

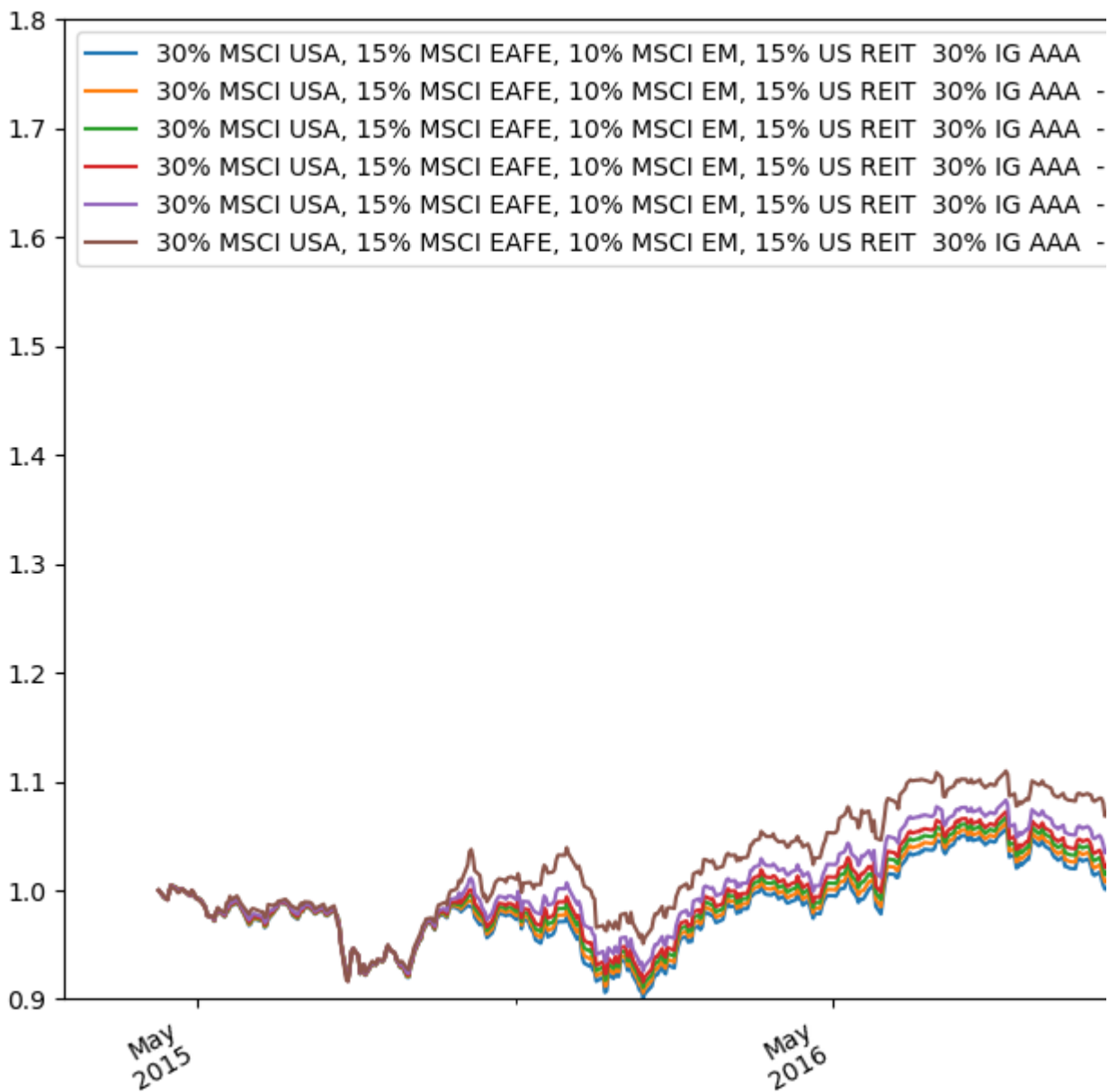
2018-05-29-30% MSCI USA, 15% MSCI EAFE, 10% MSCI EM, 15% US REIT 30% IG AAA

Start:2015-05-11

End:2018-05-08

Monthly rebalancing

	Strat	lg Return (%)	Return (%)	Log Vol (%)	Vol. (%)	Risk-Free (%)	lg Return/Vol	Sharpe
0	30% MSCI I	5.71156	5.87782	7.682401	7.6704	0.555551	0.74346	0.693871
0	1.0 % Bitco	6.760049	6.993777	7.643934	7.632028	0.555551	0.884368	0.84358
1	2.0 % Bitco	7.803552	8.116106	7.675573	7.663858	0.555551	1.016673	0.986521
2	3.0 % Bitco	8.842089	9.244783	7.775897	7.764521	0.555551	1.137115	1.119094
3	5.0 % Bitco	10.90435	11.52109	8.168682	8.158566	0.555551	1.334898	1.344052
4	10.0 % Bitc	15.97456	17.32124	10.02312	10.01989	0.555551	1.593771	1.673241



MaxDD (%)	Time to Recalmar Ratio	Relative TCR (%)
-10.3464	264	0.552035
-9.83834	230	0.687113
-9.32922	227	0.836463
-8.81903	226	1.002615
-8.69603	115	1.253947
-10.2107	113	1.564497

