

⚙️ Strategy Settings

Select Assets (S&P 500)

AAPL ×

MSFT ×

AMZN ×

GOOGL ×

+ Add Custom Ticker (e.g. BTC-USD)

Selected: 4 assets

Select Optimization Strategy

Compare Both (Recomm...

Investment Capital (\$)

10000

Start Date

2018/01/01

End Date

2025/12/03

Avg Risk-Free Rate: 2.83%

🚀 Build Portfolio

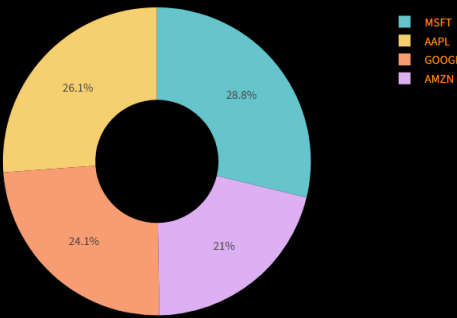
🧠 QuantAlloc: ML-Driven Portfolio Optimization

📊 Performance Metrics

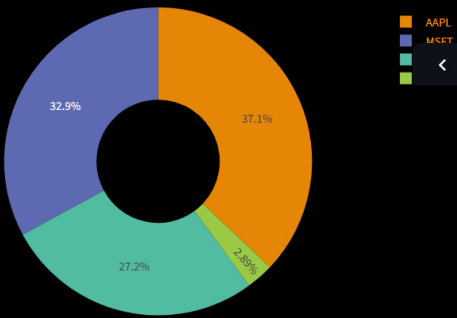
📅 Hierarchical Risk Parity strategy (HRP)			⚡ Max Sharpe Strategy (MVO)		
Return	Volatility	Sharpe	Return	Volatility	Sharpe
27.0%	26.8%	0.90	26.4%	26.7%	0.88

🎯 Asset Allocation

HRP Weights



MVO Weights



📄 View HRP Buying Guide

Ticker	Shares	Price	Cost
MSFT	6	\$490.00	\$2940.00
AAPL	9	\$286.19	\$2575.71
GOOGL	7	\$315.81	\$2210.67
AMZN	9	\$234.42	\$2109.78

Cash Remaining: \$163.84

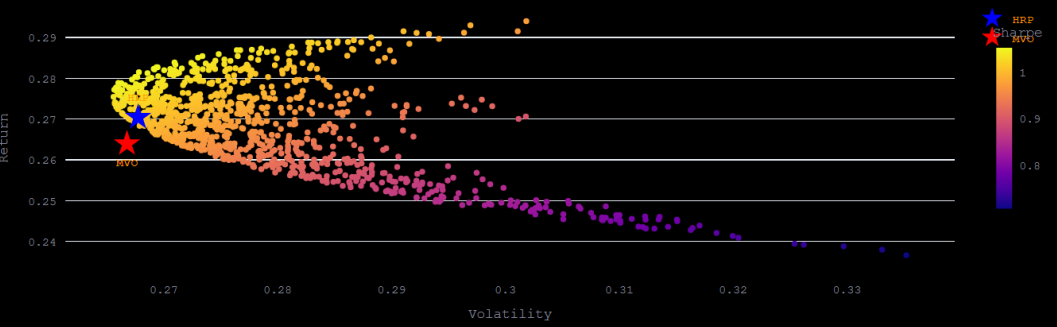
📄 View MVO Buying Guide

Ticker	Shares	Price	Cost
AAPL	13	\$286.19	\$3720.47
MSFT	7	\$490.00	\$3430.00
GOOGL	8	\$315.81	\$2526.48
AMZN	1	\$234.42	\$234.42

Cash Remaining: \$88.63

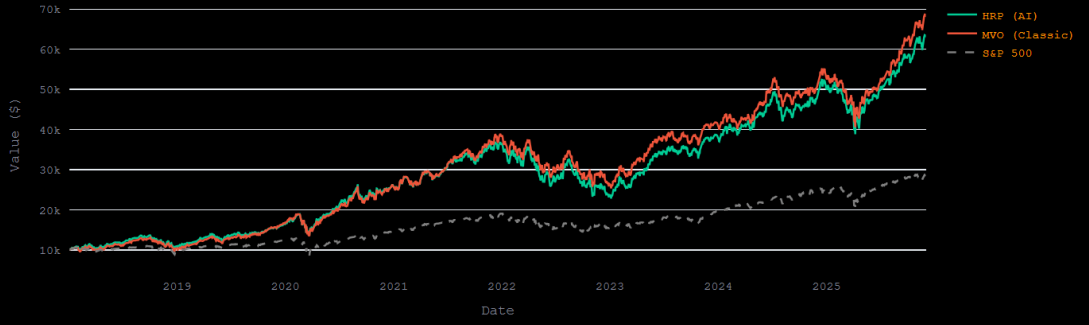
📈 Efficient Frontier Analysis

Monte Carlo Simulation



Historical Backtest

Portfolio Value Over Time (\$)



🏆 Winner: Max Sharpe (MVO) with a final value of \$68865.84 (Profit: \$58865.84)