Initial portfolio value = $ 890077.15

Period 1: start date 01/03/2022, end date 02/28/2022
   Strategy "Buy and Hold", value begin = $ 890077.15, value end = $ 924072.93
   Strategy "Equally Weighted Portfolio", value begin = $ 881997.57, value end = $ 802549.65
   Strategy "Minimum Variance Portfolio", value begin = $ 885873.66, value end = $ 863328.94
   Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 881222.23, value end = $ 800298.98
   Strategy "Equal risk contributions", value begin = $ 882687.51, value end = $ 814758.90
   Strategy "Leveraged equal risk contributions", value begin = $ 879463.26, value end = $ 748311.02
   Strategy "Robust mean-variance optimization", value begin = $ 883675.91, value end = $ 828053.68

Period 2: start date 03/01/2022, end date 04/29/2022
   Strategy "Buy and Hold", value begin = $ 921940.14, value end = $ 807230.89
   Strategy "Equally Weighted Portfolio", value begin = $ 783067.12, value end = $ 705796.90
   Strategy "Minimum Variance Portfolio", value begin = $ 854828.72, value end = $ 782907.97
   Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 783840.52, value end = $ 694319.06
   Strategy "Equal risk contributions", value begin = $ 798693.30, value end = $ 736335.68
   Strategy "Leveraged equal risk contributions", value begin = $ 716567.31, value end = $ 591272.22
   Strategy "Robust mean-variance optimization", value begin = $ 819303.00, value end = $ 758423.10

Period 3: start date 05/02/2022, end date 06/30/2022
   Strategy "Buy and Hold", value begin = $ 806237.92, value end = $ 877550.83
   Strategy "Equally Weighted Portfolio", value begin = $ 716066.23, value end = $ 654767.51
   Strategy "Minimum Variance Portfolio", value begin = $ 786244.72, value end = $ 820699.01
   Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 687940.85, value end = $ 735538.70
   Strategy "Equal risk contributions", value begin = $ 744995.69, value end = $ 708635.63
   Strategy "Leveraged equal risk contributions", value begin = $ 608654.22, value end = $ 535624.43
   Strategy "Robust mean-variance optimization", value begin = $ 762682.75, value end = $ 763333.31

Period 4: start date 07/01/2022, end date 08/31/2022
   Strategy "Buy and Hold", value begin = $ 892738.72, value end = $ 742946.10
   Strategy "Equally Weighted Portfolio", value begin = $ 656646.38, value end = $ 679030.46
   Strategy "Minimum Variance Portfolio", value begin = $ 825927.32, value end = $ 712502.66
   Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 732580.60, value end = $ 613023.91
   Strategy "Equal risk contributions", value begin = $ 712733.20, value end = $ 702240.81
   Strategy "Leveraged equal risk contributions", value begin = $ 543830.53, value end = $ 522659.57
   Strategy "Robust mean-variance optimization", value begin = $ 768423.48, value end = $ 687380.71

Period 5: start date 09/01/2022, end date 10/31/2022
   Strategy "Buy and Hold", value begin = $ 742641.68, value end = $ 682506.51
   Strategy "Equally Weighted Portfolio", value begin = $ 675547.95, value end = $ 646239.65
   Strategy "Minimum Variance Portfolio", value begin = $ 711049.16, value end = $ 700702.88

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 607825.58, value end = $ 538830.35

Strategy "Equal risk contributions", value begin = $ 700596.47, value end = $ 682681.45

Strategy "Leveraged equal risk contributions", value begin = $ 519371.31, value end = $ 483341.27

Strategy "Robust mean-variance optimization", value begin = $ 685726.30, value end = $ 683426.02

Period 6: start date 11/01/2022, end date 12/30/2022

Strategy "Buy and Hold", value begin = $ 683477.34, value end = $ 716351.42

Strategy "Equally Weighted Portfolio", value begin = $ 648031.33, value end = $ 644576.31

Strategy "Minimum Variance Portfolio", value begin = $ 708668.50, value end = $ 730238.06

Strategy "Maximum Sharpe Ratio Portfolio", value begin = $ 533866.53, value end = $ 543620.40

Strategy "Equal risk contributions", value begin = $ 685037.58, value end = $ 682735.06

Strategy "Leveraged equal risk contributions", value begin = $ 488062.31, value end = $ 483534.46

Strategy "Robust mean-variance optimization", value begin = $ 687911.03, value end = $ 697257.84