

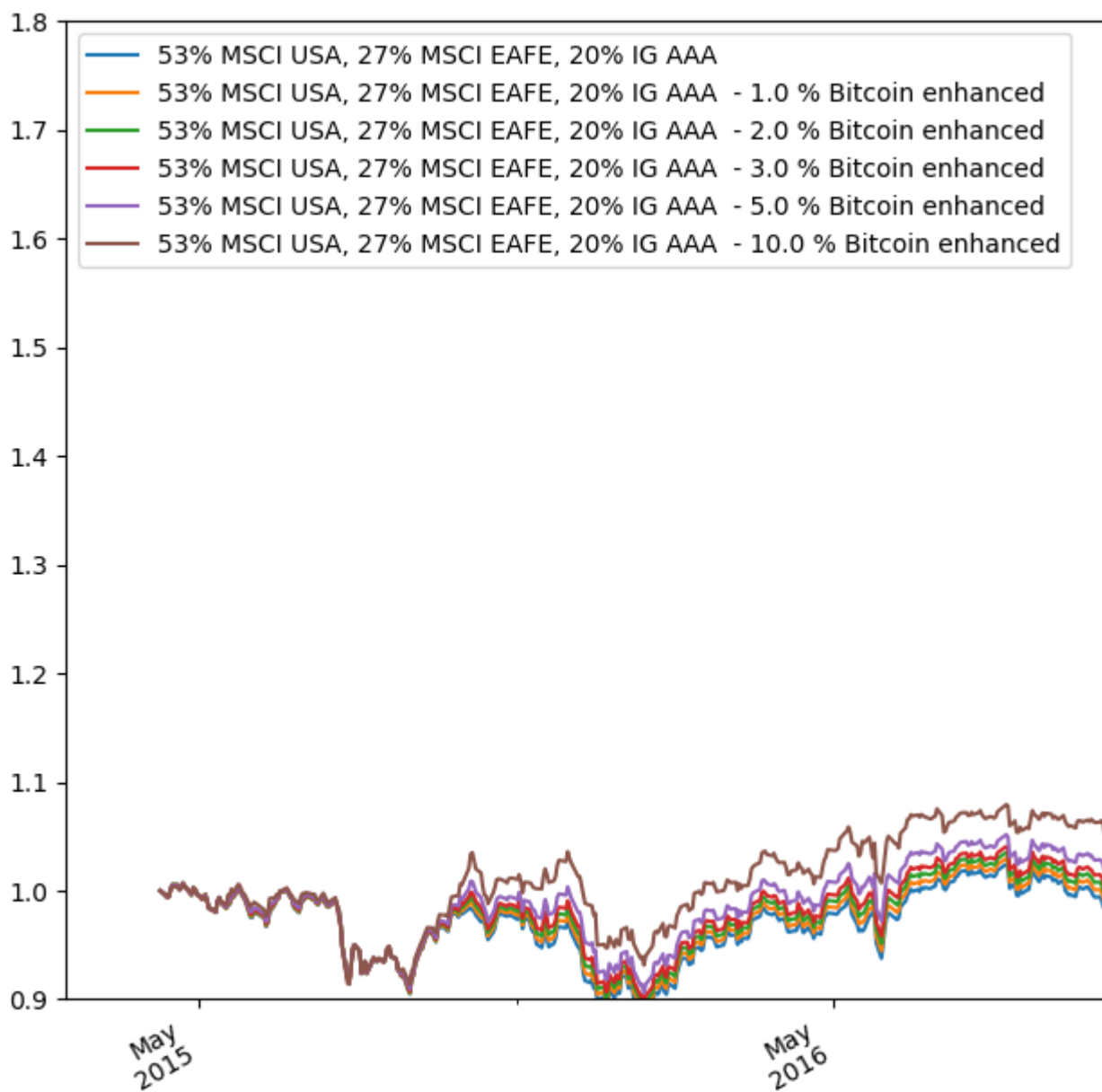
2018-05-29-53% MSCI USA, 27% MSCI EAFE, 20% IG AAA

Start:2015-05-11

End:2018-05-08

Monthly rebalancing

	Strat	log Return (%)	Return (%)	Log Vol (%)	Vol. (%)	Risk-Free (%)	log Return/Vol	Sharpe
0	53% MSCI USA, 27% MSCI EAFE, 20% IG AAA	6.693094	6.922163	9.100201	9.078927	0.555551	0.735489	0.701252
0	1.0 % Bitco	7.729809	8.036407	9.047723	9.027107	0.555551	0.854337	0.82871
1	2.0 % Bitco	8.761586	9.156872	9.054575	9.034713	0.555551	0.967642	0.95203
2	3.0 % Bitco	9.788445	10.28353	9.120145	9.101169	0.555551	1.073277	1.068872
3	5.0 % Bitco	11.8275	12.55535	9.419641	9.402927	0.555551	1.255621	1.276177
4	10.0 % Bitc	16.84047	18.34155	10.98772	10.97977	0.555551	1.532662	1.619888



MaxDD (%)	Time to Recalmar Ratio	Relative TCR (%)
-12.6005	297	0.531178
-12.0807	286	0.639845
-11.5597	284	0.757945
-11.0372	260	0.886857
-10.1915	113	1.160527
-10.0787	88	1.670901

