

Simulation Settings

Setting Type	Setting Name	Value
Basic Settings	Simulation Id	1000
	Description	Simple Asset Allocation Plan
	Portfolio Name	No portfolio
	Estimate Profile	USD Investor
	Cost Profile	ETF Investor / USD
	Simulation Period Years	10
	Execution Timestamp	2018-02-07 07:17:39
Advanced Settings	Block Period Months	12
	Sample Size	1000
	Efficient Frontier Sample Size	100
	Include Human Capital	No
Simulation Targets	Minimum Return Target %	0.0%
	Minimum Return Target Confidence Level %	90.0%
	Maximum Drawdown Target %	-35.0%

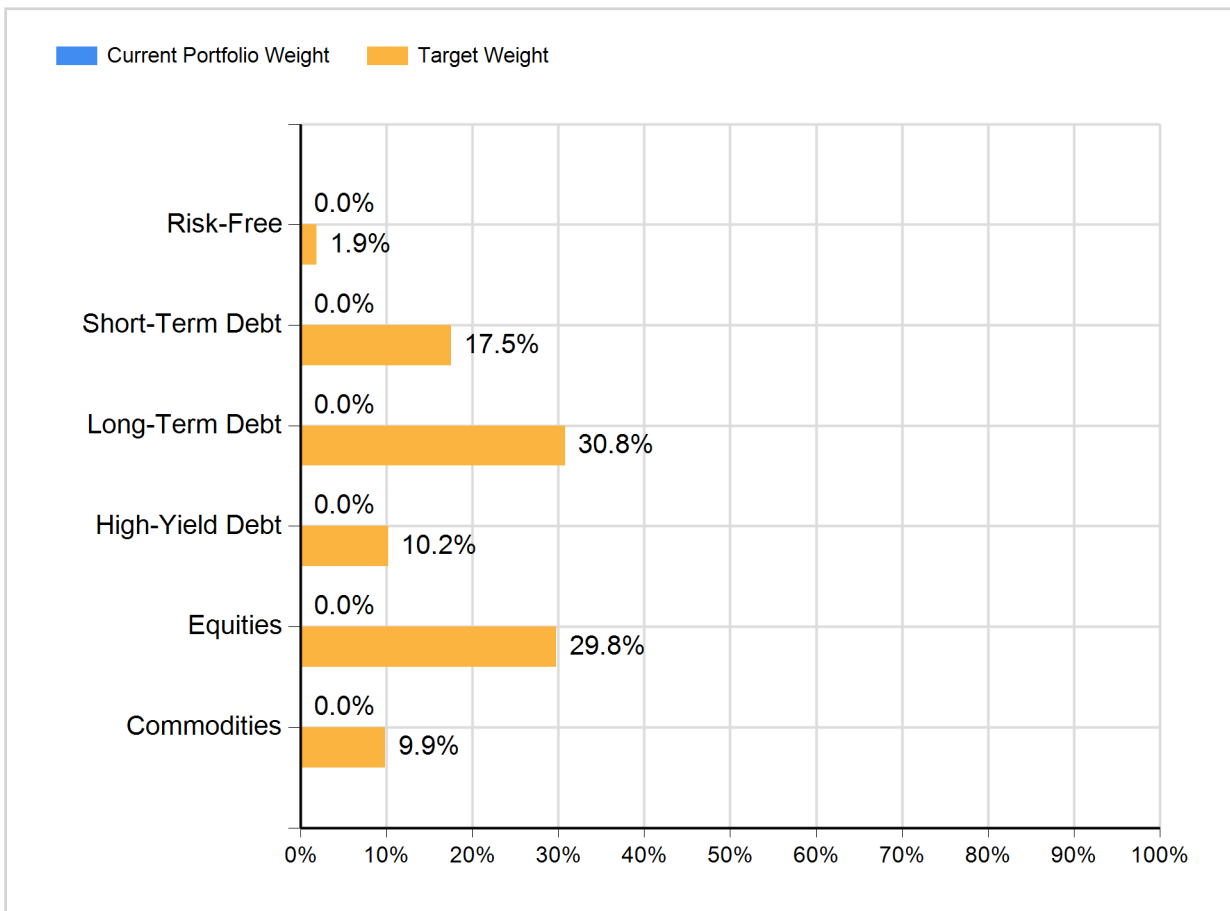
Main Asset Class Settings

Name	Active	Fix To Current Weight	Min Weight	Max Weight
Risk-Free	✓		0.0%	100.0%
Short-Term Debt	✓		0.0%	100.0%
Long-Term Debt	✓		0.0%	100.0%
High-Yield Debt	✓		0.0%	100.0%
Hedge Funds			0.0%	100.0%
Real Estate			0.0%	100.0%
Equities	✓		0.0%	100.0%
Commodities	✓		0.0%	100.0%
Private Equity			0.0%	100.0%
Human Capital			0.0%	0.0%

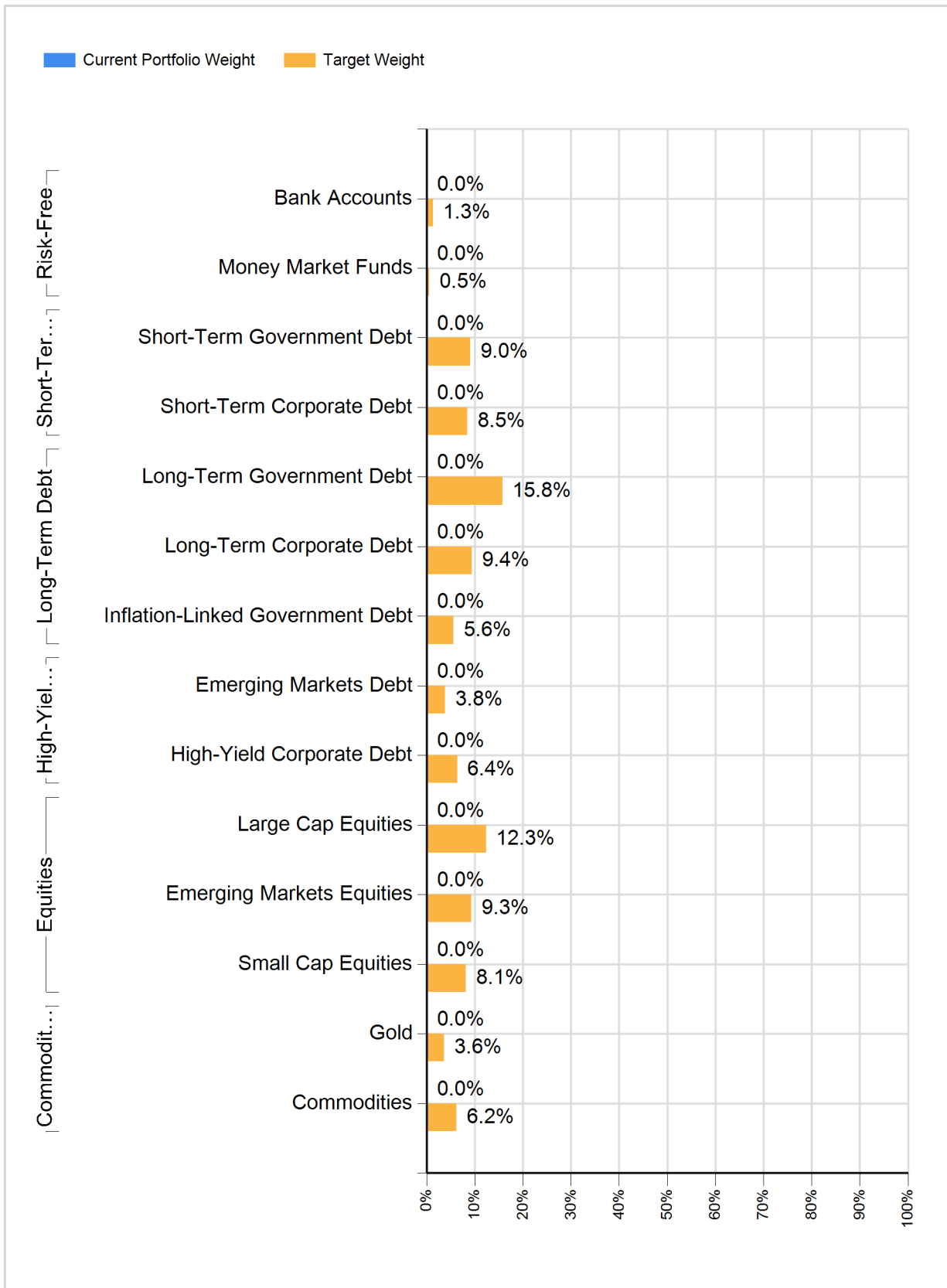
Asset Class Settings

Main Asset Class	Asset Class	Active	Fix To Current Weight	Min Weight	Max Weight
Risk-Free	Bank Accounts	✓		0.0%	100.0%
Risk-Free	Money Market Funds	✓		0.0%	100.0%
Short-Term Debt	Short-Term Government Debt	✓		0.0%	100.0%
Short-Term Debt	Short-Term Corporate Debt	✓		0.0%	100.0%
Long-Term Debt	Long-Term Government Debt	✓		0.0%	100.0%
Long-Term Debt	Long-Term Corporate Debt	✓		0.0%	100.0%
Long-Term Debt	Inflation-Linked Government Debt	✓		0.0%	100.0%
High-Yield Debt	Emerging Markets Debt	✓		0.0%	100.0%
High-Yield Debt	High-Yield Corporate Debt	✓		0.0%	100.0%
Hedge Funds	Hedge Funds			0.0%	0.0%
Real Estate	Real Estate			0.0%	0.0%
Equities	Large Cap Equities	✓		0.0%	100.0%
Equities	Emerging Markets Equities	✓		0.0%	100.0%
Equities	Small Cap Equities	✓		0.0%	100.0%
Commodities	Gold	✓		0.0%	100.0%
Commodities	Commodities	✓		0.0%	100.0%
Private Equity	Private Equity Buyout			0.0%	0.0%
Private Equity	Private Equity Venture Capital			0.0%	0.0%
Human Capital	Human Capital - Low Volatility, Not Correlated			0.0%	0.0%
Human Capital	Human Capital - Normal Volatility, Not Correlated			0.0%	0.0%
Human Capital	Human Capital - Normal Volatility, Correlation 0.5 Equities			0.0%	0.0%
Human Capital	Human Capital - High Volatility, Not Correlated			0.0%	0.0%

Main Asset Class Weights

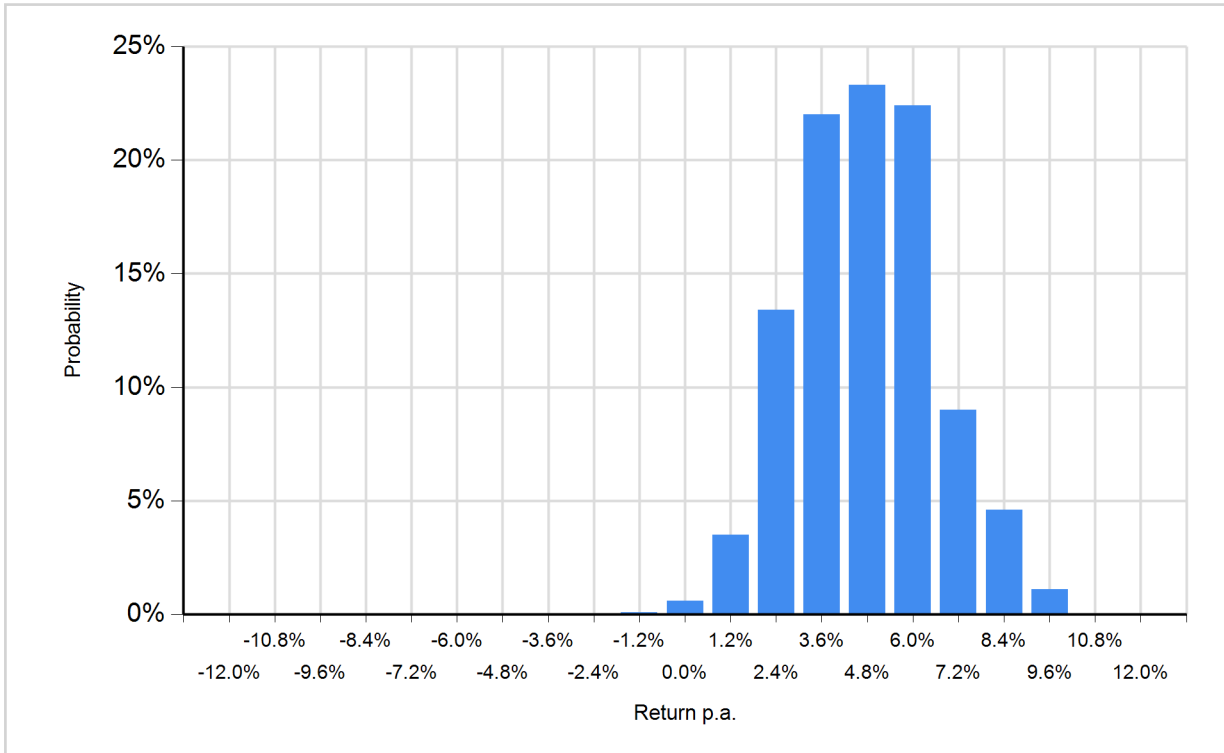


Asset Class Weights



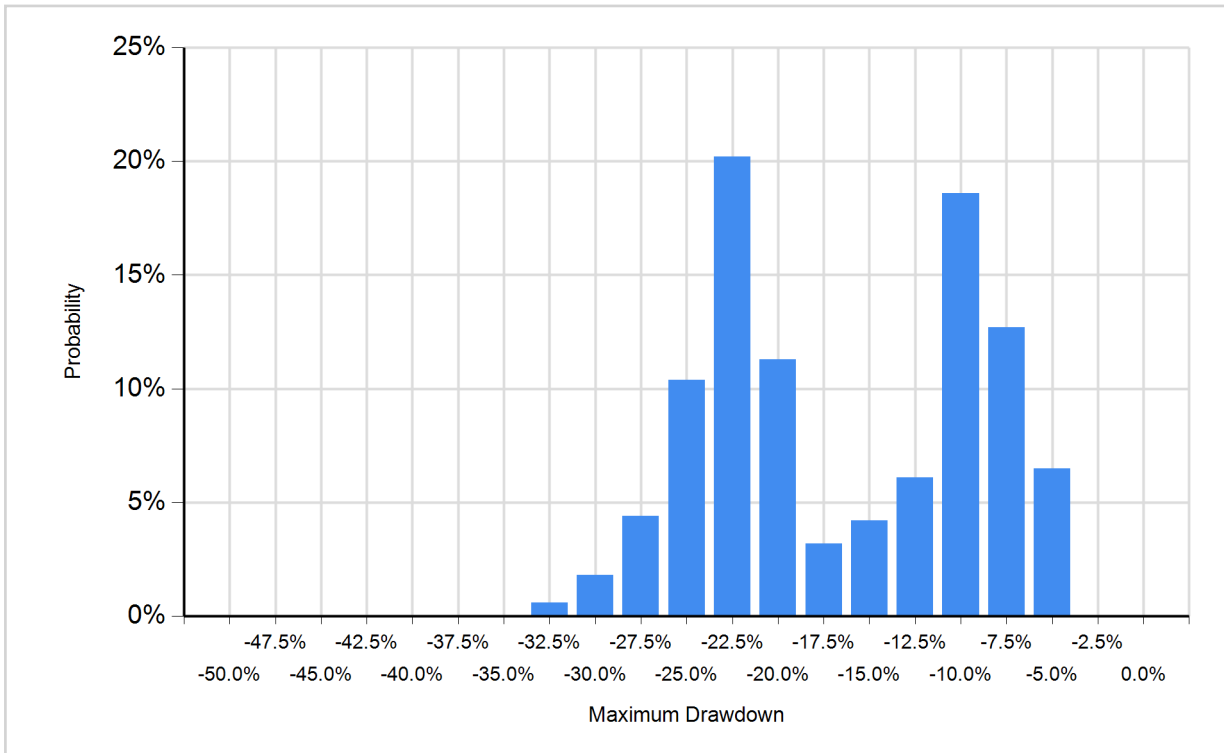
Return Distribution

Average return p.a.: 4.1%

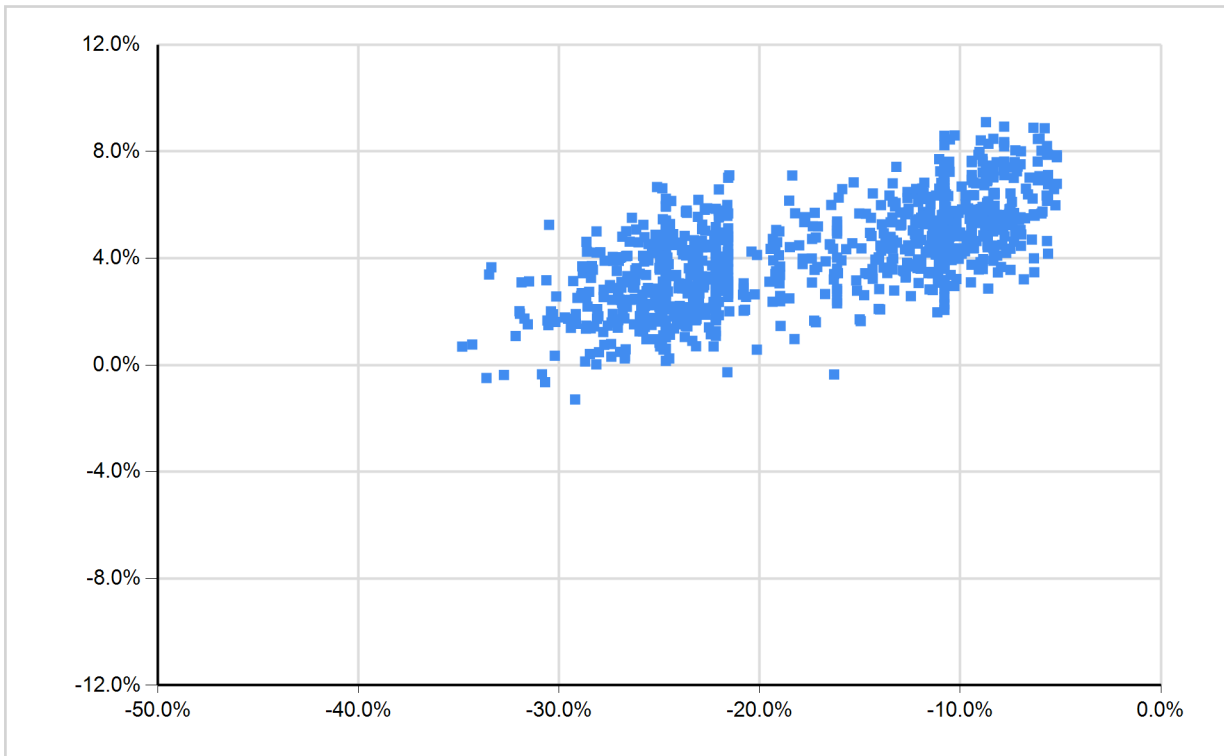


Maximum Drawdown Distribution

Average maximum drawdown: -20.0%



Return p.a. VS Maximum Drawdown



Costs p.a.

