

INTERACTIVE BROKERS

PORTFOLIO ANALYTICS

ANNUAL PORTFOLIO REPORT

Performance Review 2022

Comprehensive Analysis & Attribution

TOTAL RETURN

+18.29%

MAX DRAWDOWN

-9.98%

SHARPE RATIO

1.45

Key Statistics

NAME: Domenico Fusco
ACCOUNT: U15770223

Analysis Period: January 1, 2022 - December 31, 2022

Performance Metrics

CUMULATIVE RETURN 18.29% Jan 2022 - Dec 2022	1 MONTH RETURN 2.10% Dec 2022	3 MONTH RETURN 6.30% Oct 2022 - Dec 2022
BEST RETURN 10.80% Best month 2022	WORST RETURN -5.10% Worst month 2022	MAX DRAWDOWN -9.98% Peak to trough 2022
SHARPE RATIO 1.45	STANDARD DEVIATION 8.20%	PEAK-TO-VALLEY 12.50% Volatility measure 2022

Quarterly Performance - 2022

Cumulative return evolution by quarter

