Portfolio Performance Report

Strategy Performance Metrics

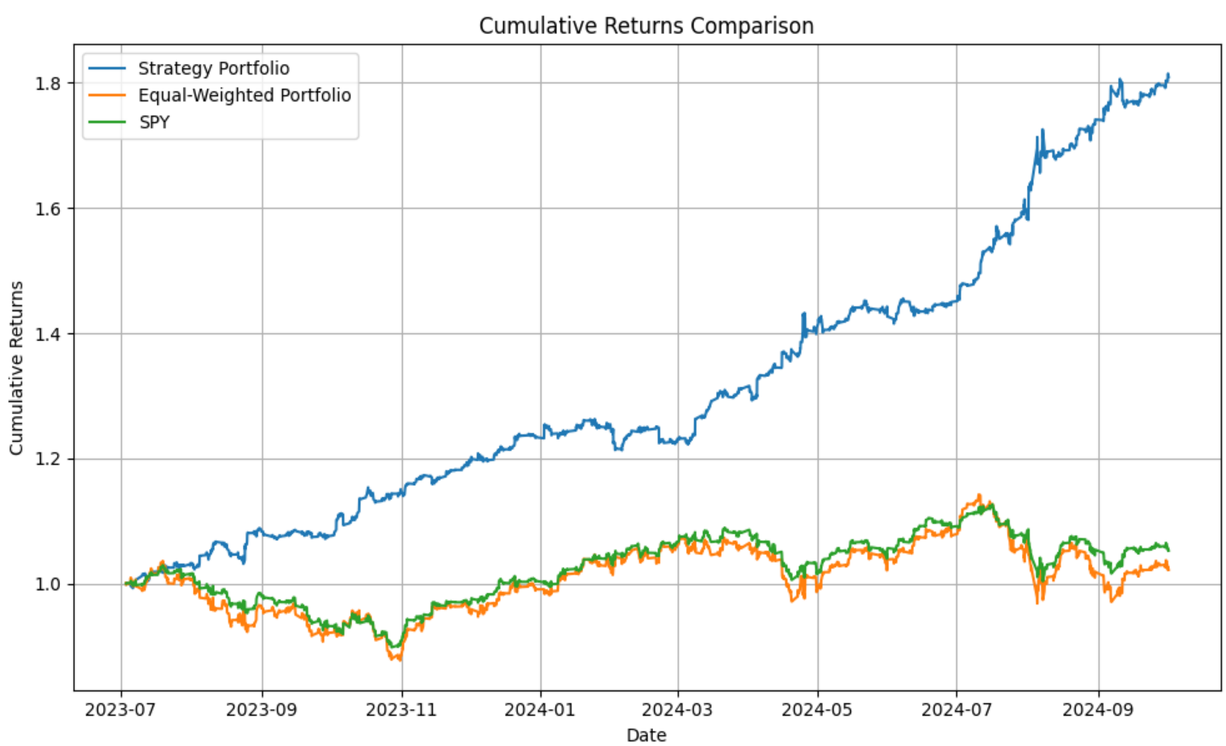
Total Return: 80.86%
Annual Return: 60.74%
Annual Volatility: 4.76%
Sharpe Ratio: 1232.86%
Max Drawdown: -3.94%

Equal-Weighted Portfolio Performance Metrics

Total Return: 2.25%
Annual Return: 1.80%
Annual Volatility: 6.81%
Sharpe Ratio: -2.92%
Max Drawdown: -15.33%

SPY Performance Metrics

Total Return: 5.31%
Annual Return: 4.23%
Annual Volatility: 4.65%
Sharpe Ratio: 47.97%
Max Drawdown: -12.70%


Cumulative Returns Comparison
Strategy Portfolio
Equal-Weighted Portfolio
SPY
Cumulative Returns
1.8
1.6
1.4
1.2
1.0
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date