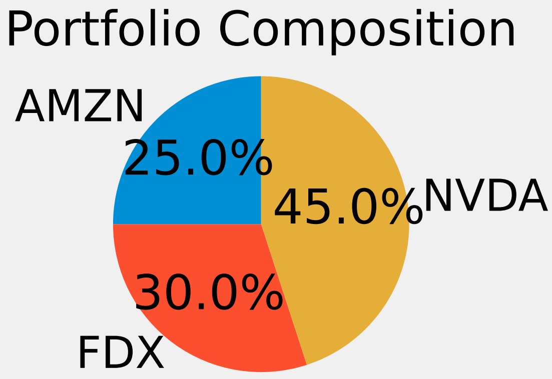
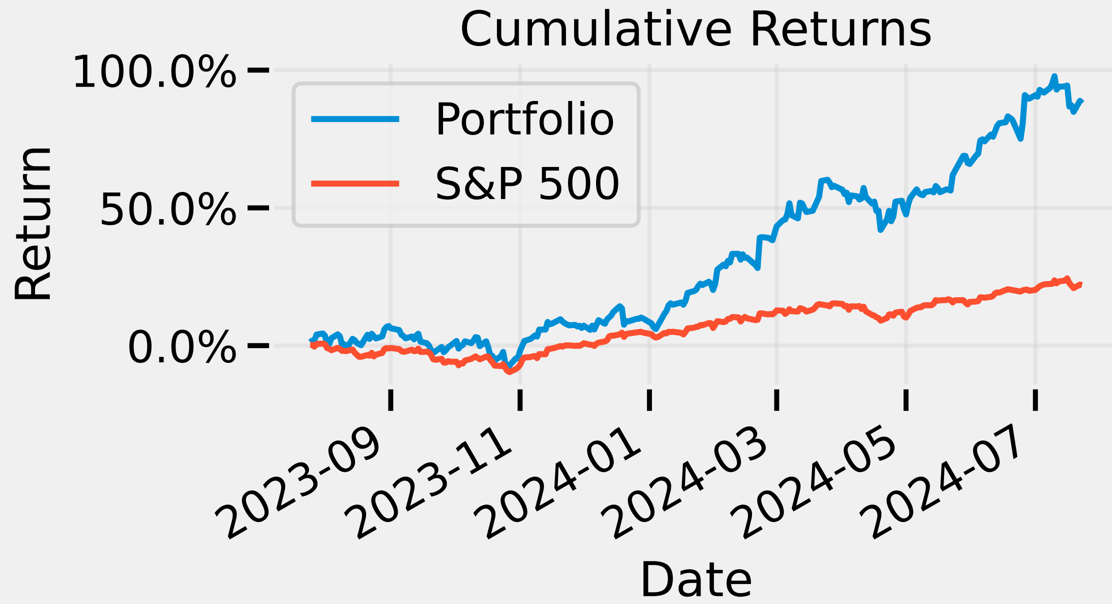
Portfolio Risk Management System



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Performance Summary (Annualized)
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                Portfolio       S&P 500
Return:         67.06%         20.59%
Volatility:     27.03%         11.32%
Sharpe Ratio:   2.33           1.47
Sortino Ratio:  3.82           2.28
Beta:           1.68           1.00
Treynor Ratio:  0.37           0.21
Max Drawdown:   -15.06%         -10.28%

Period: July 24, 2023 - July 24, 2024
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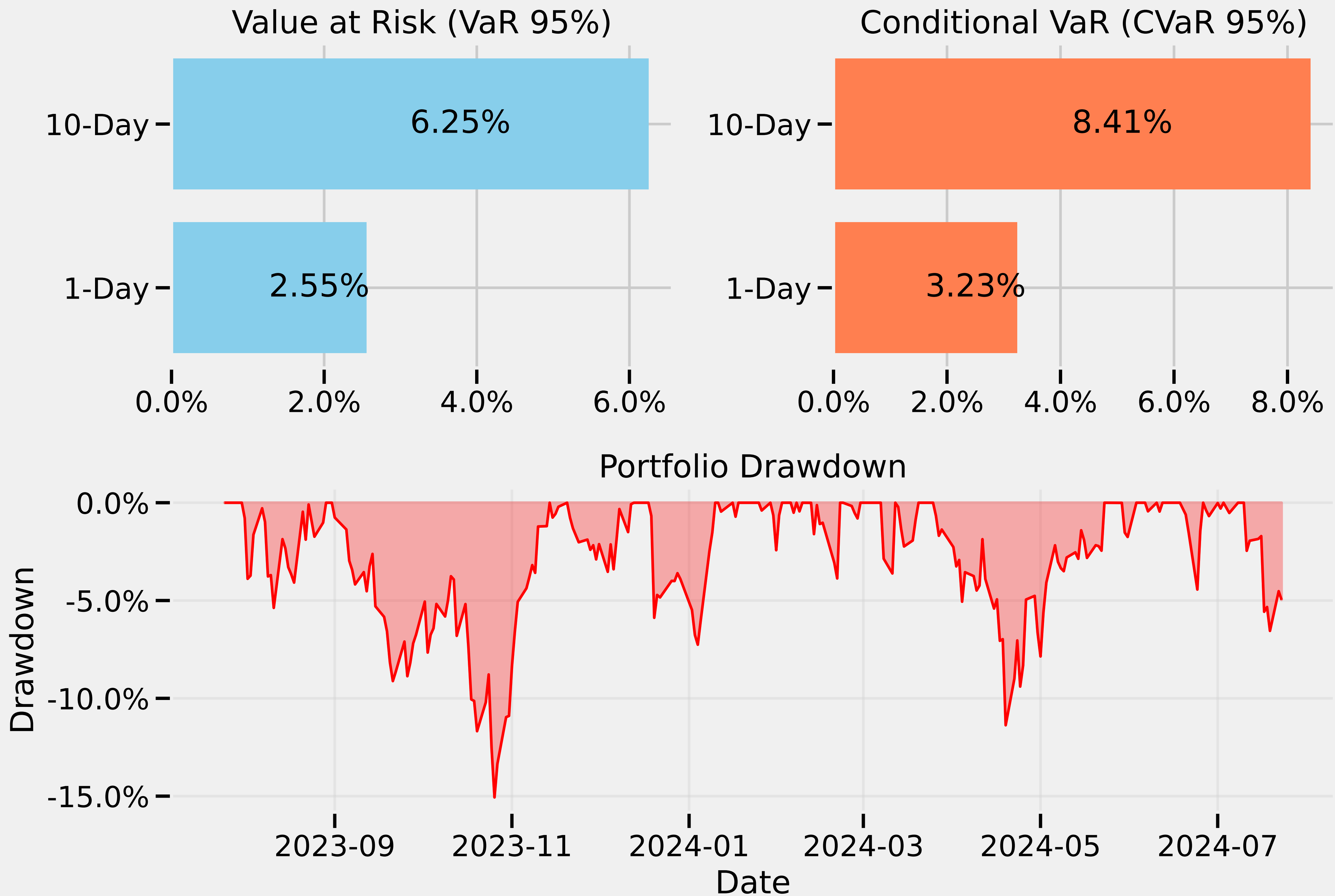
Risk Metrics & Analysis



Drawdown Analysis

Worst 5 Drawdowns

Start Date	End Date	Max Drawdown	Duration
2023-09-01	2023-11-14	-15.06%	74 days
2024-03-26	2024-05-23	-11.38%	58 days
2023-12-19	2024-01-10	-7.26%	22 days
2024-07-11	2024-07-23	-6.55%	12 days
2023-08-01	2023-08-29	-5.38%	28 days