Portfolio Analytics Report

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Executive Summary

Metric	Value
Total Portfolio NAV	$616.43
Number of Funds	3
Annualized Return	485.91%
Volatility	9.24%
Sharpe Ratio	52.583
Maximum Drawdown	-0.33%
Calmar Ratio	1457.733

Performance Analysis

Risk-Adjusted Performance: The portfolio demonstrates Excellent risk-adjusted returns with a Sharpe ratio of 52.583. The Calmar ratio of 1457.733 indicates the return per unit of maximum drawdown risk.

Volatility Analysis: The portfolio exhibits 9.24% annualized volatility, with a maximum drawdown of -0.33%.

Portfolio Composition: This analysis covers 3 fund(s) with a combined NAV of $616.43.

Detailed Metrics

Metric	Value	Description
Total NAV	$616.43	Sum of all fund net asset values
Annualized Return	485.91%	Geometric mean return annualized
Volatility	9.24%	Standard deviation of returns (annualized)
Sharpe (rf=0)	52.583	Return per unit of risk (risk-free rate = 0)
Funds	3	Number of funds in portfolio
Max Drawdown	-0.33%	Maximum peak-to-trough decline
Calmar Ratio	1457.733	Annualized return divided by maximum drawdown

This report is generated automatically based on uploaded portfolio data. Past performance does not guarantee future results. Please consult with a financial advisor for investment decisions.