

Drawdown Example

Report Generated: 2024-11-09 18:37:07

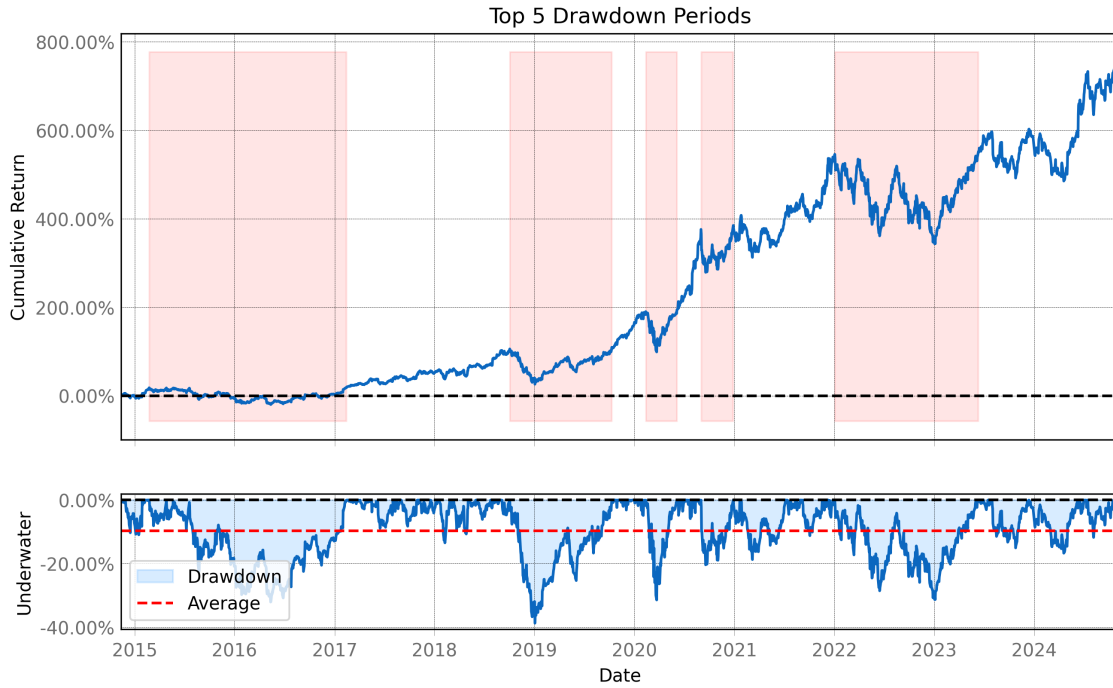
Table of Contents

Stock Drawdowns	3
Apple	3
Microsoft	4

Stock Drawdowns

This section details the top 5 drawdowns of each asset and gives a summary of each drawdown.

Apple



Peak	Valley	Recovery	Duration	Recovery Ratio	Max DD	99% Max DD
2018-10-04	2019-01-03	2019-10-11	372	3.09	-38.73%	-36.11%
2015-02-24	2016-05-12	2017-02-13	720	0.63	-32.08%	-30.23%
2020-02-13	2020-03-23	2020-06-05	113	1.90	-31.43%	-29.94%
2022-01-04	2023-01-05	2023-06-12	524	0.43	-31.31%	-28.79%
2020-09-02	2020-09-18	2020-12-28	117	6.31	-20.38%	-20.17%

Microsoft



Peak	Valley	Recovery	Duration	Recovery Ratio	Max DD	99% Max DD
2021-11-22	2022-11-03	2023-06-15	570	0.65	-37.56%	-34.57%
2020-02-11	2020-03-16	2020-06-09	119	2.50	-28.24%	-27.94%
2014-11-14	2015-04-02	2015-10-23	343	1.47	-18.79%	-18.04%
2018-10-02	2018-12-24	2019-03-15	164	0.98	-18.58%	-15.03%
2024-07-08	2024-08-05	2024-11-08	123	3.39	-15.49%	-14.79%