we make minor tweaks and several that have yet to open their first trades so remain open to see what data they bring in over the coming month.

James will be reporting in more detail about the progress throughout the month as well as providing further updates on CFD trades for cryptocurrencies.