

INTERACTIVE BROKERS

PORTFOLIO ANALYTICS

ANNUAL PORTFOLIO REPORT

Performance Review 2021

Comprehensive Analysis & Attribution

TOTAL RETURN

+27.54%

MAX DRAWDOWN

-6.46%

SHARPE RATIO

2.05

Key Statistics

NAME:

Domenico Fusco

ACCOUNT:

U15770223

Analysis Period: January 1, 2021 - December 31, 2021

Performance Metrics

CUMULATIVE RETURN 27.54% Jan 2021 - Dec 2021	1 MONTH RETURN 2.80% Dec 2021	3 MONTH RETURN 7.20% Oct 2021 - Dec 2021
BEST RETURN 11.20% Best month 2021	WORST RETURN -3.50% Worst month 2021	MAX DRAWDOWN -6.46% Peak to trough 2021
SHARPE RATIO 2.05	STANDARD DEVIATION 6.80%	PEAK-TO-VALLEY 9.10% Volatility measure 2021

Quarterly Performance - 2021

Cumulative return evolution by quarter

