

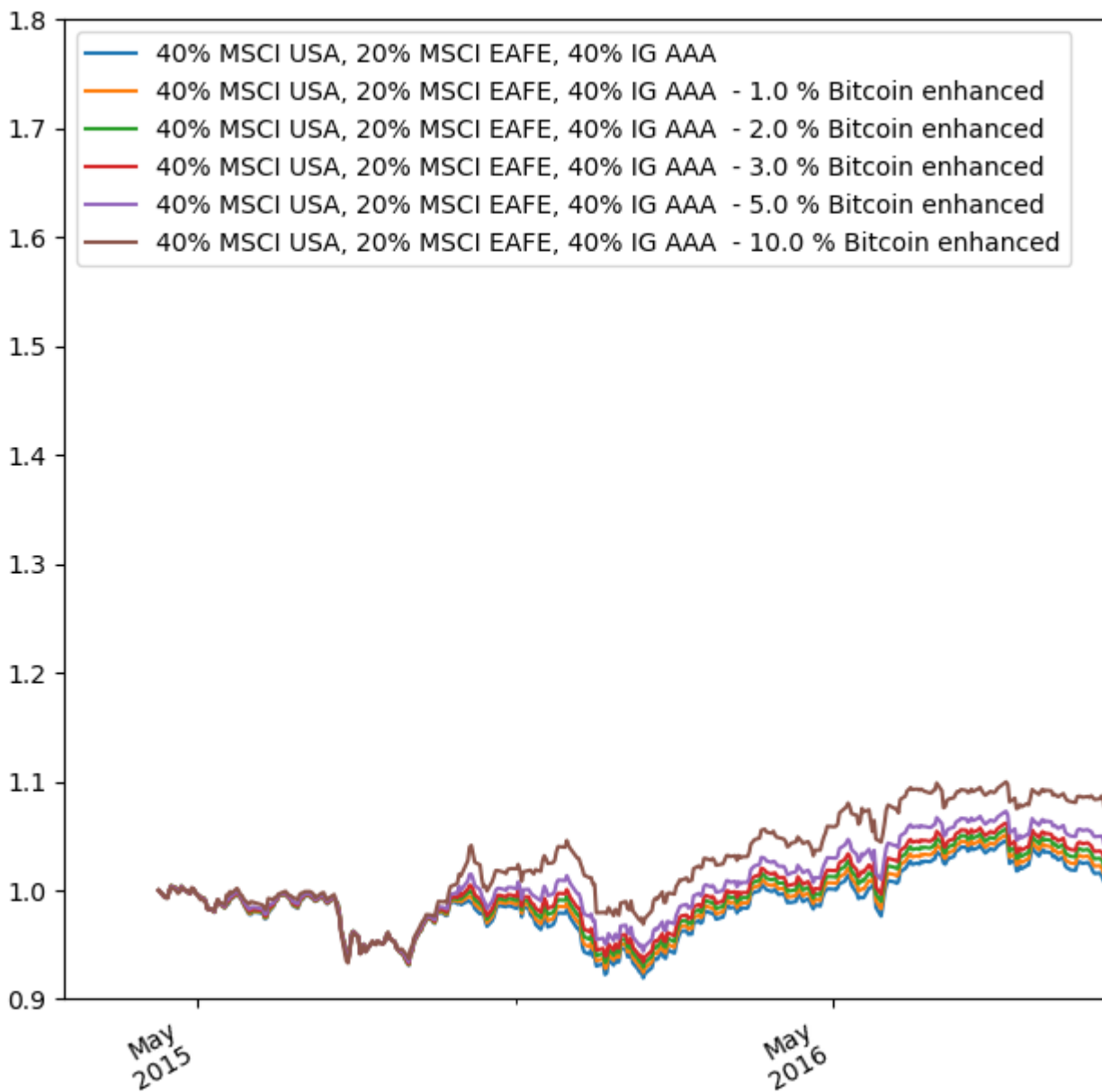
2018-05-29-40% MSCI USA, 20% MSCI EAFE, 40% IG AAA

Start:2015-05-11

End:2018-05-08

Monthly rebalancing

	Strat	log Return (%)	Return (%)	Log Vol (%)	Vol. (%)	Risk-Free (%)	log Return/Vol	Sharpe
0	40% MSCI USA, 20% MSCI EAFE, 40% IG AAA	5.628263	5.789663	6.76777	6.757935	0.555551	0.831627	0.774514
0	1.0 % Bitco	6.677688	6.905693	6.744751	6.735138	0.555551	0.990057	0.942838
1	2.0 % Bitco	7.722117	8.028097	6.800854	6.791563	0.555551	1.135463	1.100269
2	3.0 % Bitco	8.761569	9.156855	6.933522	6.924707	0.555551	1.263653	1.242118
3	5.0 % Bitco	10.82563	11.43333	7.407475	7.40019	0.555551	1.461447	1.469933
4	10.0 % Bitc	15.90016	17.23399	9.480773	9.480826	0.555551	1.677096	1.759175



MaxDD (%)	Time to Rec	Calmar Ratio	Relative TCR (%)
-8.42747	230	0.667848	0
-7.92627	229	0.842476	1.567324
-7.42419	226	1.040129	6.166289
-7.06452	116	1.240222	13.34828
-6.95912	113	1.555605	32.48556
-9.67951	110	1.642663	79.32374

