

INTERACTIVE BROKERS

PORTFOLIO ANALYTICS

ANNUAL PORTFOLIO REPORT

Performance Review 2023

Comprehensive Analysis & Attribution

TOTAL RETURN

+33.19%

MAX DRAWDOWN

-8.76%

SHARPE RATIO

1.85

Key Statistics

NAME:

Domenico Fusco

ACCOUNT:

U15770223

Analysis Period: January 1, 2023 - December 31, 2023

Performance Metrics

CUMULATIVE RETURN 33.19% Jan 2023 - Dec 2023	1 MONTH RETURN 3.20% Dec 2023	3 MONTH RETURN 7.80% Oct 2023 - Dec 2023
BEST RETURN 12.50% Best month 2023	WORST RETURN -4.20% Worst month 2023	MAX DRAWDOWN -8.76% Peak to trough 2023
SHARPE RATIO 1.85	STANDARD DEVIATION 7.15%	PEAK-TO-VALLEY 10.20% Volatility measure 2023

Quarterly Performance - 2023

Cumulative return evolution by quarter

