

Single Period Backtest Report - 2020-01-01 to 2024-12-31

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Backtest Parameters

Backtest Type

Backtest Type	initial_taa
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Date Range

Start Date	2020-01-01
End Date	2024-12-31

Assets

Assets	DEF, WLD, AGG, CRY
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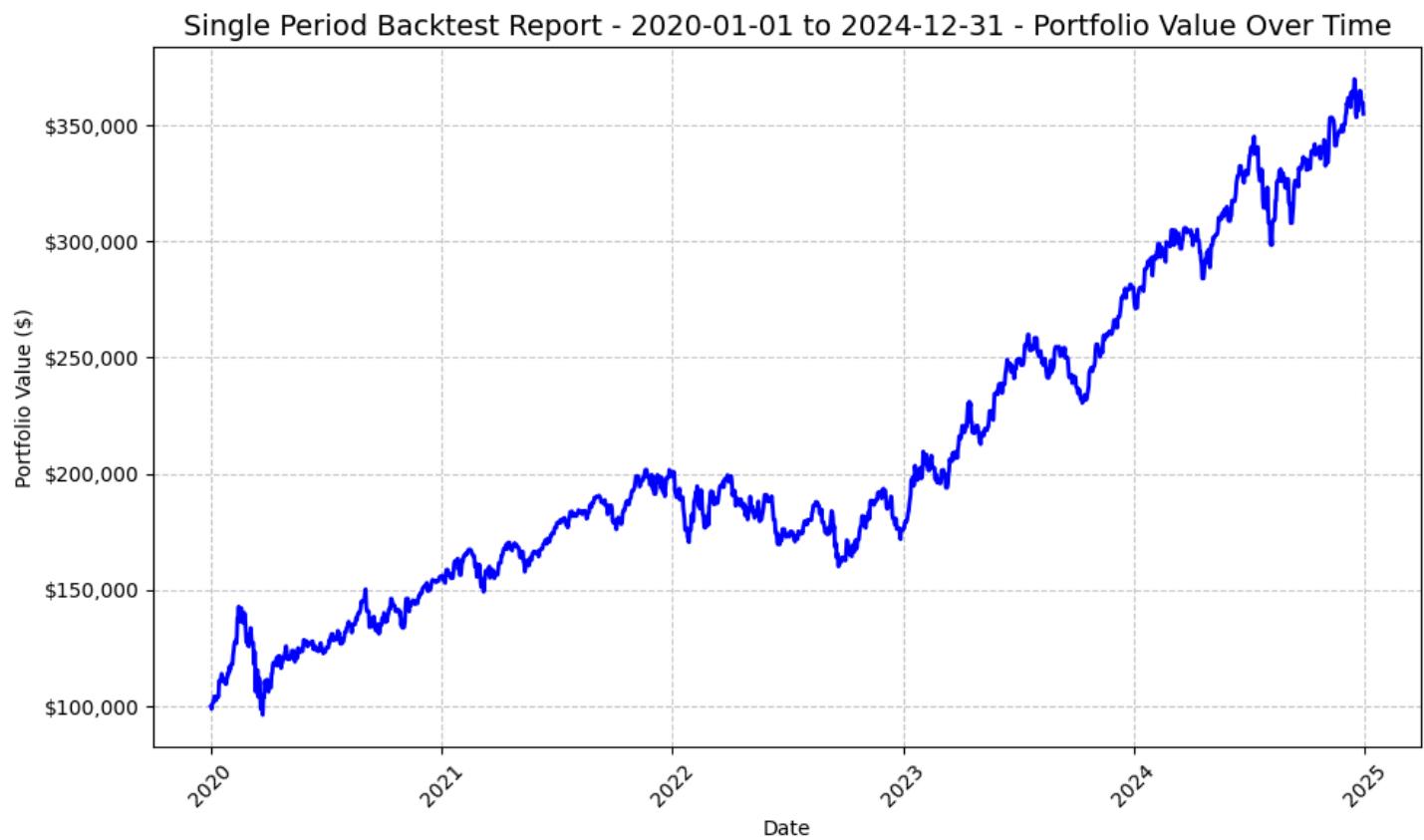
Trading

Initial Capital	100000
Trading Cost Percent	0.05
Slippage Percent	0.0

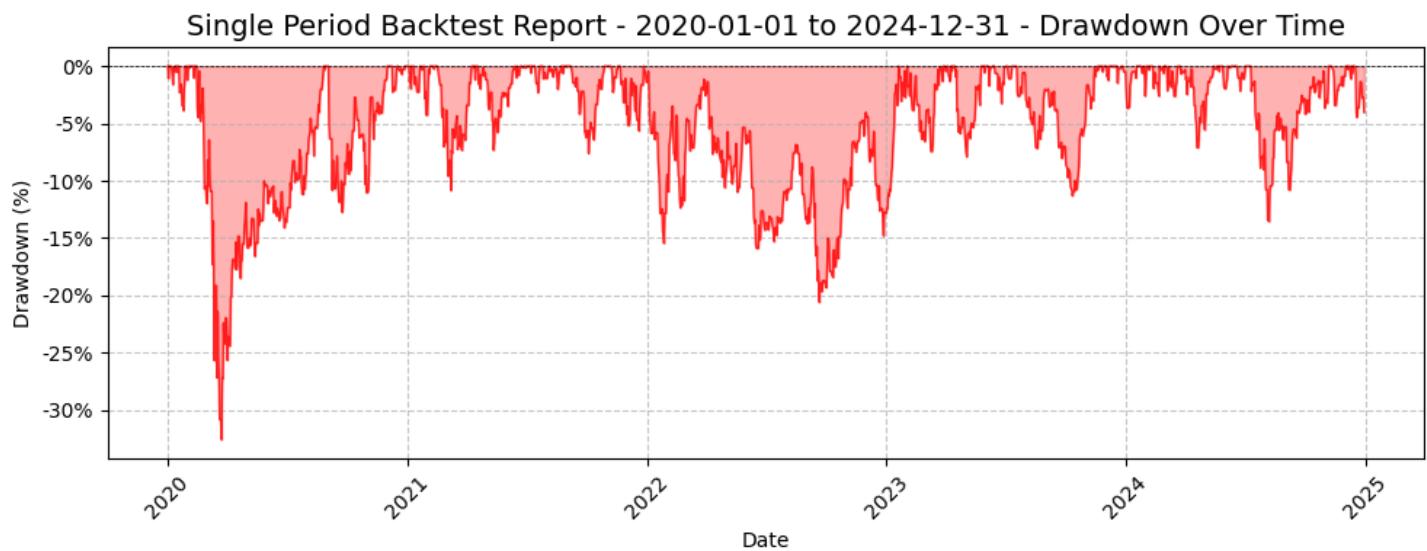
Performance Summary

Initial Capital	\$100,000.00	Final Portfolio Value
CAGR	28.85%	Annualized Return
Sharpe Ratio	1.43	Sortino Ratio
Maximum Drawdown	-32.59%	Total Trading Days

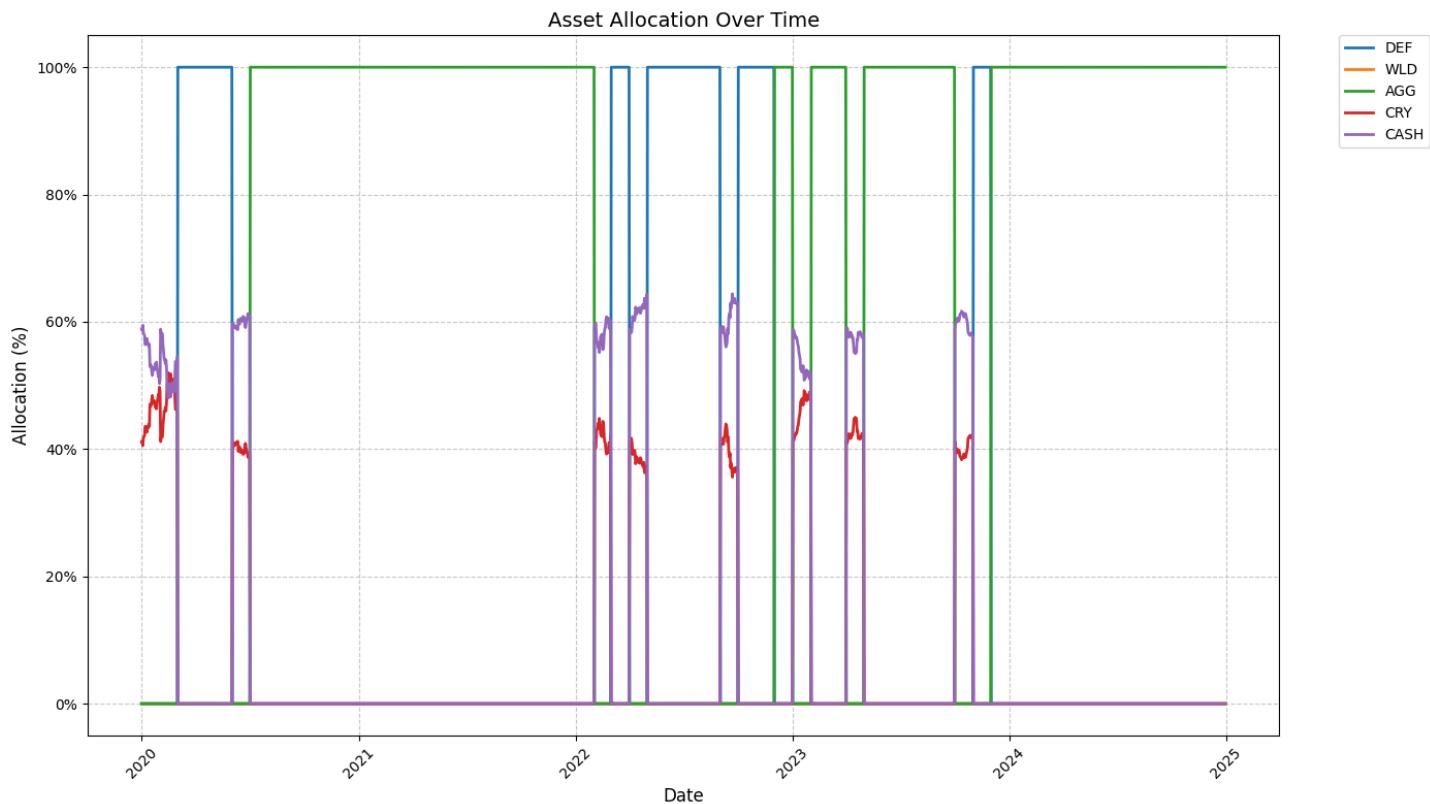
Portfolio Value Over Time



Drawdown Over Time



Asset Allocation Over Time



Final Asset Allocations

Asset	Allocation %
DEF	0.00%
WLD	0.00%
AGG	0.00%
CRY	41.18%
CASH	58.82%