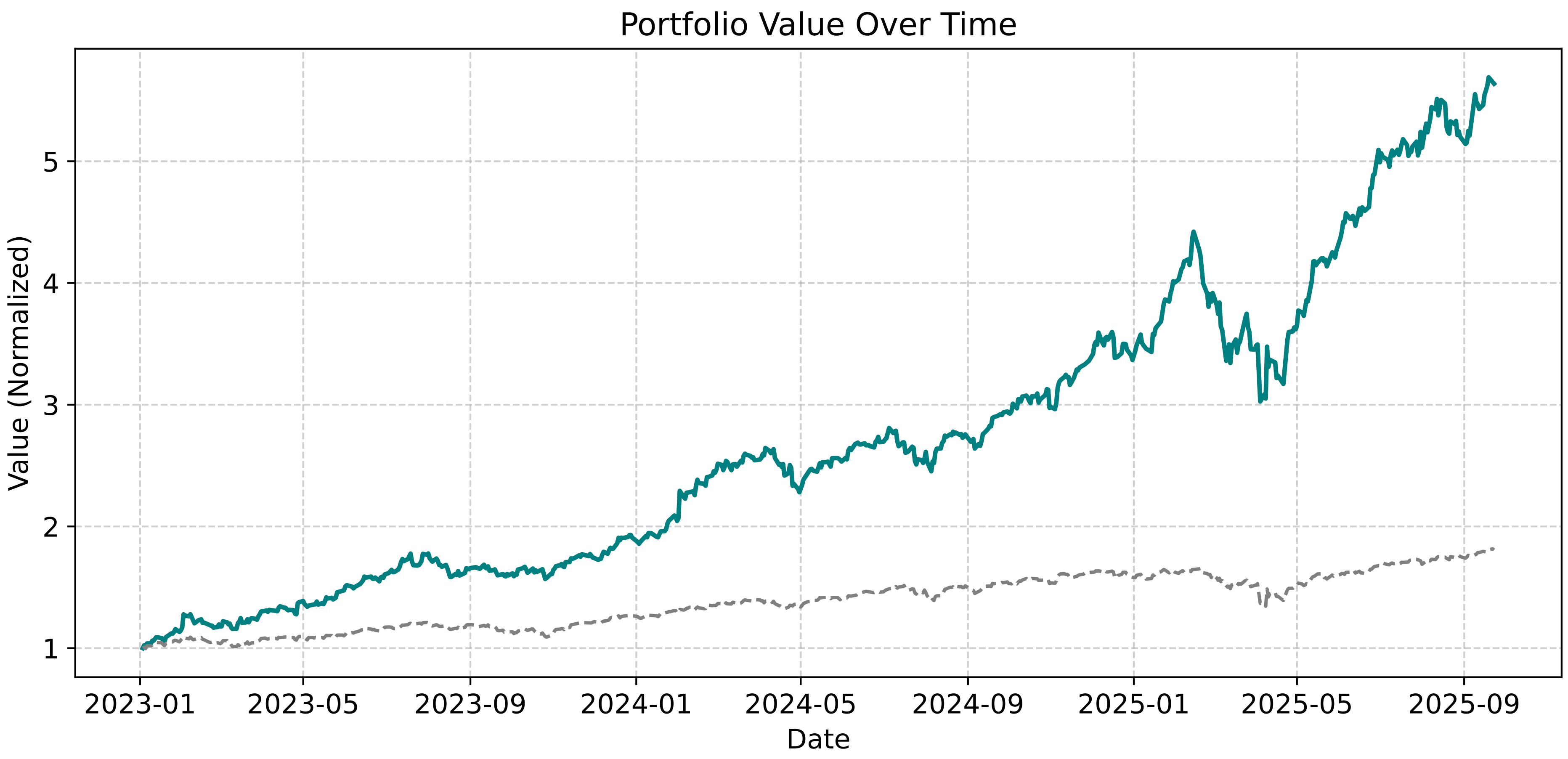
Portfolio Performance Report

Date: September 23, 2025

Weighting Method: Sharpe_opt

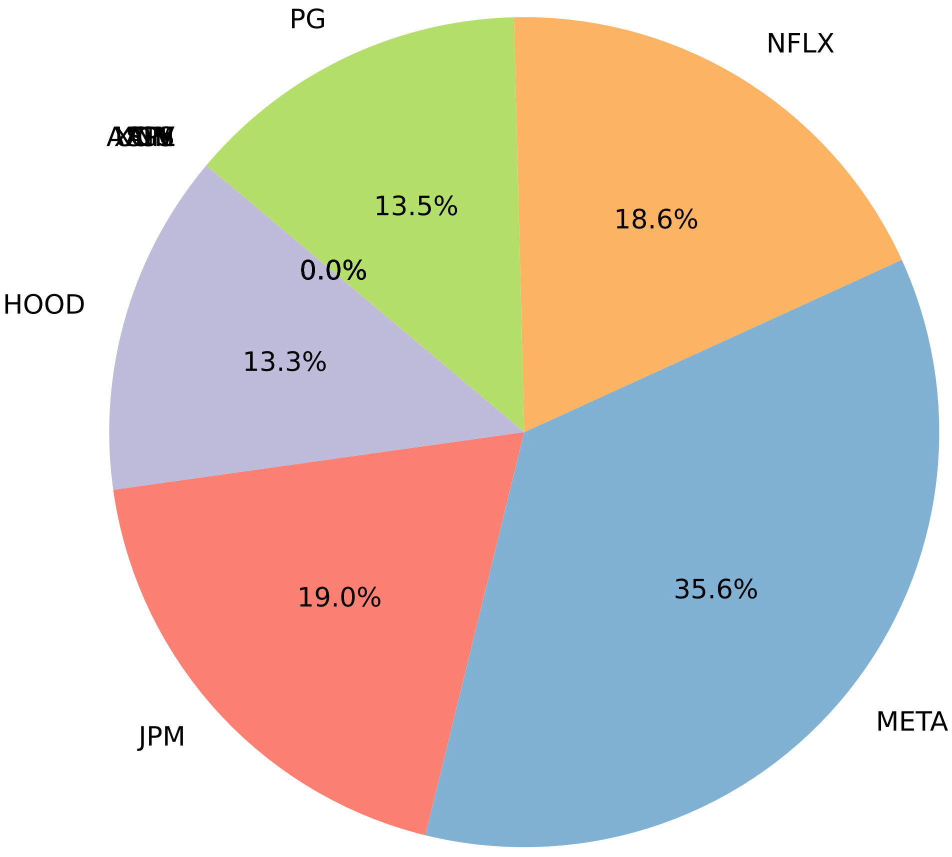
This report summarizes portfolio performance, allocation, and key metrics.


Portfolio Value Over Time
Value (Normalized)
Date
1
2
3
4
5
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
2025-09

Weighting Method Summary

Sharpe-Optimized Weighting: Weights are optimized to maximize the portfolio's Sharpe ratio. This method uses historical returns and covariances to find the risk-adjusted return-maximizing allocation.

Asset Allocation



Performance Metrics

Cumulative Return: 4.6371

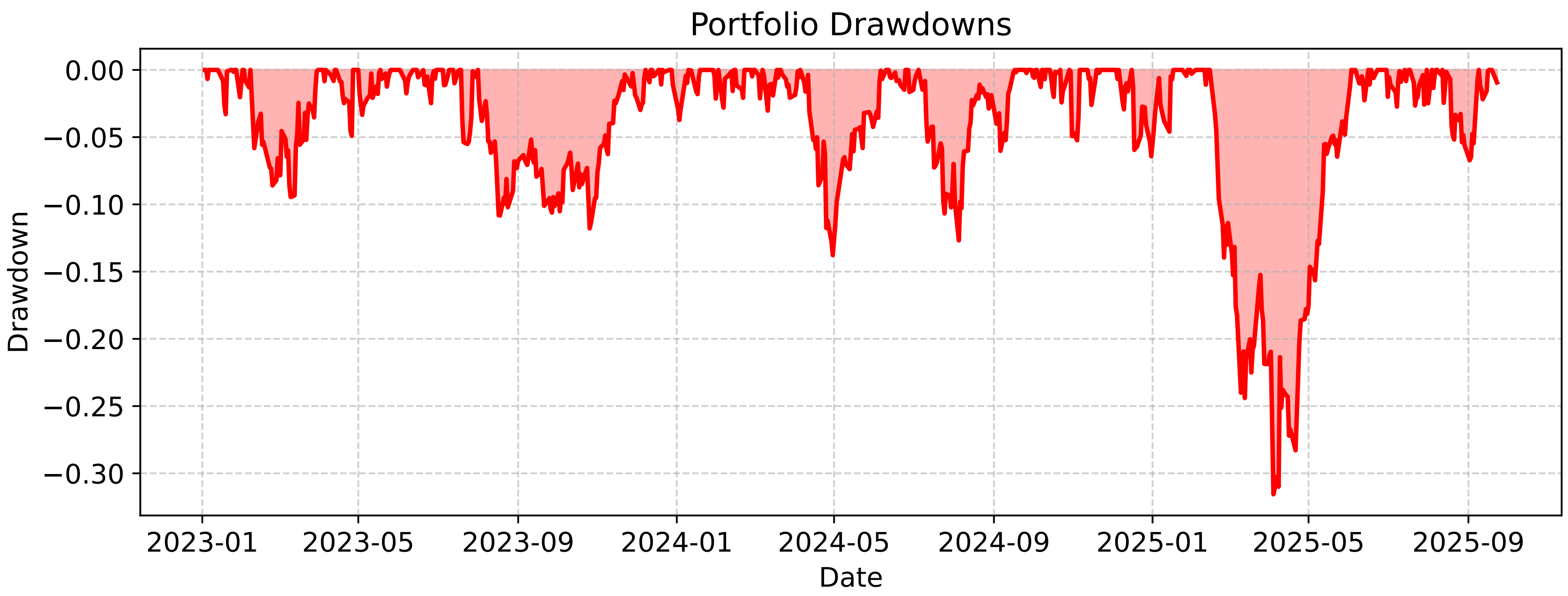
Annual Volatility: 0.2870

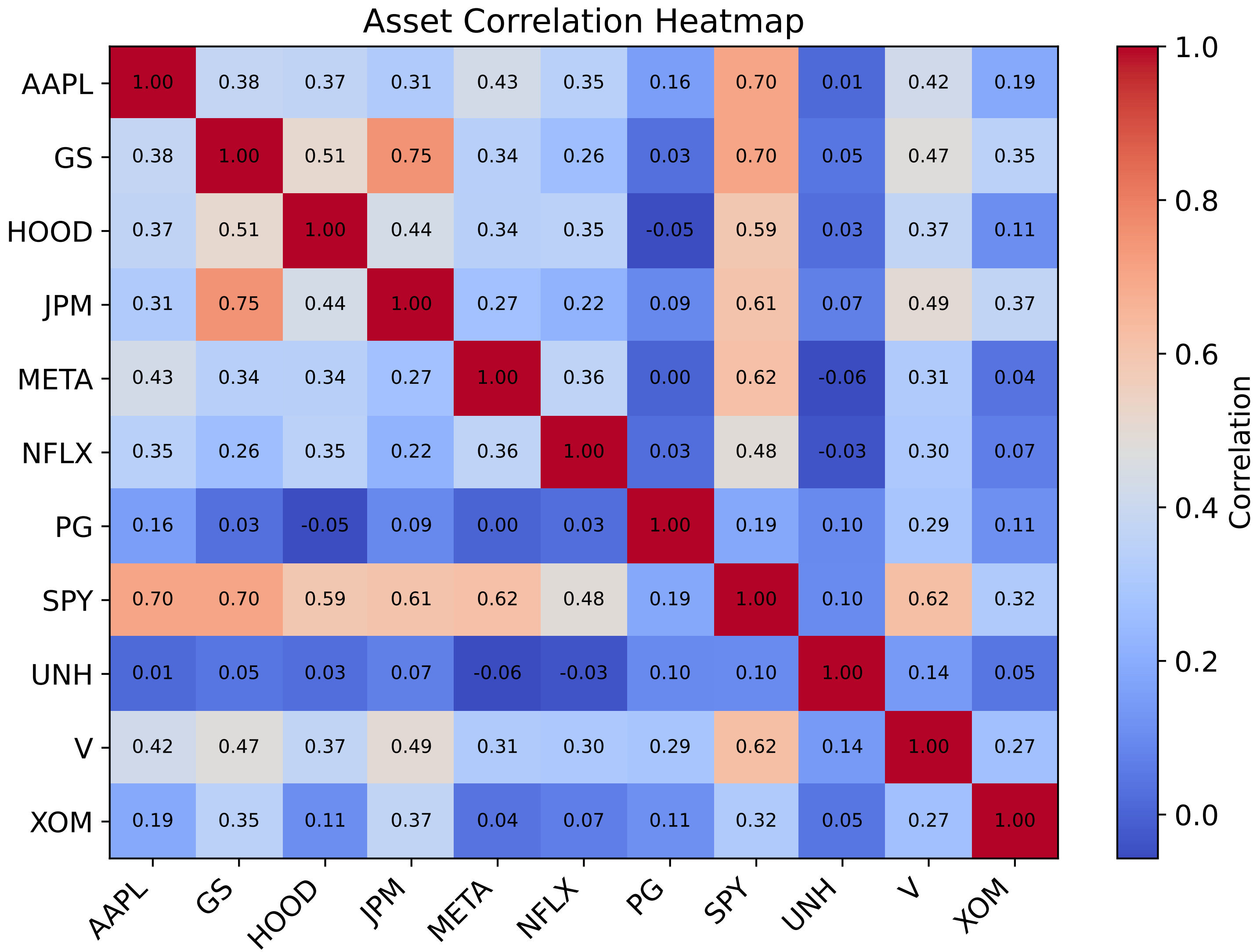
Sharpe Ratio: 2.2669

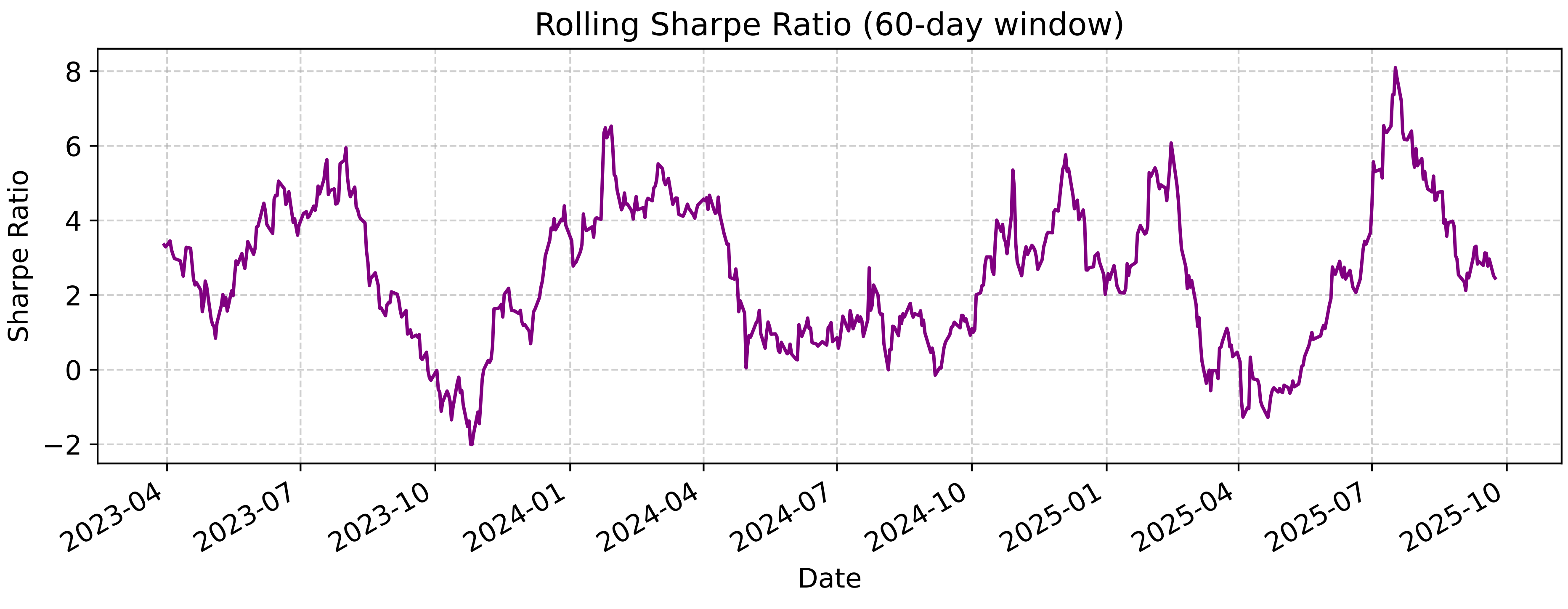
Sortino Ratio: 3.4319

Max Drawdown: -0.3156

CAGR: 0.8879


Portfolio Drawdowns
Drawdown
0.00
−0.05
−0.10
−0.15
−0.20
−0.25
−0.30
Date
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
2025-09


Asset Correlation Heatmap
AAPL
GS
HOOD
JPM
META
NFLX
PG
SPY
UNH
V
XOM
1.00 0.38 0.37 0.31 0.43 0.35 0.16 0.70 0.01 0.42 0.19
0.38 1.00 0.51 0.75 0.34 0.26 0.03 0.70 0.05 0.47 0.35
0.37 0.51 1.00 0.44 0.34 0.35 -0.05 0.59 0.03 0.37 0.11
0.31 0.75 0.44 1.00 0.27 0.22 0.09 0.61 0.07 0.49 0.37
0.43 0.34 0.34 0.27 1.00 0.36 0.00 0.62 -0.06 0.31 0.04
0.35 0.26 0.35 0.22 0.36 1.00 0.03 0.48 -0.03 0.30 0.07
0.16 0.03 -0.05 0.09 0.00 0.03 1.00 0.19 0.10 0.29 0.11
0.70 0.70 0.59 0.61 0.62 0.48 0.19 1.00 0.10 0.62 0.32
0.01 0.05 0.03 0.07 -0.06 -0.03 0.10 0.10 1.00 0.14 0.05
0.42 0.47 0.37 0.49 0.31 0.30 0.29 0.62 0.14 1.00 0.27
0.19 0.35 0.11 0.37 0.04 0.07 0.11 0.32 0.05 0.27 1.00
1.0
0.8
0.6
0.4
0.2
0.0
Correlation



Rolling Sharpe Ratio (60-day window)
Sharpe Ratio
8
6
4
2
0
−2
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
2025-04
2025-07
2025-10
Date