Portfolio Performance Report

Strategy Performance Metrics

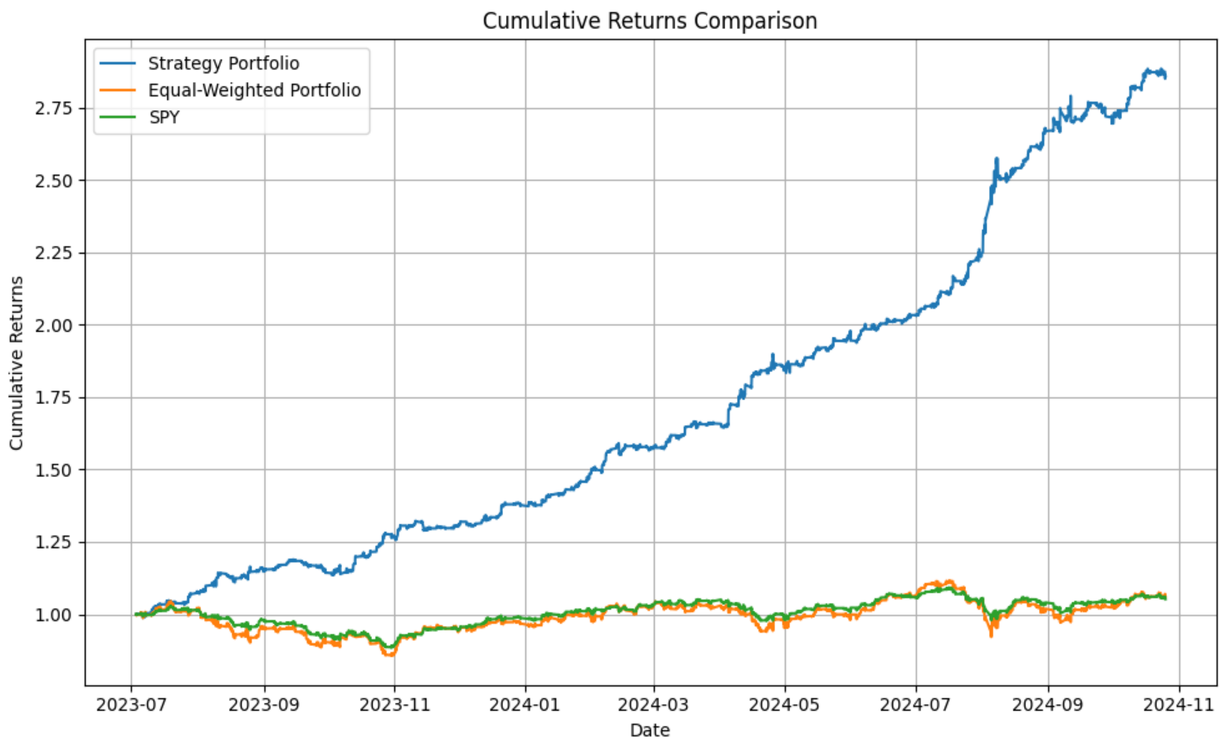
Total Return: 185.98%
Annual Return: 122.45%
Annual Volatility: 4.06%
Sharpe Ratio: 2964.17%
Max Drawdown: -4.61%

Equal-Weighted Portfolio Performance Metrics

Total Return: 6.07%
Annual Return: 4.59%
Annual Volatility: 5.44%
Sharpe Ratio: 47.58%
Max Drawdown: -17.97%

SPY Performance Metrics

Total Return: 5.22%
Annual Return: 3.95%
Annual Volatility: 3.41%
Sharpe Ratio: 57.13%
Max Drawdown: -13.85%


Cumulative Returns Comparison
Strategy Portfolio
Equal-Weighted Portfolio
SPY
Cumulative Returns
Date
2.75
2.50
2.25
2.00
1.75
1.50
1.25
1.00
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
2024-11