

# **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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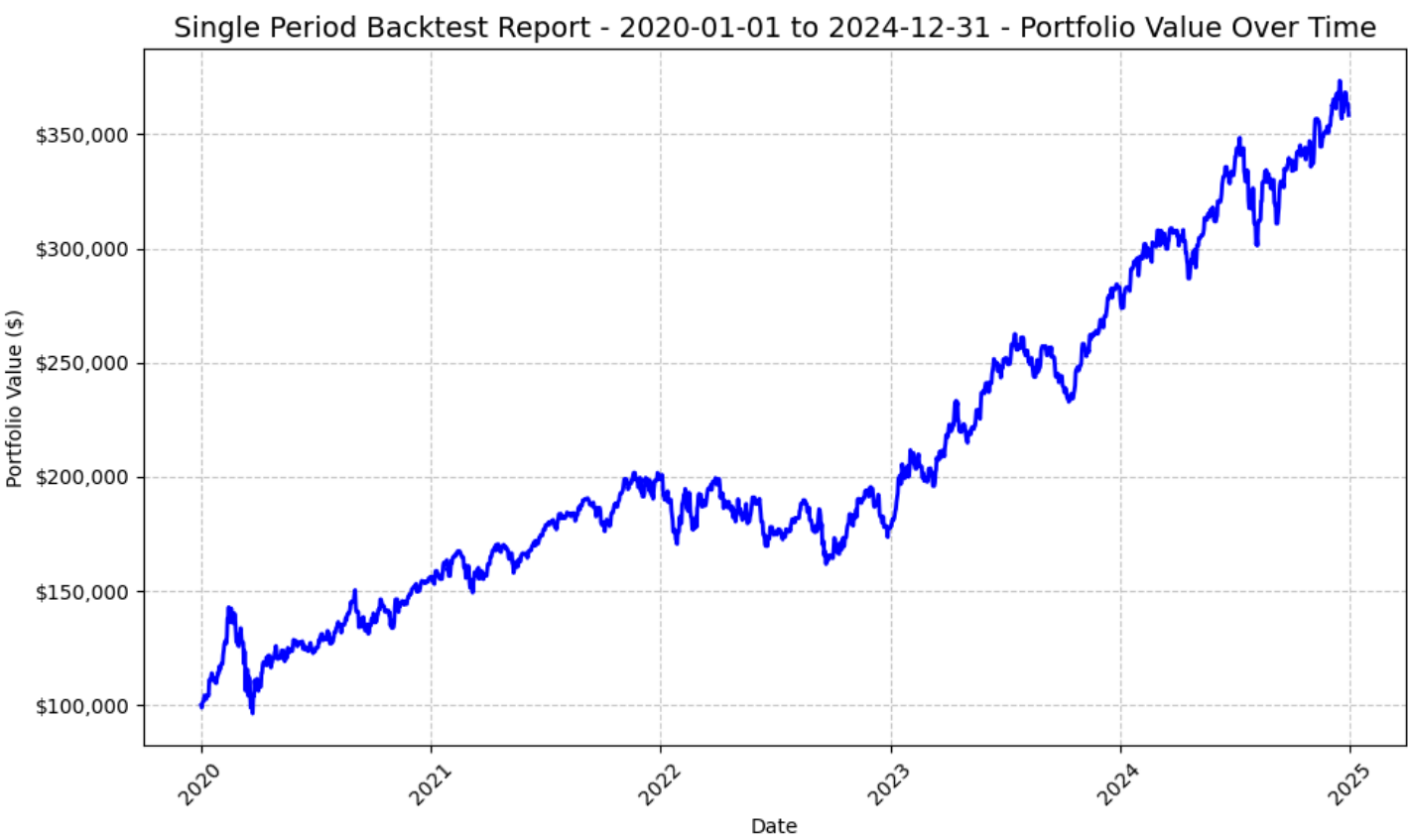
### Trading

Initial Capital	100000
Trading Cost Percent	0.05
Slippage Percent	0.0

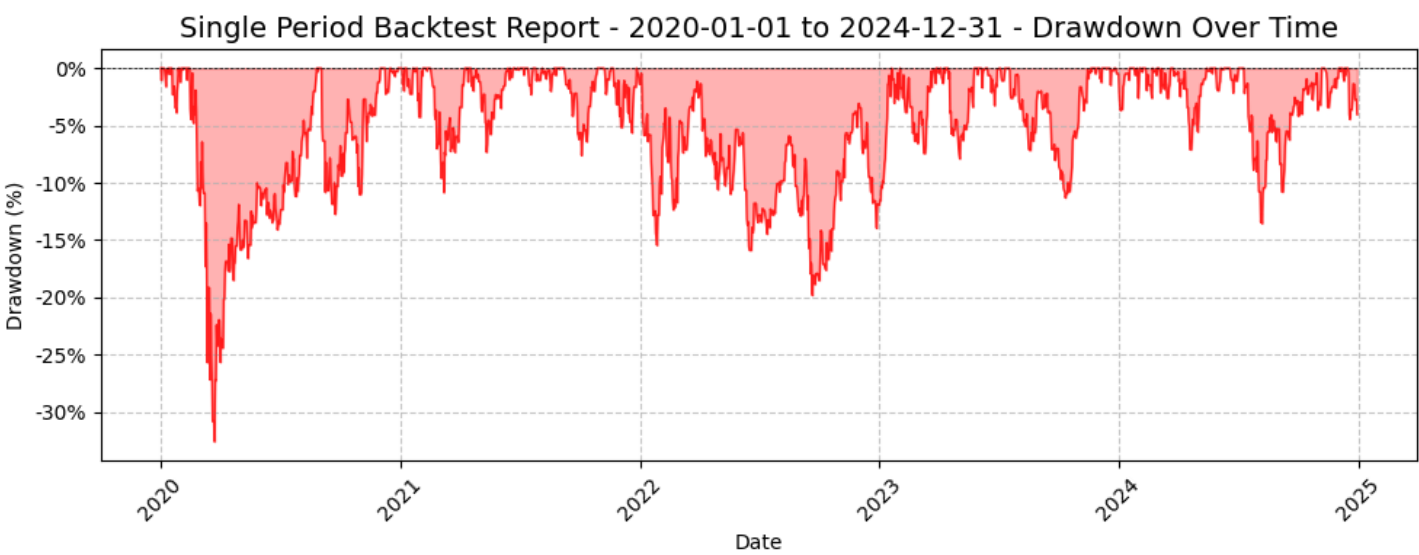
Performance Summary

Initial Capital	\$100,000.00	Final Portfolio Value
CAGR	29.11%	Annualized Return
Sharpe Ratio	1.44	Sortino Ratio
Maximum Drawdown	-32.59%	Total Trading Days

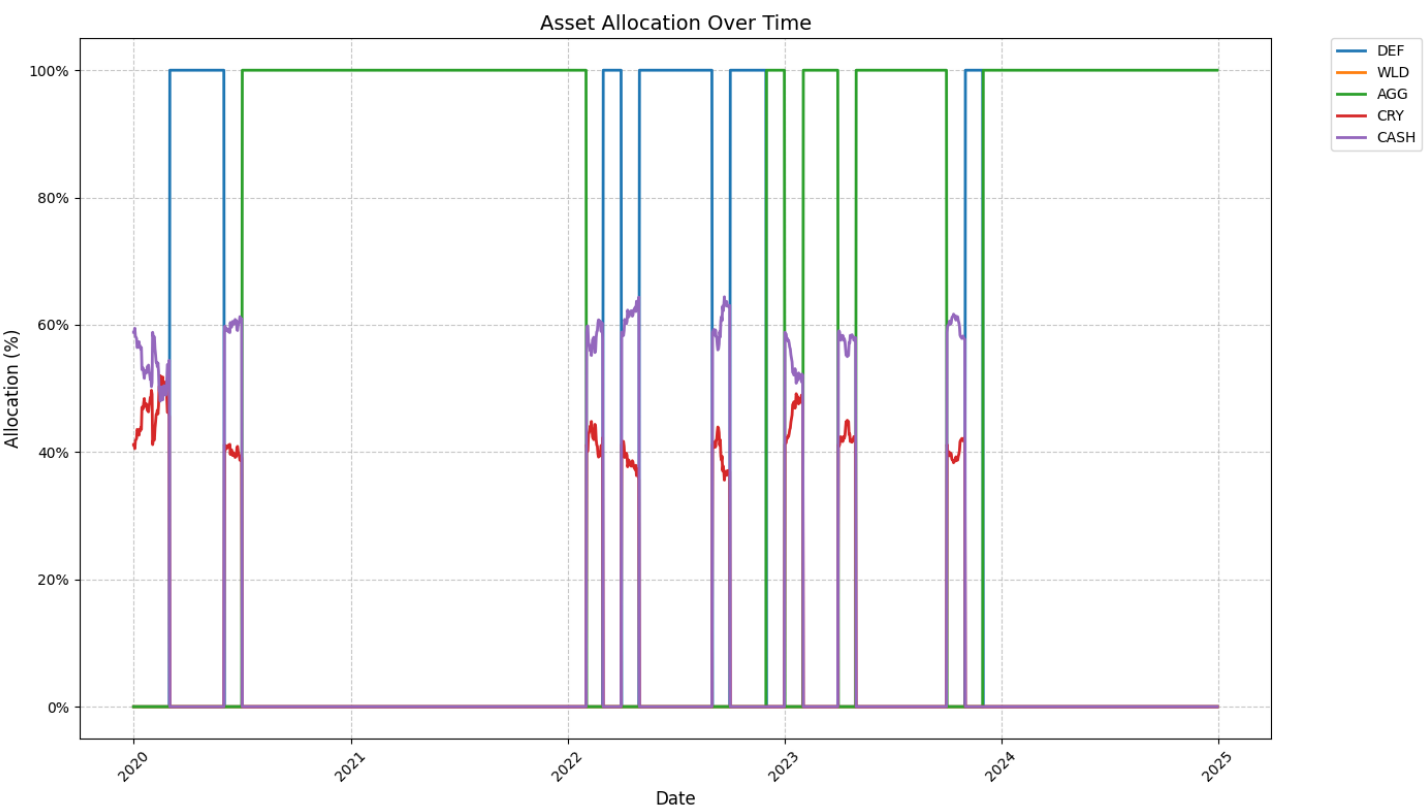
# Portfolio Value Over Time



# 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%