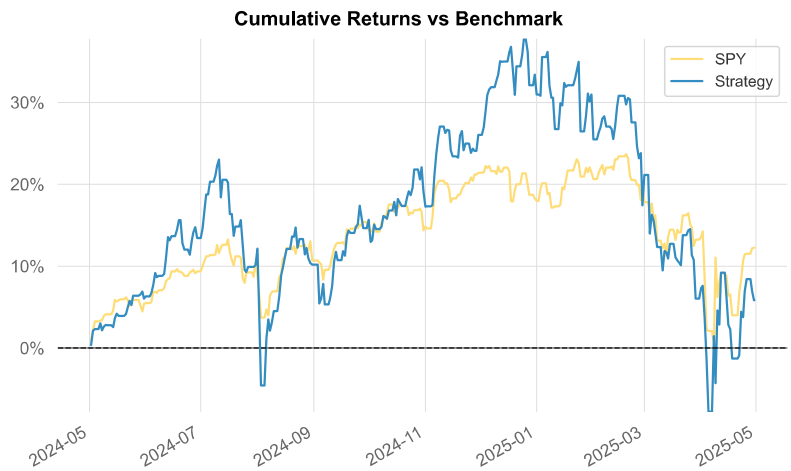
Mag7SentimentBot Compared to SPY 2 May, 2024 - 30 Apr, 2025

Benchmark is SPY | Generated by QuantStats (Lumiwealth Version) (v.1.0.1)



Annual Return ⓘ

5.88%

Total Return ⓘ

6%

Max Drawdown ⓘ

-33.04%

RoMaD ⓘ

0.18

Longest DD Days ⓘ

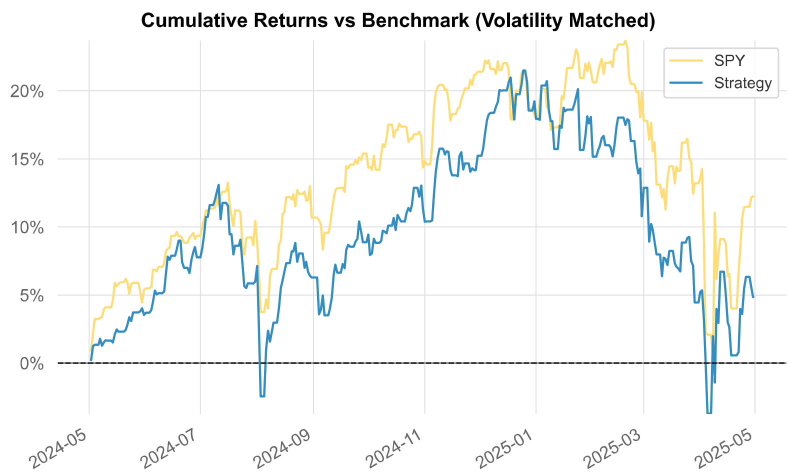
125

Sharpe ⓘ

0.22

Sortino ⓘ

0.3

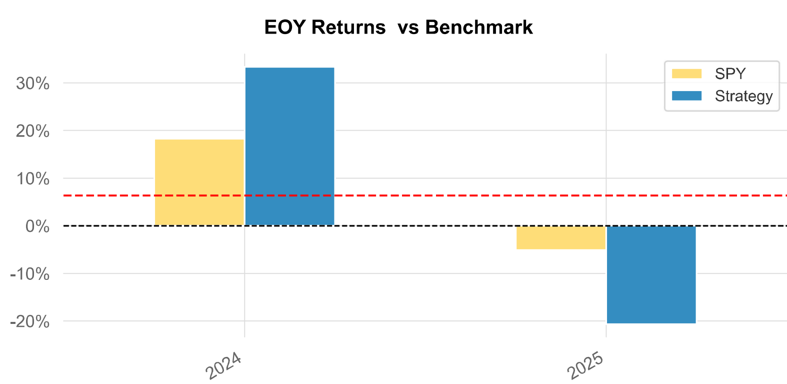


Parameters Used

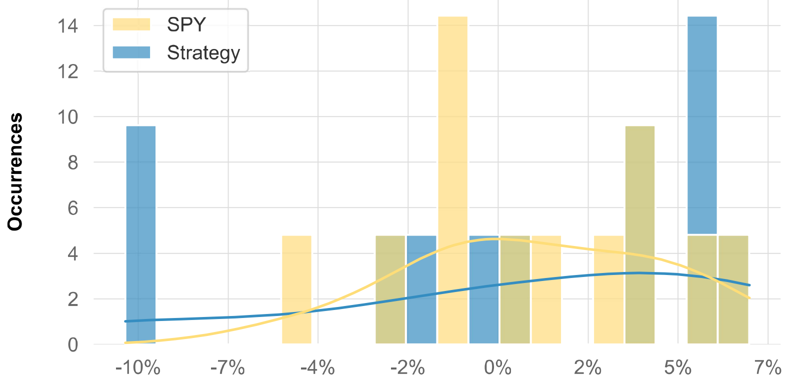
Parameters Used

PARAMETER	VALUE
cash_at_risk	0.025

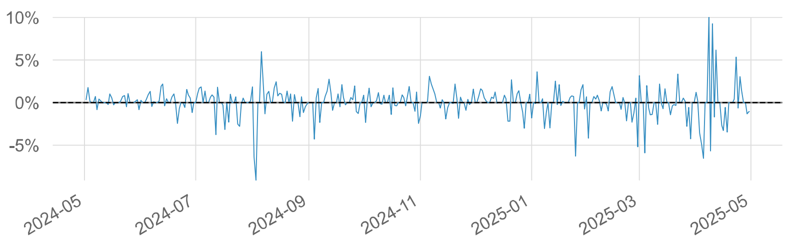
Key Performance Metrics



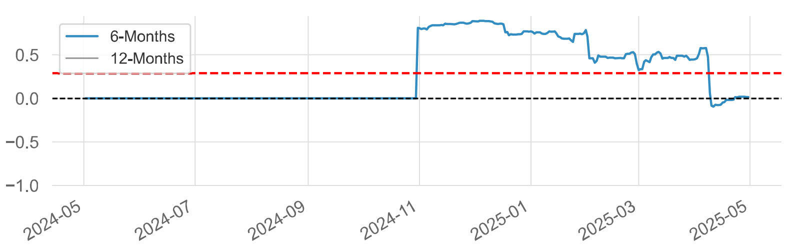
Distribution of Monthly Returns



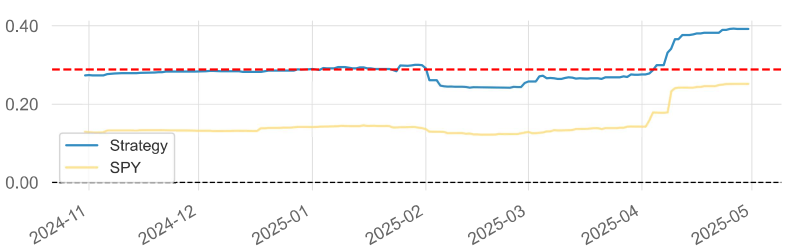
Daily Returns



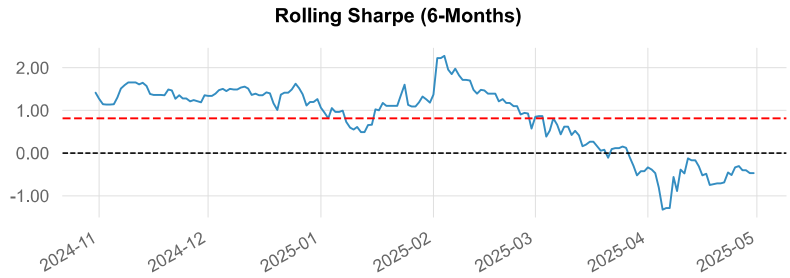
Rolling Beta to Benchmark

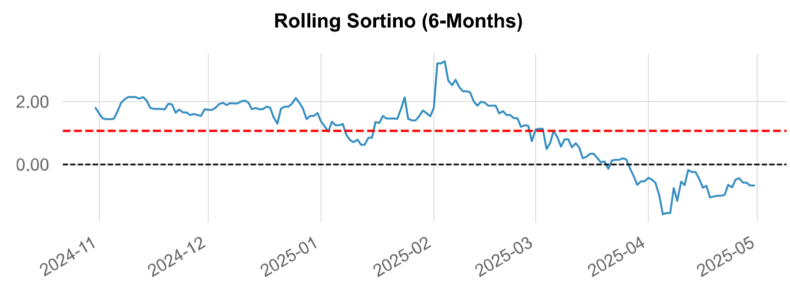


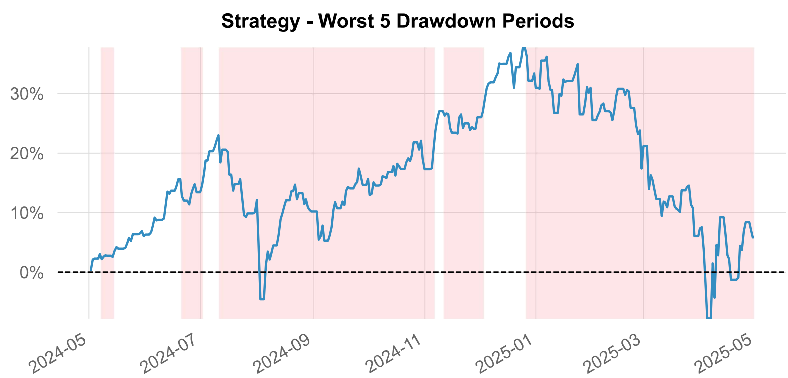
Rolling Volatility (6-Months)

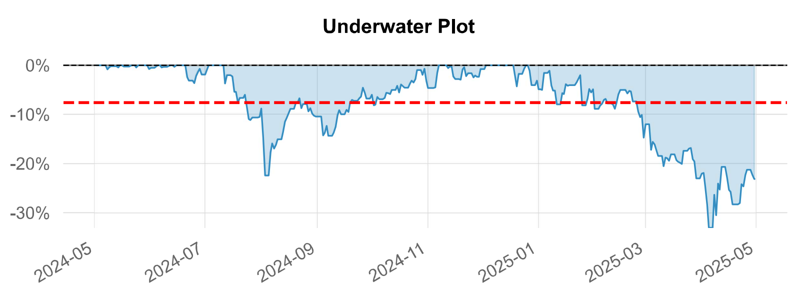


METRIC	SPY	STRATEGY
Risk-Free Rate	4.18%	4.18%
Time in Market	69.0%	69.0%
Total Return	12%	6%
CAGR% (Annual Return)	12.32%	5.88%
Sharpe	0.47	0.22
RoMaD	0.66	0.18
Corr to Benchmark	1.0	0.1
Prob. Sharpe Ratio	45.07%	32.26%
Smart Sharpe	0.46	0.21
Sortino	0.69	0.3
Smart Sortino	0.68	0.29
Sortino/√2	0.49	0.21
Smart Sortino/√2	0.48	0.2
Omega	1.04	1.04
Max Drawdown	-18.75%	-33.04%
Longest DD Days	70	125
Volatility (ann.)	19.97%	33.79%
R^2	0.01	0.01
Information Ratio	-0.0	-0.0
Calmar	0.66	0.18
Skew	1.6	-0.09
Kurtosis	31.9	8.51
Expected Daily%	0.03%	0.02%

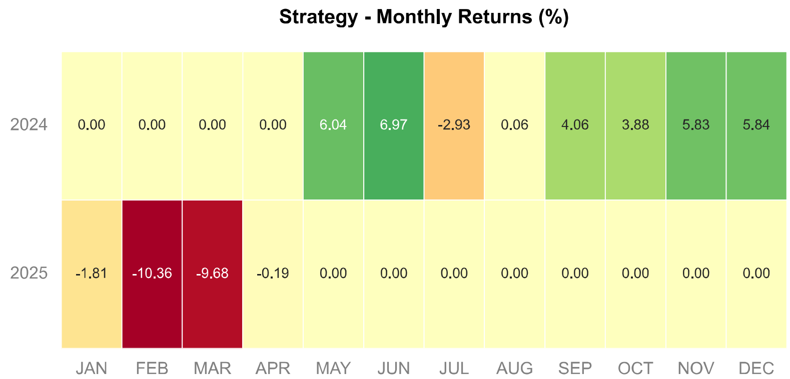


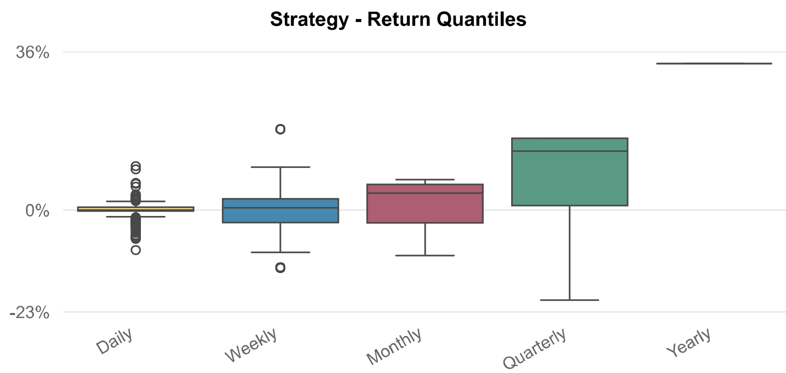






METRIC	SPY	STRATEGY
Expected Monthly%	0.97%	0.47%
Expected Yearly%	5.94%	2.88%
Daily Value-at-Risk	-1.68%	-2.88%
Expected Shortfall (cVaR)	-1.68%	-2.88%
MTD	-0.87%	-0.19%
3M	-7.58%	-19.24%
6M	-4.08%	-12.23%
YTD	-5.1%	-20.65%
1Y	12.24%	5.84%
3Y (ann.)	12.32%	5.88%
5Y (ann.)	12.32%	5.88%
10Y (ann.)	12.32%	5.88%
All-time (ann.)	12.32%	5.88%
Best Day	10.5%	10.02%
Worst Day	-5.85%	-9.1%
Best Month	6.15%	6.97%
Worst Month	-5.57%	-10.36%
Best Year	18.27%	33.39%
Worst Year	-5.1%	-20.65%
Avg. Drawdown	-2.36%	-5.8%
Avg. Drawdown Days	15	26
Recovery Factor	0.72	0.34
Ulcer Index	0.05	0.11
Serenity Index	0.22	0.06





Disclaimer: This report is for informational purposes only and should not be considered as investment advice. Past performance is not indicative of future results.

METRIC	SPY	STRATEGY
Avg. Up Month	3.95%	4.59%
Avg. Down Month	-2.57%	-6.74%
Win Days	220.74	209.04
Loss Days	143.26	154.96
Win Days%	60.64%	57.43%
Win Month%	58.33%	58.33%
Win Quarter%	60.0%	60.0%
Win Year%	50.0%	50.0%
Beta	-	0.18
Alpha	-	0.09
Correlation	-	10.47%
Treynor Ratio	-	9.37%

EOY Returns vs Benchmark

YEAR	SPY	STRATEGY	MULTIPLIER	WON
2024	18.27%	33.39%	1.83	+
2025	-5.10%	-20.65%	4.05	-

Worst 10 Drawdowns

STARTED	RECOVERED	DRAWDOWN	DAYS
2024-12-27	2025-04-30	-33.04%	125
2024-07-12	2024-11-06	-22.42%	118
2024-12-19	2024-12-24	-4.30%	6
2024-06-21	2024-07-02	-3.67%	12
2024-11-12	2024-12-03	-2.96%	22
2024-05-08	2024-05-14	-0.83%	7
2024-05-31	2024-06-04	-0.81%	5
2024-05-24	2024-05-24	-0.47%	1
2024-06-07	2024-06-11	-0.45%	5
2024-06-14	2024-06-14	-0.35%	1