

# Portfolio Summary

## General Info

Starting value = 10 Million GBP

Backtest Start = Febraury 2015

Backtest End = June 2022

Transaction Cost = 10 basis points(0.1 % of the transaction made)

## Portfolio

Sharpe Ratio = 0.92844

Annualized mean return = 13.85%

Annualized Volatility =14.92%

Holding value(End of June) = 22.3 Million GBP

## sp500

Sharpe Ratio = 0.8298

Annualized mean return = 12.74%

Annualized Volatility = 15.351%

Holding value(End of June) = 21.7 Million GBP

**See Graph on next page**

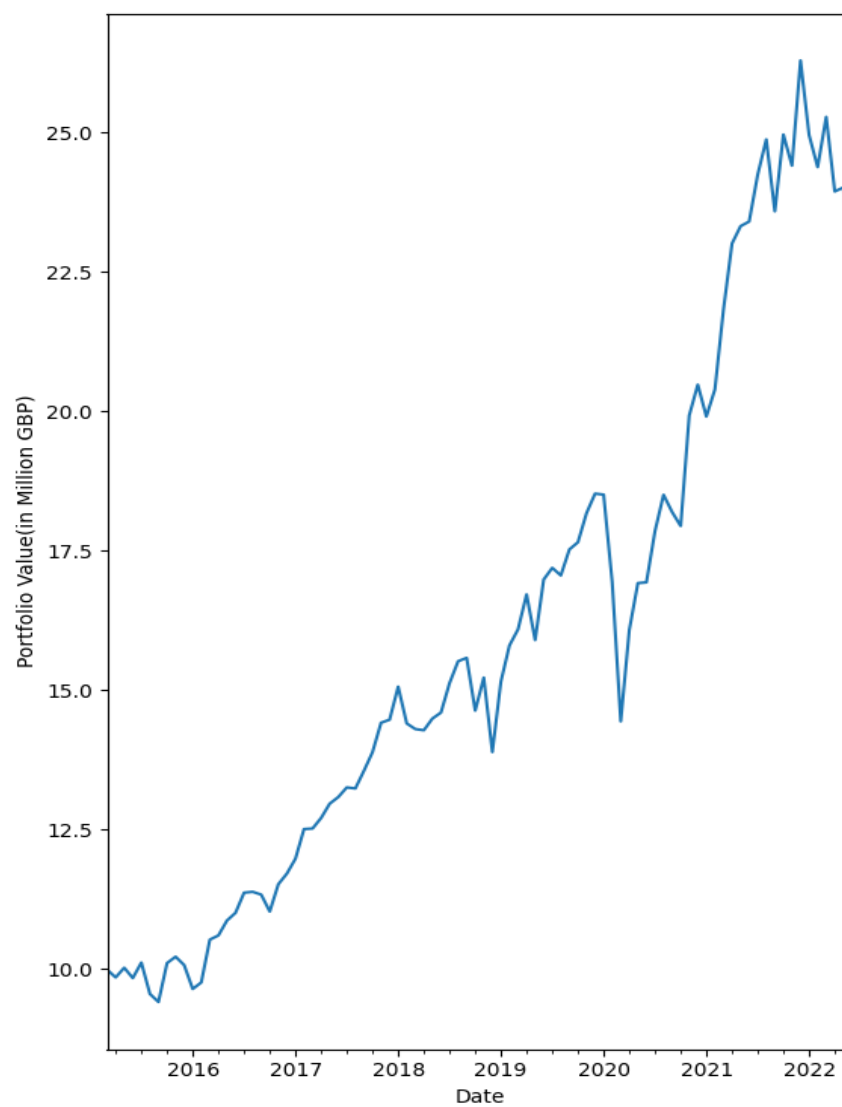


Figure 1: Plot of portfolio performance over time