

⚙️ Strategy Settings

Select Assets (S&P 500)

+ 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)

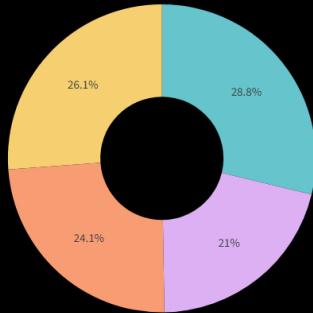
Return: 27.0% Volatility: 26.8% Sharpe: 0.90

⚡ Max Sharpe Strategy (MVO)

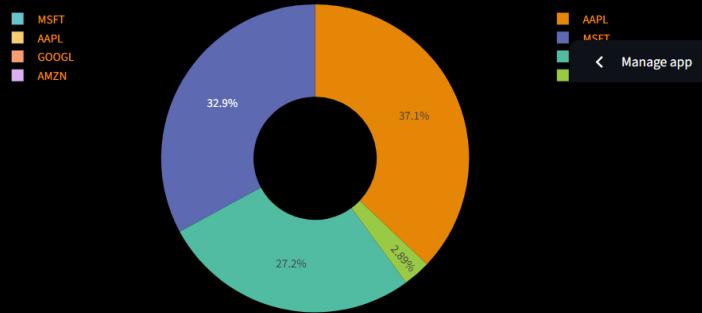
Return: 26.4% Volatility: 26.7% Sharpe: 0.88

🌐 Asset Allocation

HRP Weights



MVO Weights



⌄ View HRP Buying Guide

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

Cash Remaining: \$163.84

⌄ View MVO Buying Guide

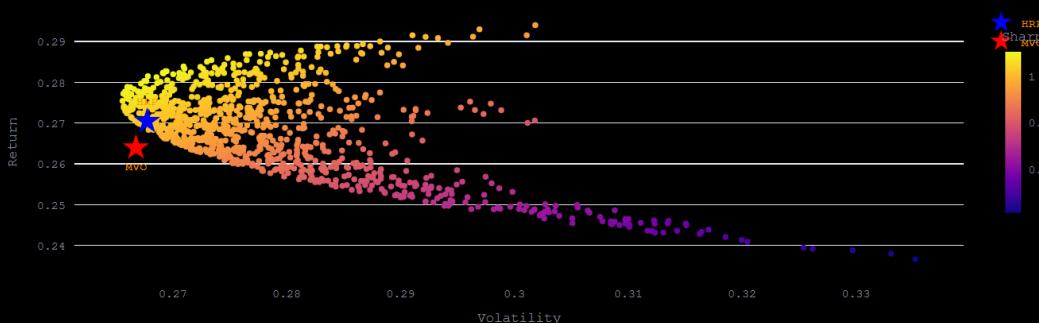
	Ticker	Shares	Price	Cost
1	AAPL	13	\$286.19	\$3720.47
2	MSFT	7	\$490.00	\$3430.00
3	GOOGL	8	\$315.81	\$2526.48
4	AMZN	1	\$234.42	\$234.42

Cash Remaining: \$88.63

◀ Manage app

📈 Efficient Frontier Analysis

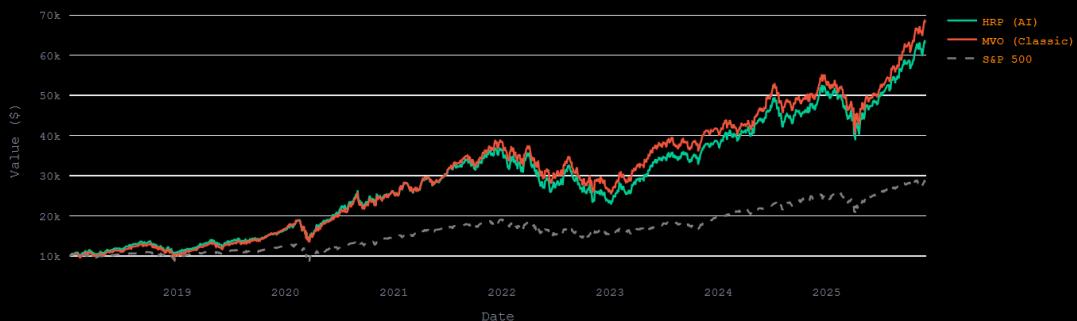
Monte Carlo Simulation



◀ Manage app

📈 Historical Backtest

Portfolio Value Over Time (\$)



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

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◀ Manage app