Initial portfolio value = $ 1000013.0

Period 1: start date 01/02/2020, end date 02/28/2020

Strategy "Buy and Hold", value begin = $ 1000013.00, value end = $ 893956.82

Strategy "Equally Weighted Portfolio", value begin = $ 990898.24, value end = $ 893208.59

Strategy "Minimum Variance Portfolio", value begin = $ 992758.41, value end = $ 916240.12

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 990064.08, value end = $ 922087.12

Strategy "Equal risk contributions", value begin = $ 991764.84, value end = $ 904269.40

Strategy "Leveraged equal risk contributions", value begin = $ 987625.96, value end = $ 801842.66

Strategy "Robust mean-variance optimization", value begin = $ 992214.57, value end = $ 917833.69

Period 2: start date 03/02/2020, end date 04/30/2020

Strategy "Buy and Hold", value begin = $ 945076.08, value end = $ 949228.39

Strategy "Equally Weighted Portfolio", value begin = $ 931395.29, value end = $ 862353.83

Strategy "Minimum Variance Portfolio", value begin = $ 955988.34, value end = $ 851552.27

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 962073.71, value end = $ 1017232.42

Strategy "Equal risk contributions", value begin = $ 943554.83, value end = $ 857984.71

Strategy "Leveraged equal risk contributions", value begin = $ 880457.10, value end = $ 711261.14

Strategy "Robust mean-variance optimization", value begin = $ 963167.53, value end = $ 947878.18

Period 3: start date 05/01/2020, end date 06/30/2020

Strategy "Buy and Hold", value begin = $ 937916.75, value end = $ 913415.30

Strategy "Equally Weighted Portfolio", value begin = $ 831101.45, value end = $ 934159.54

Strategy "Minimum Variance Portfolio", value begin = $ 827264.88, value end = $ 854237.62

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 974382.43, value end = $ 1175786.72

Strategy "Equal risk contributions", value begin = $ 827544.07, value end = $ 923533.33

Strategy "Leveraged equal risk contributions", value begin = $ 650801.50, value end = $ 841078.83

Strategy "Robust mean-variance optimization", value begin = $ 919674.19, value end = $ 997796.15

Period 4: start date 07/01/2020, end date 08/31/2020

Strategy "Buy and Hold", value begin = $ 905419.70, value end = $ 994693.42

Strategy "Equally Weighted Portfolio", value begin = $ 927755.25, value end = $ 1060727.96

Strategy "Minimum Variance Portfolio", value begin = $ 856556.48, value end = $ 981500.25

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 1219677.78, value end = $ 1606749.62

Strategy "Equal risk contributions", value begin = $ 919911.78, value end = $ 1060207.85

Strategy "Leveraged equal risk contributions", value begin = $ 833606.02, value end = $ 1113205.59

Strategy "Robust mean-variance optimization", value begin = $ 1002082.91, value end = $ 1140319.43

Period 5: start date 09/01/2020, end date 10/30/2020

Strategy "Buy and Hold", value begin = $ 993194.54, value end = $ 971914.18

Strategy "Equally Weighted Portfolio", value begin = $ 1068338.47, value end = $ 999243.10

Strategy "Minimum Variance Portfolio", value begin = $ 983247.54, value end = $ 942756.98

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 1640724.87, value end = $ 1553110.75

Strategy "Equal risk contributions", value begin = $ 1068126.51, value end = $ 1002768.01

Strategy "Leveraged equal risk contributions", value begin = $ 1128975.29, value end = $ 998690.52
Strategy "Robust mean-variance optimization", value begin = $ 1145563.91, value end = $ 1097253.48

Period 6: start date 11/02/2020, end date 12/31/2020
Strategy "Buy and Hold", value begin = $ 983801.02, value end = $ 1004435.74
Strategy "Equally Weighted Portfolio", value begin = $ 1008081.57, value end = $ 1194326.17
Strategy "Minimum Variance Portfolio", value begin = $ 951192.00, value end = $ 1005965.27
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 1551710.50, value end = $ 1789114.22
Strategy "Equal risk contributions", value begin = $ 1010990.80, value end = $ 1186792.03
Strategy "Leveraged equal risk contributions", value begin = $ 1015129.58, value end = $ 1366280.88
Strategy "Robust mean-variance optimization", value begin = $ 1104553.84, value end = $ 1239463.61

Period 7: start date 01/04/2021, end date 02/26/2021
Strategy "Buy and Hold", value begin = $ 1005601.39, value end = $ 956244.08
Strategy "Equally Weighted Portfolio", value begin = $ 1180783.14, value end = $ 1267218.28
Strategy "Minimum Variance Portfolio", value begin = $ 1003981.40, value end = $ 975148.49
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 1737553.76, value end = $ 1851368.10
Strategy "Equal risk contributions", value begin = $ 1173763.69, value end = $ 1226772.08
Strategy "Leveraged equal risk contributions", value begin = $ 1340316.32, value end = $ 1445660.80
Strategy "Robust mean-variance optimization", value begin = $ 1226135.01, value end = $ 1223490.20

Period 8: start date 03/01/2021, end date 04/30/2021
Strategy "Buy and Hold", value begin = $ 957791.35, value end = $ 1019731.32
Strategy "Equally Weighted Portfolio", value begin = $ 1297587.56, value end = $ 1398874.11
Strategy "Minimum Variance Portfolio", value begin = $ 975468.82, value end = $ 1088054.39
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 1899745.55, value end = $ 2059574.84
Strategy "Equal risk contributions", value begin = $ 1250751.78, value end = $ 1362050.22
Strategy "Leveraged equal risk contributions", value begin = $ 1493509.44, value end = $ 1716148.95
Strategy "Robust mean-variance optimization", value begin = $ 1233666.22, value end = $ 1365709.00

Period 9: start date 05/03/2021, end date 06/30/2021
Strategy "Buy and Hold", value begin = $ 1022204.61, value end = $ 987842.85
Strategy "Equally Weighted Portfolio", value begin = $ 1397748.67, value end = $ 1459313.30
Strategy "Minimum Variance Portfolio", value begin = $ 1087868.73, value end = $ 1076783.13
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 2051037.06, value end = $ 2014883.10
Strategy "Equal risk contributions", value begin = $ 1361002.02, value end = $ 1390889.63
Strategy "Leveraged equal risk contributions", value begin = $ 1714037.08, value end = $ 1773720.66
Strategy "Robust mean-variance optimization", value begin = $ 1364616.64, value end = $ 1362283.14

Period 10: start date 07/01/2021, end date 08/31/2021
Strategy "Buy and Hold", value begin = $ 993283.49, value end = $ 975250.19
Strategy "Equally Weighted Portfolio", value begin = $ 1466719.25, value end = $ 1517805.45
Strategy "Minimum Variance Portfolio", value begin = $ 1076813.56, value end = $ 1086661.37
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 2013740.32, value end = $ 2121759.90

Strategy "Equal risk contributions", value begin = $ 1397128.55, value end = $ 1448789.01
Strategy "Leveraged equal risk contributions", value begin = $ 1786179.40, value end = $ 1889556.82
Strategy "Robust mean-variance optimization", value begin = $ 1365053.95, value end = $ 1403921.84

Period 11: start date 09/01/2021, end date 10/29/2021
Strategy "Buy and Hold", value begin = $ 974520.08, value end = $ 949068.41
Strategy "Equally Weighted Portfolio", value begin = $ 1513571.60, value end = $ 1563474.39
Strategy "Minimum Variance Portfolio", value begin = $ 1081129.14, value end = $ 1057285.32
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 2102413.32, value end = $ 2144854.73
Strategy "Equal risk contributions", value begin = $ 1442868.67, value end = $ 1457697.42
Strategy "Leveraged equal risk contributions", value begin = $ 1877629.53, value end = $ 1907362.41
Strategy "Robust mean-variance optimization", value begin = $ 1395095.53, value end = $ 1364723.09

Period 12: start date 11/01/2021, end date 12/31/2021
Strategy "Buy and Hold", value begin = $ 951350.41, value end = $ 932471.35
Strategy "Equally Weighted Portfolio", value begin = $ 1584847.25, value end = $ 1646671.96
Strategy "Minimum Variance Portfolio", value begin = $ 1054688.50, value end = $ 1048743.13
Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 2113773.28, value end = $ 2217106.01
Strategy "Equal risk contributions", value begin = $ 1467876.00, value end = $ 1520269.68
Strategy "Leveraged equal risk contributions", value begin = $ 1927776.42, value end = $ 2032984.44
Strategy "Robust mean-variance optimization", value begin = $ 1358271.60, value end = $ 1388387.41