

Lorem ipsum

Table 1: Digital Assets Council of Financial Professionals: 2014–2020

	Sharpe Ratio	Sortino Ratio	Standard Deviation	Max Drawdown
60–40	0.64	0.93	10.5%	–21.9%
1.0% bitcoin	0.71	1.04	10.5%	–22.1%
2.5% bitcoin	0.82	1.21	10.6%	–22.4%
5.0% bitcoin	0.96	1.45	11.0%	–22.8%

Source: Bitwise