Deploy

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

Build Portfolio

QuantAlloc: ML-Driven Portfolio Optimization

Performance Metrics

Hierarchical Risk Parity strategy (HRP)

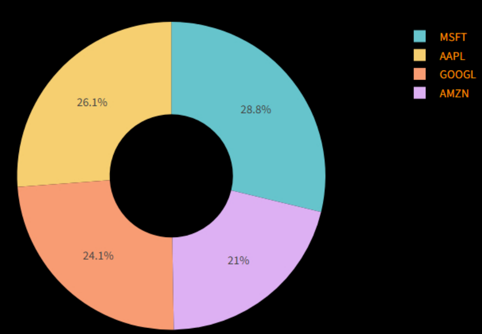
Return	Volatility	Sharpe
27.0%	26.8%	1.01

Max Sharpe Strategy (MVO)

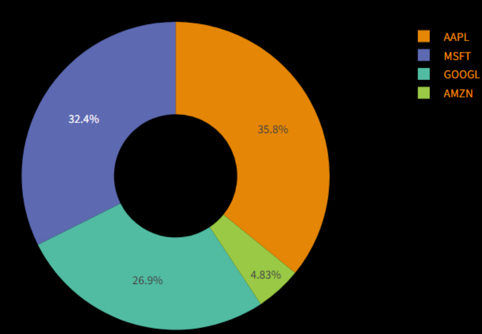
Return	Volatility	Sharpe
26.2%	26.7%	0.98

Asset Allocation

HRP Weights



MVO Weights

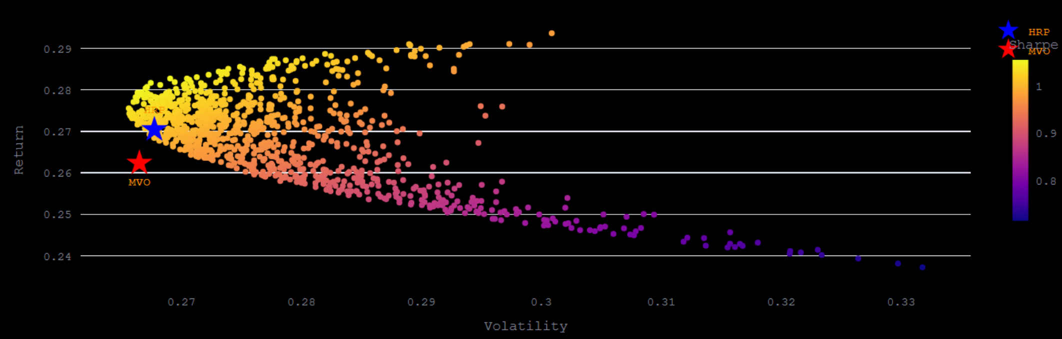


> View HRP Buying Guide

> View MVO Buying Guide

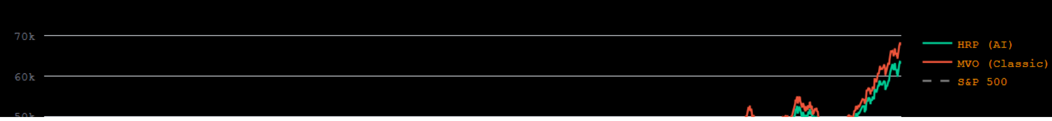
Efficient Frontier Analysis

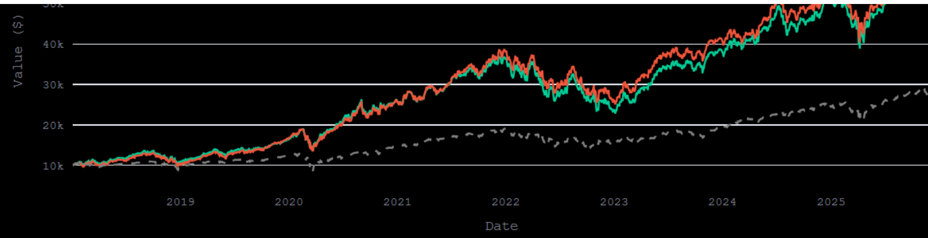
Monte Carlo Simulation



Historical Backtest

Portfolio Value Over Time ($)





🏆 **Winner:** Max Sharpe (MVO) with a final value of **$68342.89** (Profit: $58342.89)