Portfolio Performance Report

Strategy Performance Metrics

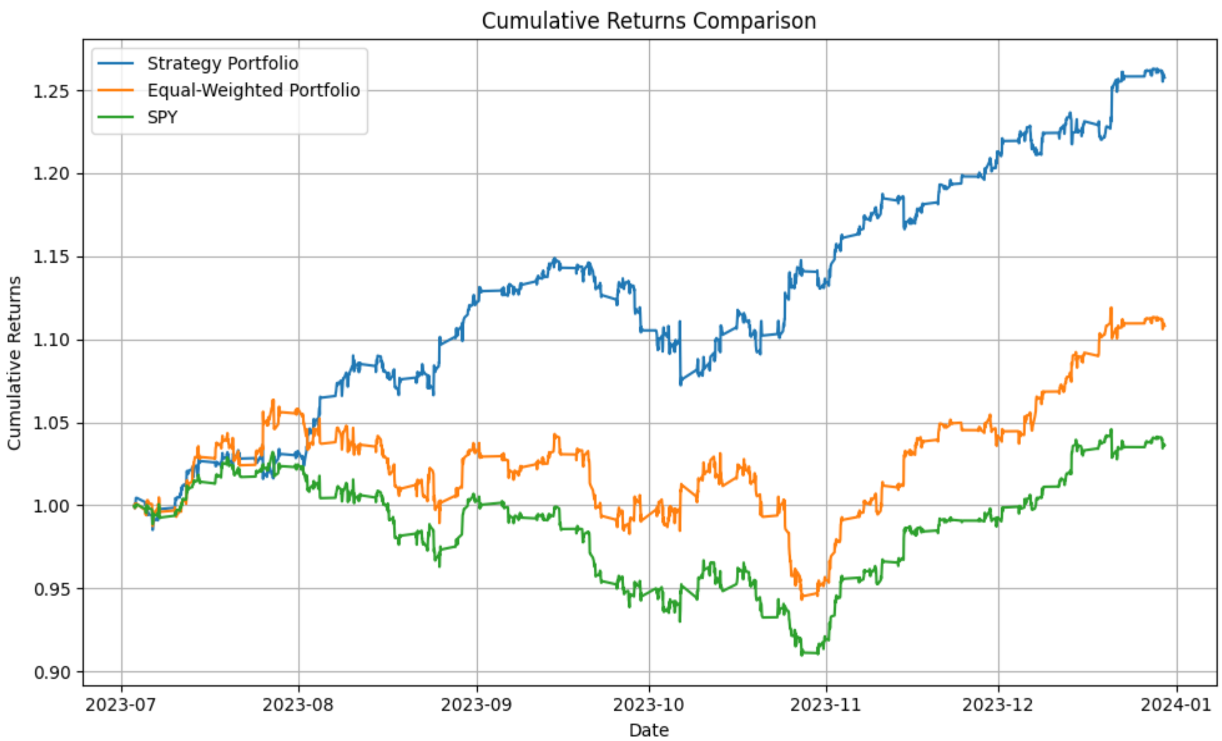
Total Return: 25.75%
Annual Return: 59.62%
Annual Volatility: 3.37%
Sharpe Ratio: 1707.45%
Max Drawdown: -6.67%

Equal-Weighted Portfolio Performance Metrics

Total Return: 10.81%
Annual Return: 23.30%
Annual Volatility: 3.80%
Sharpe Ratio: 560.46%
Max Drawdown: -11.32%

SPY Performance Metrics

Total Return: 3.62%
Annual Return: 7.53%
Annual Volatility: 3.05%
Sharpe Ratio: 181.04%
Max Drawdown: -11.88%


Cumulative Returns Comparison
Strategy Portfolio
Equal-Weighted Portfolio
SPY
Cumulative Returns
1.25
1.20
1.15
1.10
1.05
1.00
0.95
0.90
2023-07
2023-08
2023-09
2023-10
2023-11
2023-12
2024-01
Date