

# Portfolio Backtest Report

## Backtest Performance

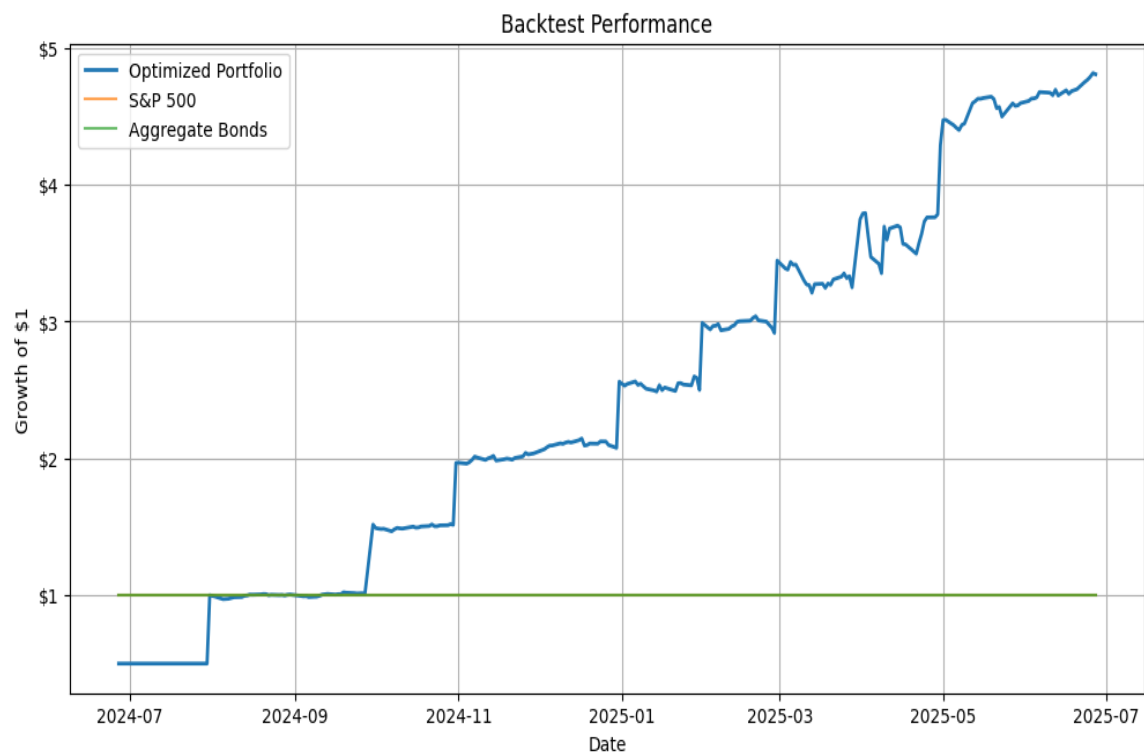


Figure 1: Historical performance of optimized portfolio vs benchmarks

## Backtest Metrics

Metric	Portfolio	S&P 500	Aggregate Bonds
CAGR	862.95%	13.95%	
CAGR	862.95%	5.19%	
Sharpe Ratio	2.28	N/A	
Max Drawdown	-11.59%	N/A	