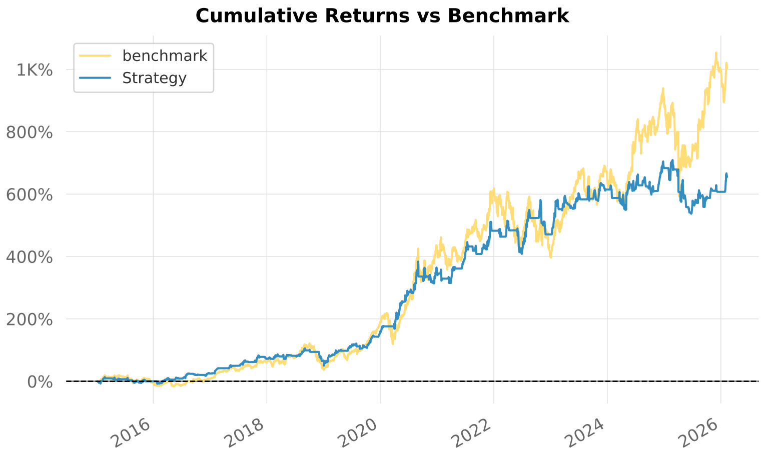
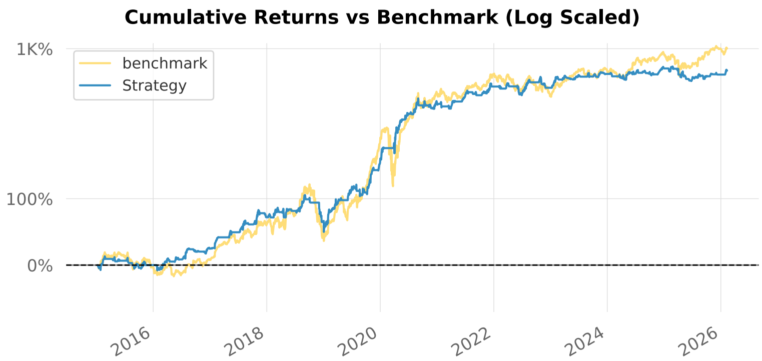
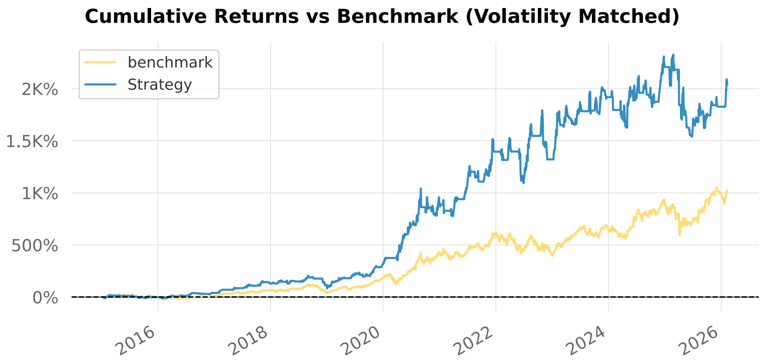
Strategy vs Benchmark (Compounded) 9 Jan, 2015 - 10 Feb, 2026 (matched dates)

Benchmark: AAPL • Periods/Year: 252 • RF: 0.0% | Generated by QuantStats (v. 0.0.81)



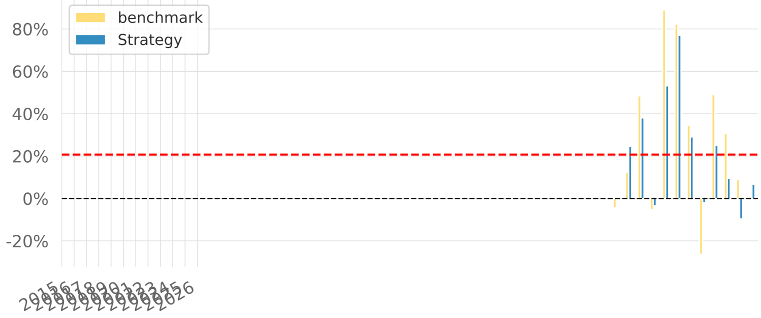




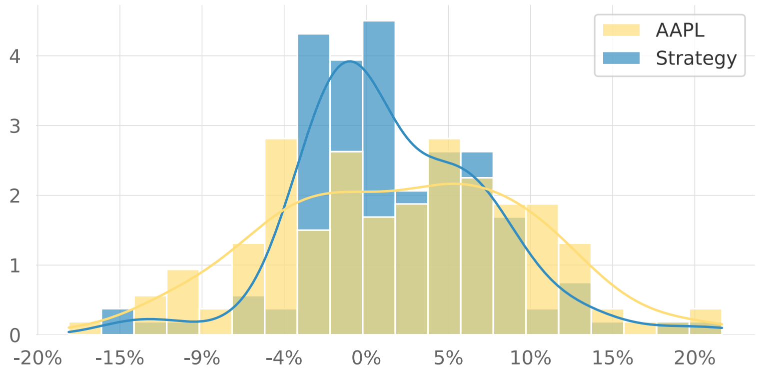
EOY Returns vs Benchmark

Key Performance Metrics

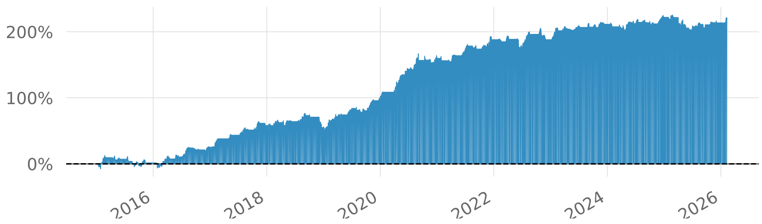
Metric	AAPL	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	55.0%
Cumulative Return	1,004.35%	655.07%
CAGR﹪	24.25%	20.05%
Sharpe	0.9	1.11
Prob. Sharpe Ratio	99.86%	99.99%
Smart Sharpe	0.89	1.1
Sortino	1.32	1.66
Smart Sortino	1.32	1.65
Sortino/√2	0.94	1.18
Smart Sortino/√2	0.93	1.17
Omega	1.18	1.31
Max Drawdown	-38.52%	-27.03%
Max DD Date	2019-01-03	2019-01-03
Max DD Period Start	2018-10-04	2018-09-05
Max DD Period End	2019-10-09	2019-06-10
Longest DD Days	617	508
Volatility (ann.)	28.78%	17.99%
R^2	0.39	0.39
Information Ratio	-0.02	-0.02
Calmar	0.63	0.74
Skew	0.14	-0.04
Kurtosis	6.6	11.23
Ulcer Performance Index	80.42	87.21
Risk-Adjusted Return	24.25%	36.45%
Risk-Return Ratio	0.06	0.07
Avg. Return	0.15%	0.14%
Avg. Win	1.18%	1.18%
Avg. Loss	-1.1%	-1.01%
Win/Loss Ratio	1.08	1.16



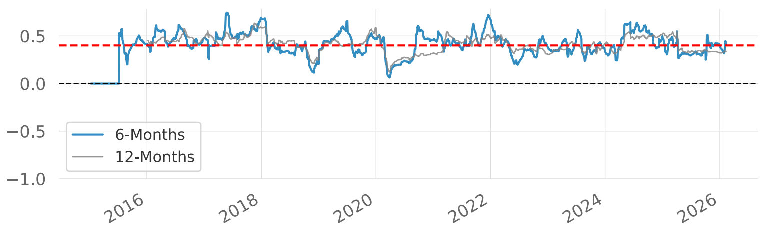
Distribution of Monthly Returns



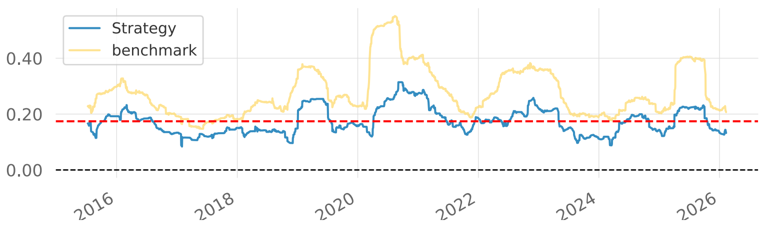
Daily Returns (Cumulative Sum)



Rolling Beta to Benchmark

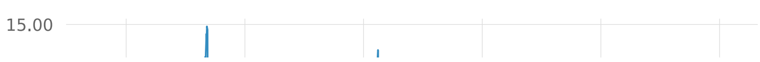


Rolling Volatility (6-Months)

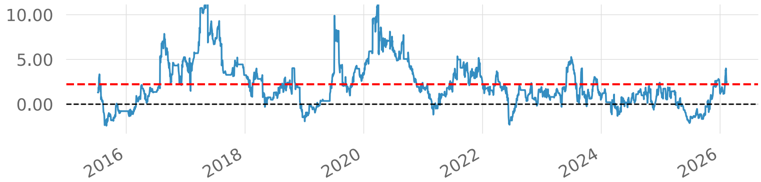


Rolling Sharpe (6-Months)

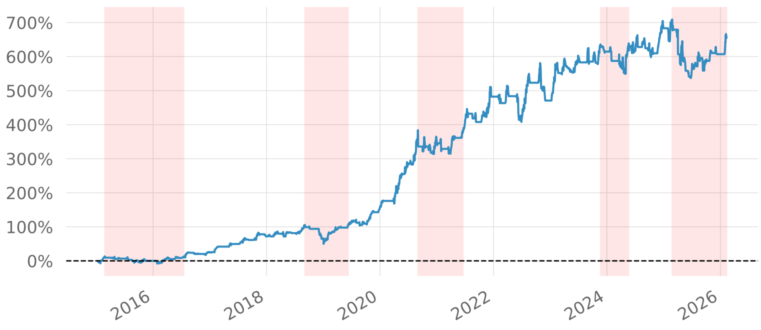
Rolling Sortino (6-Months)



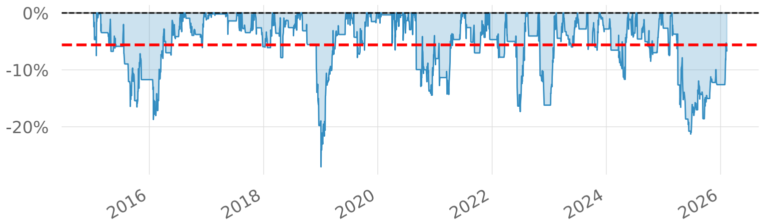
Metric	AAPL	Strategy
Profit Ratio	0.91	0.18
Expected Daily	0.09%	0.07%
Expected Monthly	1.81%	1.52%
Expected Yearly	22.16%	18.35%
Kelly Criterion	9.68%	9.13%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.88%	-1.78%
Expected Shortfall (cVaR)	-4.26%	-2.85%
Max Consecutive Wins	11	9
Max Consecutive Losses	8	8
Gain/Pain Ratio	0.18	0.31
Gain/Pain (1M)	0.98	1.21
Payoff Ratio	1.08	1.16
Profit Factor	1.18	1.31
Common Sense Ratio	1.23	1.52
CPC Index	0.67	0.78
Tail Ratio	1.04	1.15
Outlier Win Ratio	3.86	7.75
Outlier Loss Ratio	3.9	3.58
MTD	5.57%	5.57%
3M	2.13%	6.24%
6M	19.69%	7.93%
YTD	0.76%	6.77%
1Y	20.89%	1.41%
3Y (ann.)	23.41%	5.19%
5Y (ann.)	18.71%	12.21%
10Y (ann.)	29.02%	23.2%
All-time (ann.)	24.25%	20.05%
Best Day	15.33%	8.72%
Worst Day	-12.86%	-9.96%
Best Month	21.66%	21.6%
Worst Month	-18.12%	-14.89%
Best Year	88.96%	77.03%
Worst Year	-26.4%	-9.72%
Avg. Drawdown	-4.74%	-3.55%
Avg. Drawdown Days	36	40



Strategy - Worst 5 Drawdown Periods



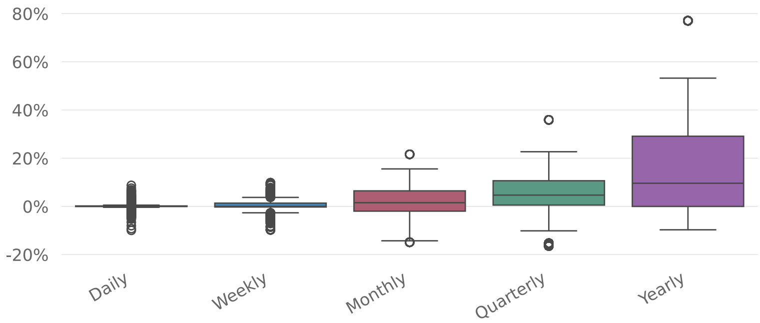
Underwater Plot



Strategy - Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2015	-0.64	10.08	-0.05	-3.35	1.07	-0.17	-3.29	-3.90	-3.33	7.03	-2.47	0.00
2016	-4.07	-0.13	12.72	-2.45	5.55	-2.36	9.03	4.64	-3.03	0.16	-1.13	4.80
2017	0.47	13.27	0.00	0.00	5.38	0.00	2.48	6.72	-1.32	8.79	1.53	-3.41
2018	-0.17	6.37	-1.63	-4.44	7.11	-1.27	-0.45	13.31	-2.83	-2.50	0.00	-14.29
2019	5.52	4.48	4.99	2.70	0.00	6.80	4.71	-7.19	1.96	9.50	6.07	4.88
2020	8.34	0.00	2.59	15.54	8.51	8.39	-0.56	21.60	-6.37	-0.03	-4.17	8.07
2021	-6.41	1.60	-1.53	9.22	0.00	8.73	6.11	-2.65	-1.98	4.15	6.39	3.48
2022	0.00	-3.25	6.43	-2.64	-0.58	-12.47	18.86	3.21	0.00	7.62	-14.89	0.00
2023	10.81	3.01	5.75	-3.20	-2.12	7.65	-2.81	5.13	-4.58	-0.55	7.06	-2.05
2024	-3.79	-0.05	-1.34	-3.63	11.81	-2.00	1.67	3.23	-1.63	-4.01	3.91	6.21
2025	-1.45	2.59	-2.39	-3.94	-11.35	-0.89	2.92	3.26	-1.51	4.81	-0.75	-0.44
2026	1.14	5.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Strategy - Return Quantiles



Metric	AAPL	Strategy
Recovery Factor	7.43	8.14
Ulcer Index	0.12	0.08
Serenity Index	1.56	1.98
Avg. Up Month	8.46%	6.67%
Avg. Down Month	-4.46%	-3.54%
Win Days	53.16%	51.14%
Win Month	57.46%	52.03%
Win Quarter	68.89%	75.56%
Win Year	75.0%	66.67%
Beta	-	0.39
Alpha	-	0.1
Correlation	-	62.43%
Treynor Ratio	-	1679.04%

EOY Returns vs Benchmark

Year	AAPL	Strategy	Multiplier	Won
2015	-2.08%	-0.03%	0.01	+
2016	12.48%	24.64%	1.97	+
2017	48.46%	38.08%	0.79	-
2018	-5.39%	-3.32%	0.62	+
2019	88.96%	53.21%	0.60	-
2020	82.31%	77.03%	0.94	-
2021	34.65%	29.10%	0.84	-
2022	-26.40%	-1.98%	0.07	+
2023	49.01%	25.20%	0.51	-
2024	30.71%	9.59%	0.31	-
2025	9.05%	-9.72%	-1.07	-
2026	0.76%	6.77%	8.86	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-09-05	2019-06-10	-27.03%	279
2025-02-25	2026-02-10	-21.29%	351
2015-02-24	2016-07-15	-18.72%	508
2022-03-30	2022-08-02	-17.34%	126
2022-10-31	2023-02-14	-16.20%	107
2020-09-02	2021-06-18	-14.45%	290

Started	Recovered	Drawdown	Days
2023-11-21	2024-05-20	-11.67%	182
2024-07-17	2024-12-06	-8.49%	143
2021-12-13	2022-03-28	-7.87%	106
2018-03-13	2018-08-02	-7.86%	143