Table 2: January 1, 2014–March 31, 2020: Three Year Rolling Intervals with Quarterly Rebalancing

Allocation	Average Return	Sharpe Ratio	Standard Deviation	Max Drawdown
0%	20.7%	0.76	7.6%	11.3%
1%	26.1%	0.97	7.7%	11.2%
2%	31.7%	1.14	7.8%	11.1%
3%	37.5%	1.29	8.1%	11.0%
4%	43.5%	1.40	8.5%	11.1%
5%	49.6%	1.49	8.9%	12.0%
6%	55.9%	1.56	9.5%	13.0%
7%	62.4%	1.62	10.1%	14.0%
8%	69.0%	1.66	10.7%	14.9%
9%	75.9%	1.69	11.4%	15.9%
10%	82.9%	1.72	12.1%	16.9%

Source: RIA Digital Assets Council