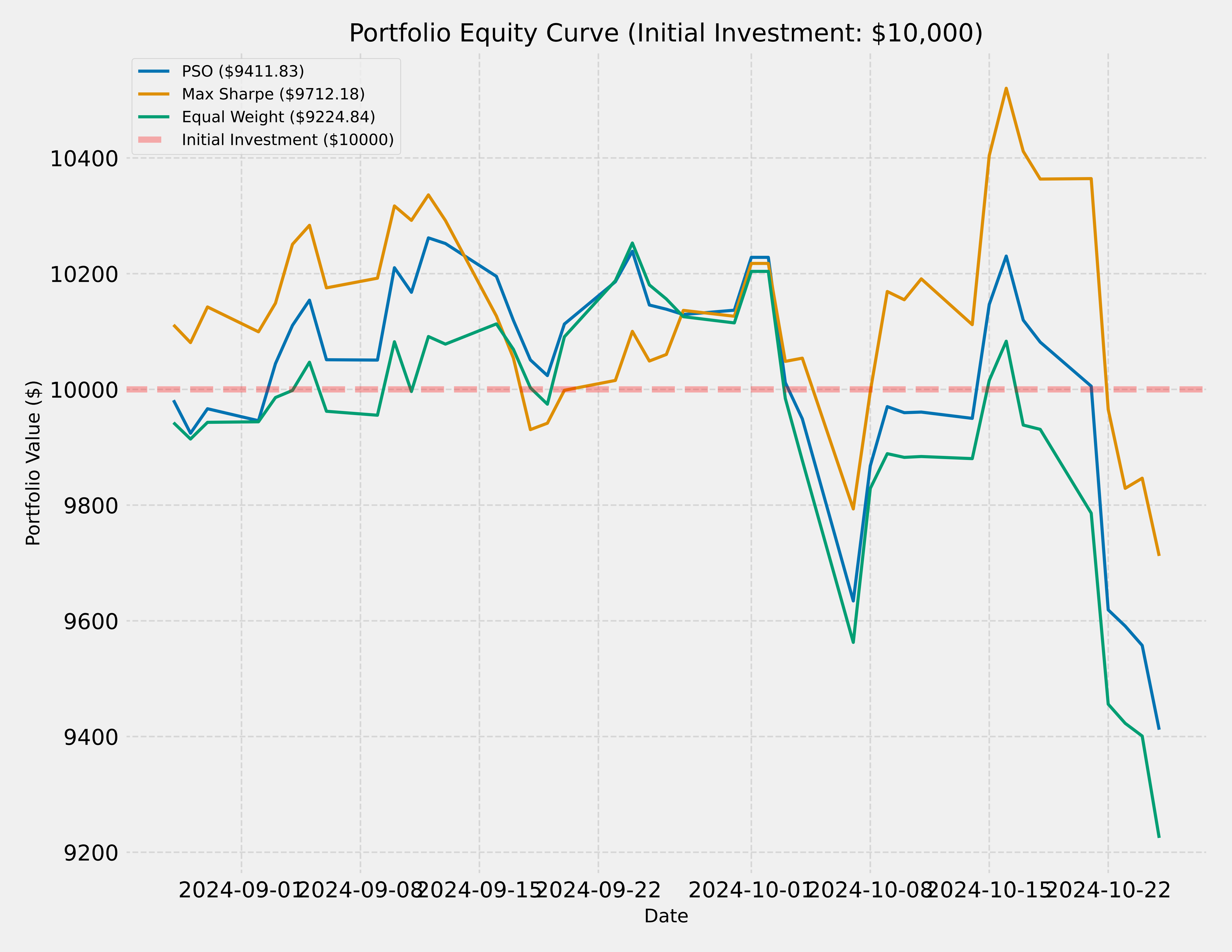
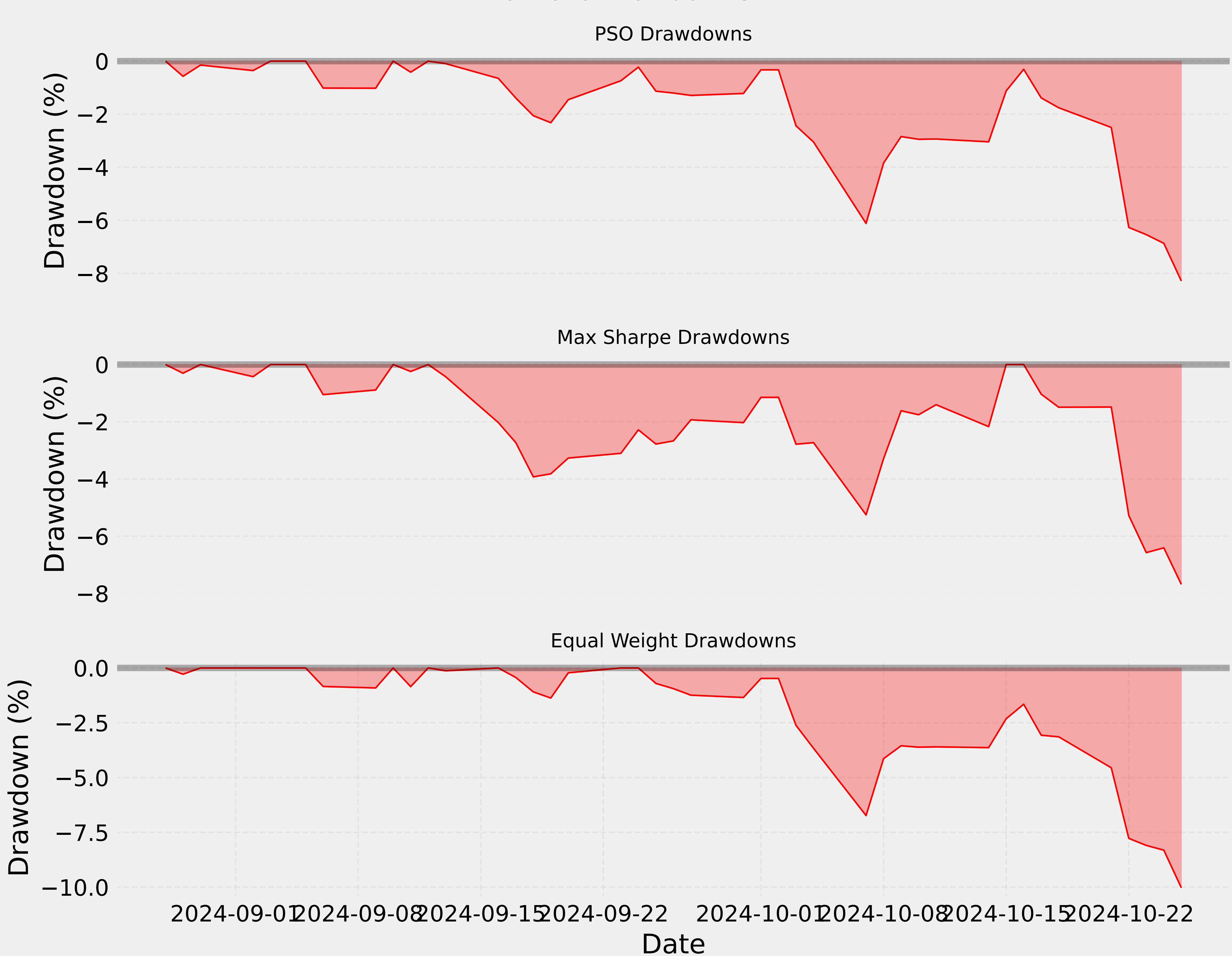

Portfolio Equity Curve (Initial Investment: $10,000)
PSO ($9411.83)
Max Sharpe ($9712.18)
Equal Weight ($9224.84)
Initial Investment ($10000)
Portfolio Value ($)
10400
10200
10000
9800
9600
9400
9200
2024-09-01
2024-09-08
2024-09-15
2024-09-22
2024-10-01
2024-10-08
2024-10-15
2024-10-22
Date



PSO Drawdowns
Max Sharpe Drawdowns
Equal Weight Drawdowns
Drawdown (%)
0
−2
−4
−6
−8
0.0
−2.5
−5.0
−7.5
−10.0
2024-09-01
2024-09-08
2024-09-15
2024-09-22
2024-10-01
2024-10-08
2024-10-15
2024-10-22
Date

Portfolio Performance Metrics

Strategy	Total Return	Ann. Return	Ann. Volatility	Sharpe	Max Drawdown
PSO	-5.71%	-29.70%	18.62%	-1.70	-8.28%
Max Sharpe	-3.95%	-21.48%	19.05%	-1.23	-7.68%
Equal Weight	-7.22%	-36.21%	18.21%	-2.10	-10.03%

Analysis Date: 2025-04-03
Backtest Period: 2024-08-28 to 2024-10-25
Initial Investment: $10,000