Major Bank Stock: 10-Year Performance Analysis

Executive Summary

January 31, 2026

Key Performance Metrics

596.79% 10-YEAR TOTAL RETURN	**26.17%** ANNUALIZED RETURN	**0.85** SHARPE RATIO
27.52% ANNUALIZED VOLATILITY	**-43.63%** MAXIMUM DRAWDOWN	**0.00** BETA (VS S&P 500)

Sector Comparison

Banking Sector Performance (10-Year)
Average Return: 357.26% | Average Volatility: 31.51% | Average Sharpe: 0.61
Best Performer: MS | Worst Performer: USB

Top 5 Performers (by Total Return)

Ticker	Total Return	Sharpe Ratio	Volatility
MS	897.3%	0.89	31.6%
GS	651.8%	0.83	29.6%
JPM	596.8%	0.85	27.5%
BAC	408.3%	0.68	31.0%
BK	351.1%	0.69	27.1%

Risk Profile Summary

Metric	Value	Interpretation
Value at Risk (95%)	-2.50%	Expected max daily loss 95% of the time
Sortino Ratio	1.14	Risk-adjusted return (downside only)
Positive Days	52.5%	Percentage of days with gains
Best Day	18.01%	Largest single-day gain
Worst Day	-14.96%	Largest single-day loss

Data Coverage

Analysis Period: 2016-02-03 to 2026-01-30
Total Data Rows: 27,643
Tickers Analyzed: 11
Data Source: Yahoo Finance (verified public data)

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