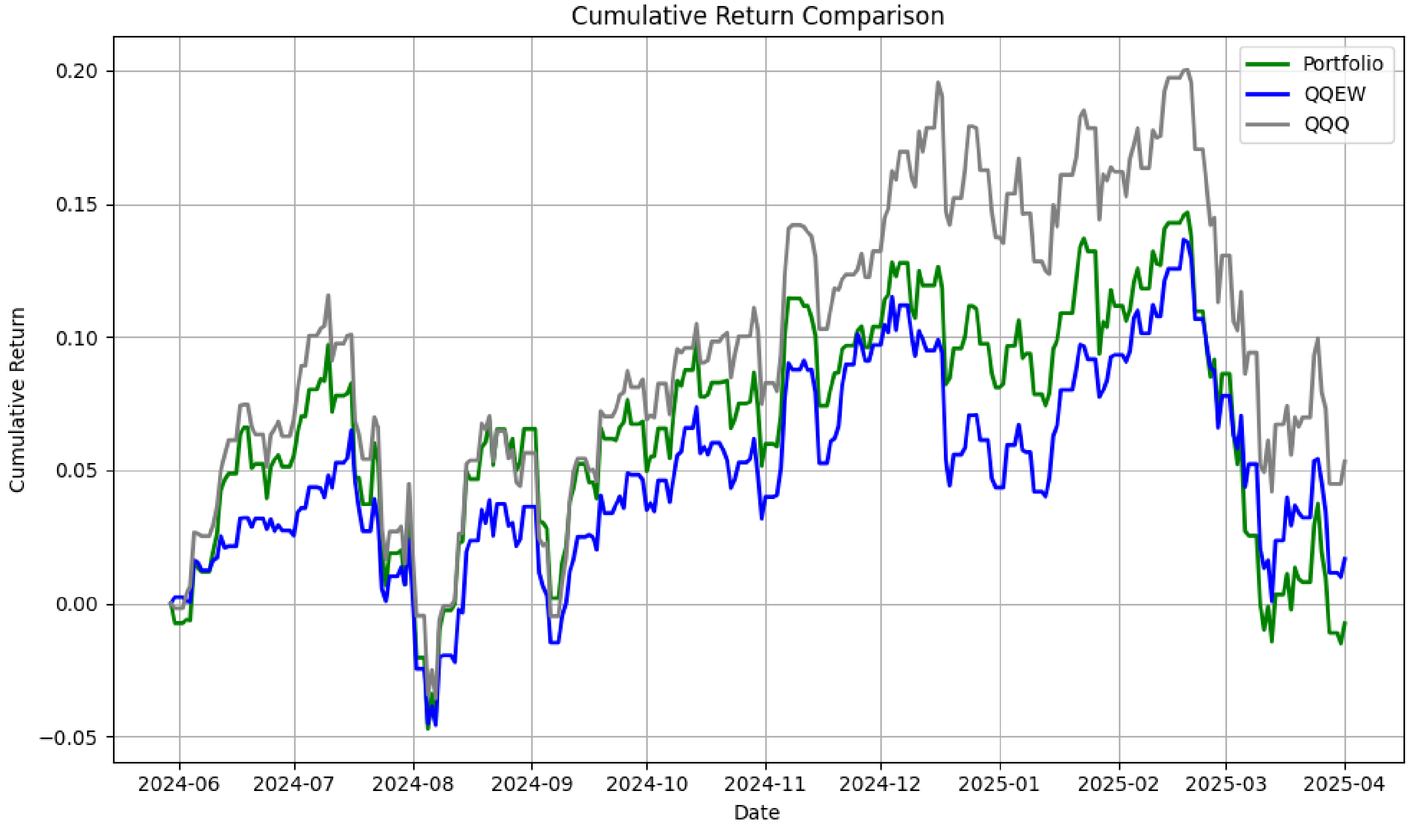
Portfolio Performance Report



Performance Statistics

Metric	Portfolio	QQEW	QQQ
Std Dev (Annualized)	16.38%	13.57%	16.73%
Correlation vs Portfolio	1.00	0.920	0.925
Beta vs Portfolio	1.00	1.110	0.906

Final Cumulative Returns

Portfolio: -0.76%

QQEW: 1.67%

QQQ: 5.32%

Key Insights

- Portfolio is less risky than QQQ (16.4% vs 16.7% volatility)
- Portfolio is less volatile than QQQ (Beta: 0.91)
- High correlation with QQQ (0.92) - similar market exposure

Maximum Drawdown Analysis

Max Drawdown: -16.18%

Drawdown Date: 2025-03-31 00:00:00

Peak Value: 14.67%