

Risk-Adjusted Return Review

Date: [Insert Date]

To: [Recipient's Name]

From: [Your Name]

Subject: Risk-Adjusted Return Review for Asset Allocation

Dear [Recipient's Name],

As part of our ongoing review of the investment strategy, we have conducted a thorough analysis of the risk-adjusted returns of our current asset allocation. This review aims to ensure that our investment decisions align with our overall risk tolerance and financial objectives.

Overview of Current Asset Allocation

- Equities: [Percentage]%
- Bonds: [Percentage]%
- Alternative Investments: [Percentage]%
- Cash and Cash Equivalents: [Percentage]%

Risk-Adjusted Return Analysis

In evaluating the performance over the past [insert time period], we applied the Sharpe Ratio, Treynor Ratio, and Sortino Ratio to assess the risk-adjusted returns.

Performance Metrics:

- Sharpe Ratio: [Insert Value]
- Treynor Ratio: [Insert Value]
- Sortino Ratio: [Insert Value]

Recommendations

Based on our analysis, we recommend the following adjustments to enhance our risk-adjusted returns:

- [Recommendation 1]
- [Recommendation 2]
- [Recommendation 3]

Please review the findings and recommendations at your earliest convenience. I look forward to discussing this in more detail during our next meeting.

Best regards,

[Your Name]

[Your Title]

[Your Company]

[Contact Information]