

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

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Backtest Parameters

Backtest Type

Backtest Type	baseline_saa
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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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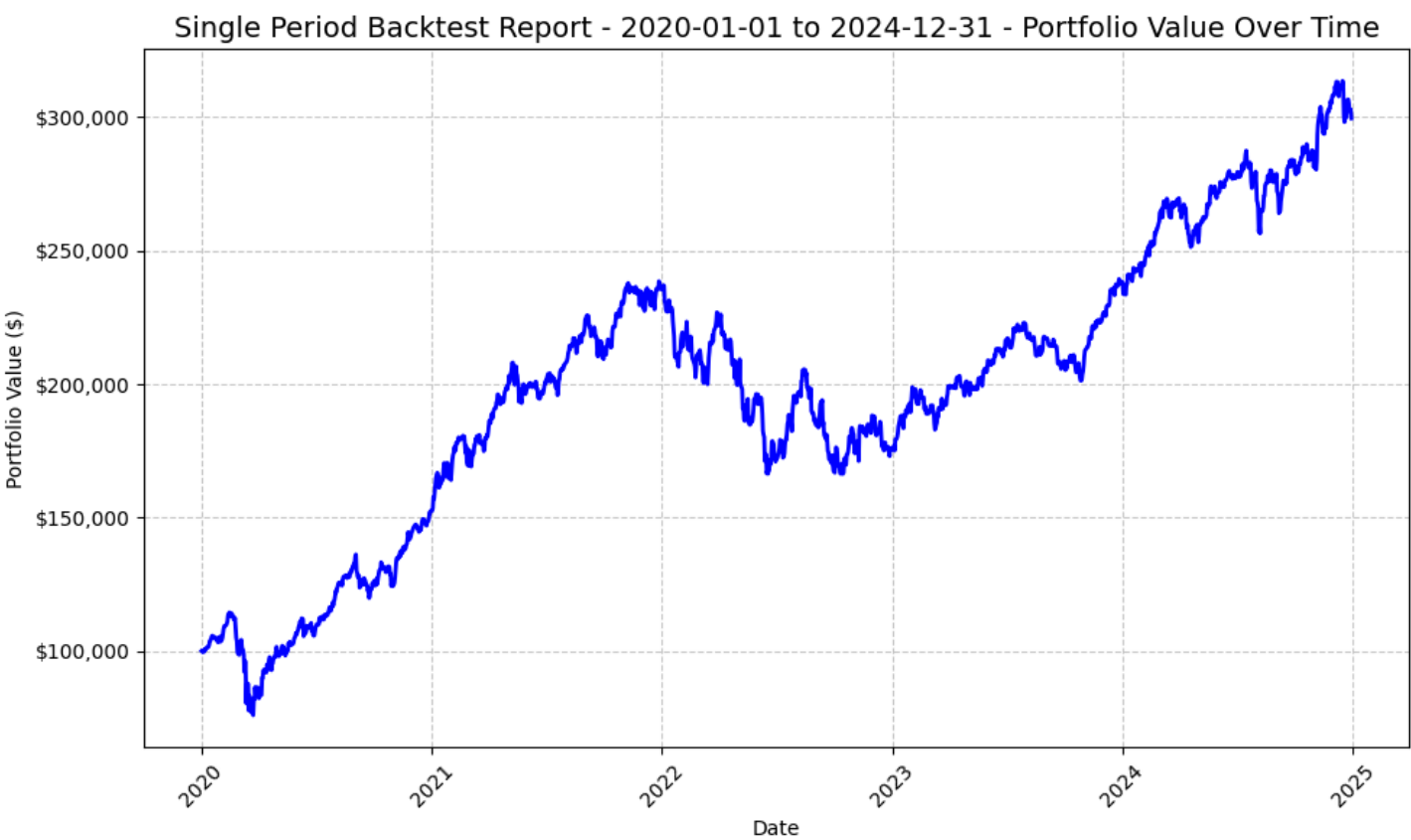
Trading

Initial Capital	100000
Trading Cost Percent	0.05
Slippage Percent	0.0

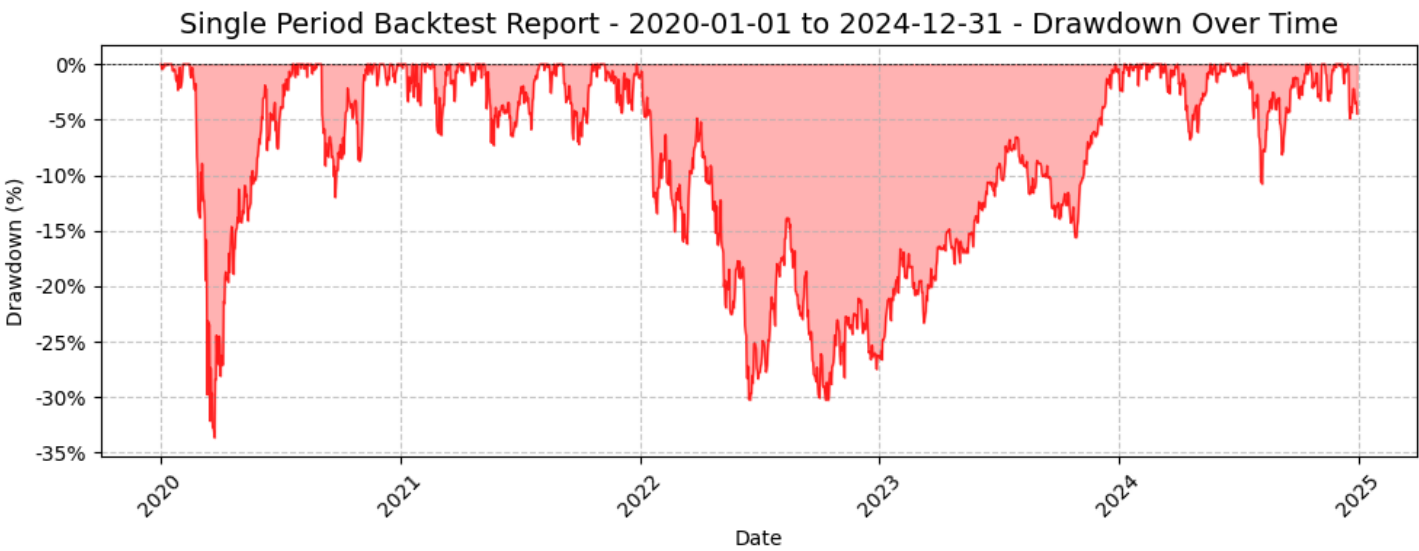
Performance Summary

Initial Capital	\$100,000.00	Final Portfolio Value
CAGR	24.56%	Annualized Return
Sharpe Ratio	1.25	Sortino Ratio
Maximum Drawdown	-33.64%	Total Trading Days

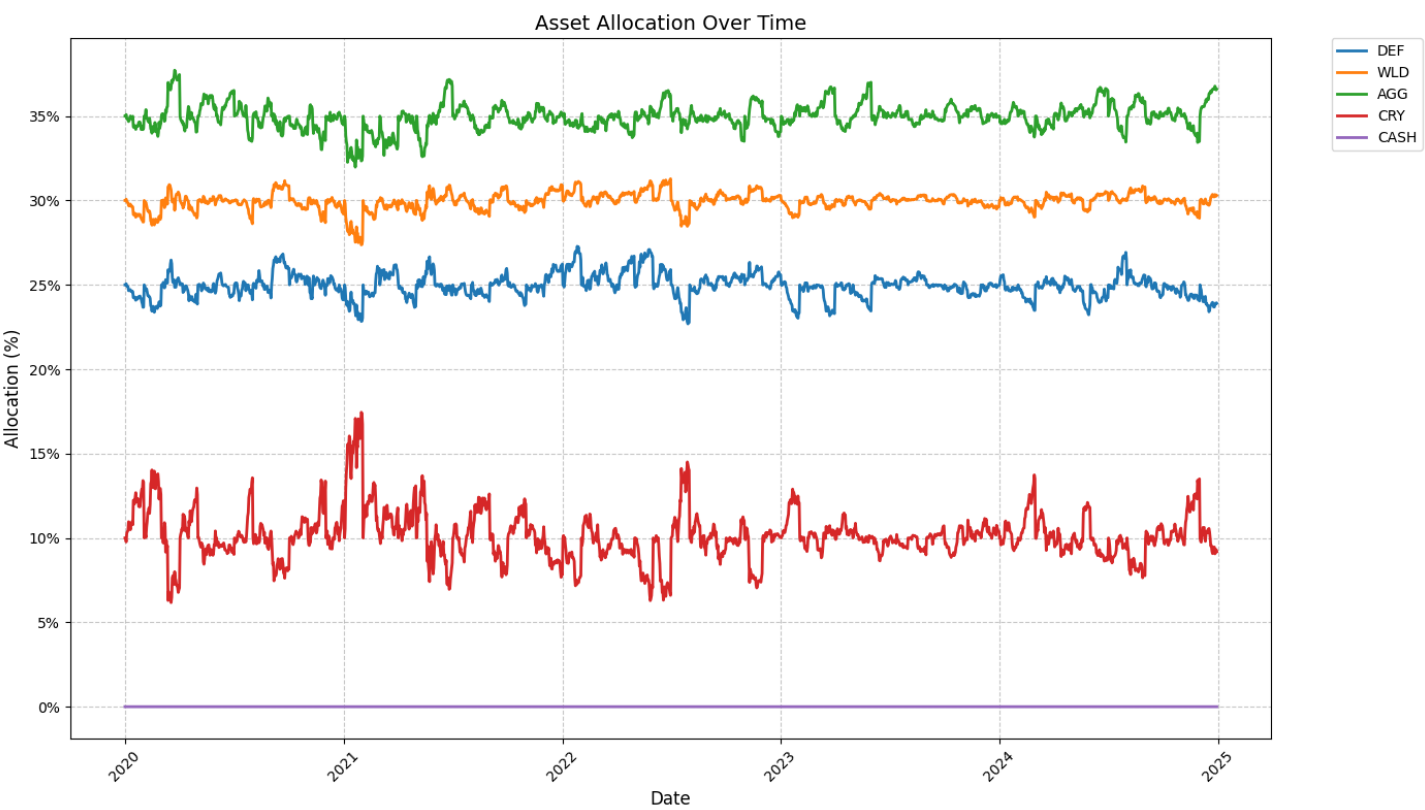
Portfolio Value Over Time



Drawdown Over Time



Asset Allocation Over Time



Final Asset Allocations

Asset	Allocation %
DEF	25.00%
WLD	30.00%
AGG	35.00%
CRY	10.00%
CASH	0.00%