Allocation Report — Mean-Variance (Monthly, USD)

Scenarios: 111 Instruments: 120

S&P weight ≥ 50% (actual sum ≈ 0.50)

Best Sharpe (m): 0.906 | Mean (m): 0.771% | Vol (m): 0.852%

Best Sharpe (ann): 3.138 | Mean (ann): 9.660% | Vol (ann): 2.950%