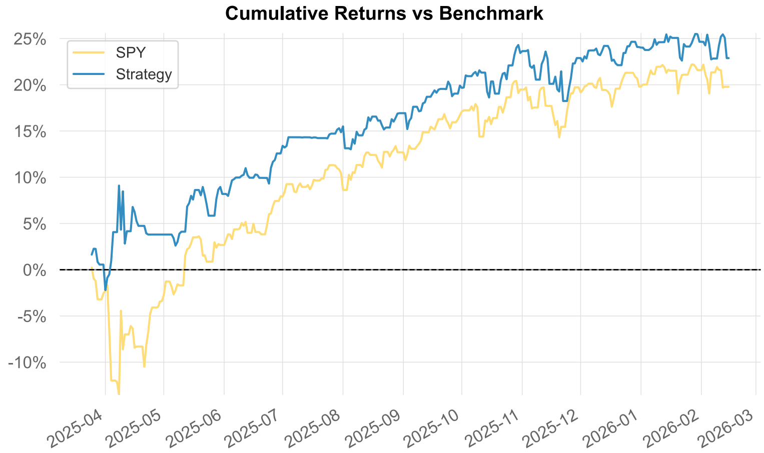
SentimentStrategy Compared to SPY 25 Mar, 2025 - 15 Feb, 2026

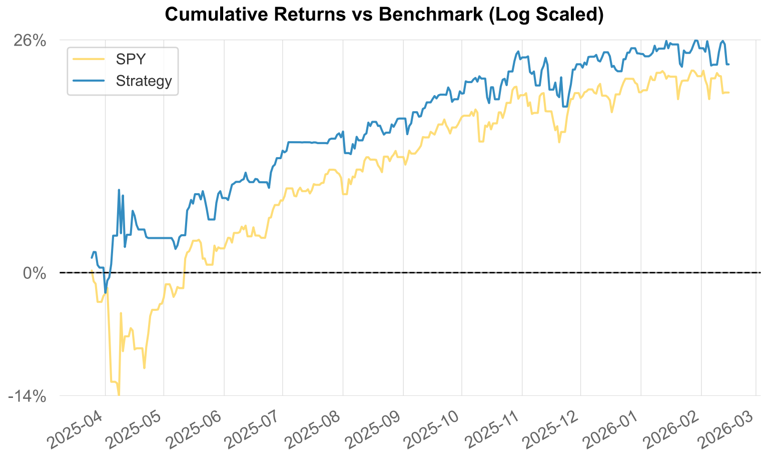
Benchmark is SPY | LumiBot 4.4.24 | DataSource YahooDataBacktesting | Backtest time 0:20 | Generated by QuantStats (Lumiwealth Version) (v.1.1.0)



Annual Return ⓘ

25.88%

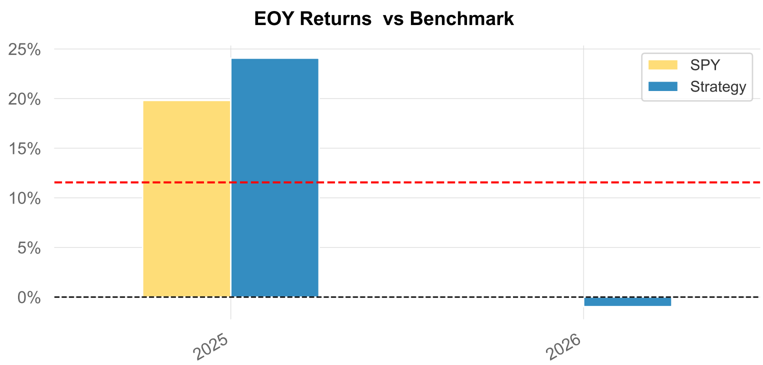
Total Return ⓘ	Max Drawdown ⓘ
23%	-5.95%
RoMaD ⓘ	**Longest DD Days ⓘ**
4.35	57
Sharpe ⓘ	**Sortino ⓘ**
1.3	1.89



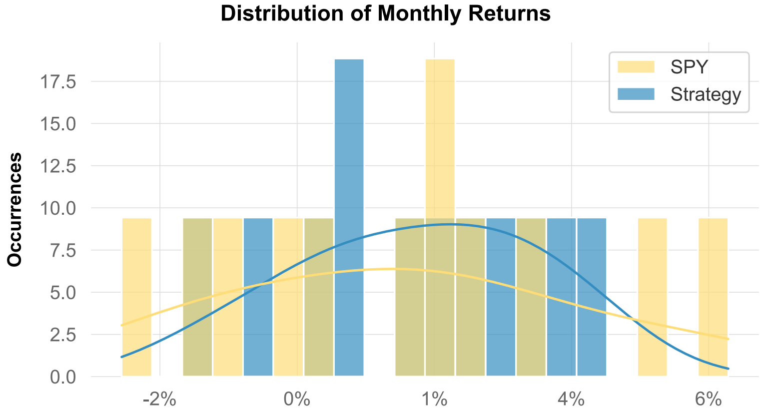
Parameters Used

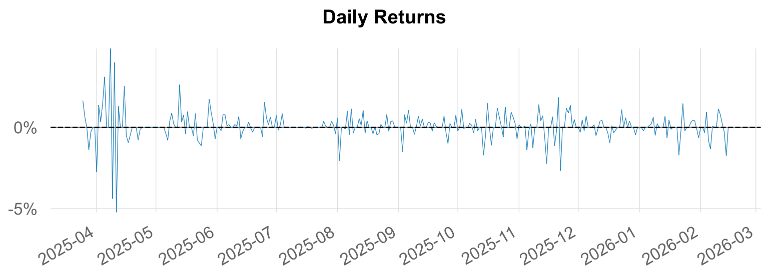
Parameters Used

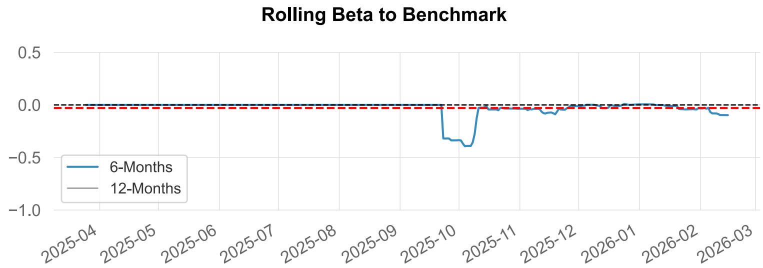
PARAMETER	VALUE
start	2025-03-25 00:00:00
end	2026-02-14 00:00:00
benchmark_start	2025-03-25 00:00:00
benchmark_end	2026-02-14 00:00:00
BACKTESTING_DATA_SOURCE	YahooDataBacktesting

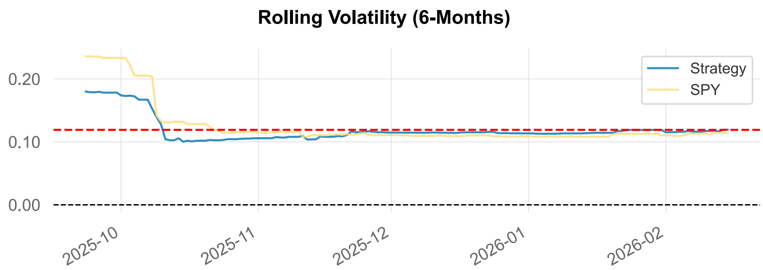


Key Performance Metrics

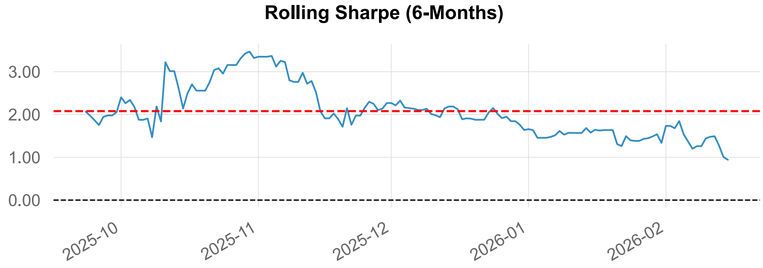


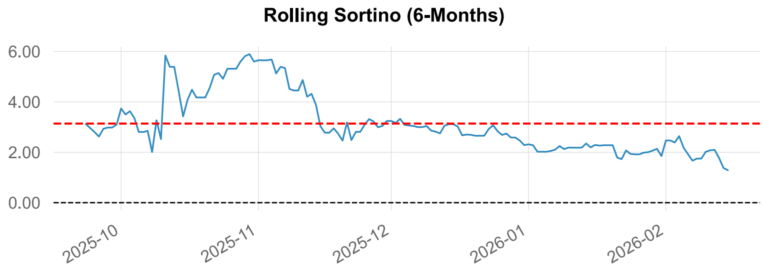


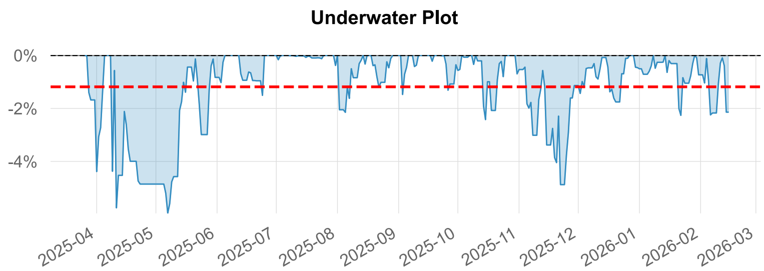




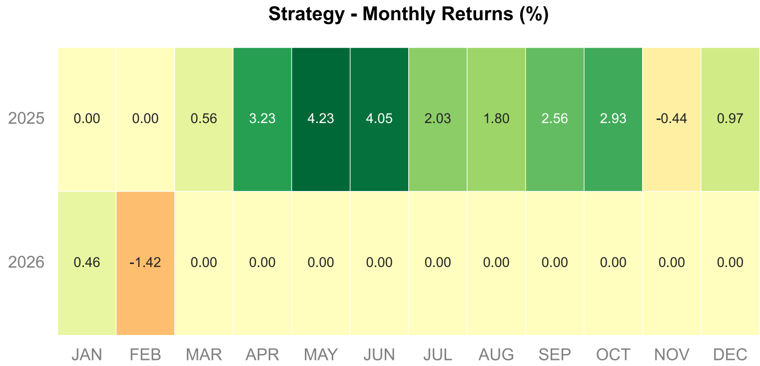
METRIC	SPY	STRATEGY
Risk-Free Rate	3.59%	3.59%
Time in Market	69.0%	67.0%
Total Return	20%	23%
CAGR% (Annual Return)	22.34%	25.88%
Sharpe	0.95	1.3
RoMaD	1.63	4.35
Corr to Benchmark	1.0	-0.34
Prob. Sharpe Ratio	67.15%	78.03%
Smart Sharpe	0.71	0.96
Sortino	1.46	1.89
Smart Sortino	1.08	1.4
Sortino/√2	1.03	1.34
Smart Sortino/√2	0.77	0.99
Omega	1.3	1.3
Max Drawdown	-13.72%	-5.95%
Longest DD Days	47	57
Volatility (ann.)	19.36%	15.91%
R^2	0.12	0.12
Information Ratio	0.0	0.0
Calmar	1.63	4.35
Skew	2.14	-0.34
Kurtosis	40.15	12.42
Expected Daily%	0.06%	0.06%
Expected Monthly%	1.52%	1.73%
Expected Yearly%	9.45%	10.85%







METRIC	SPY	STRATEGY
Daily Value-at-Risk	-1.61%	-1.3%
Expected Shortfall (cVaR)	-1.61%	-1.3%
MTD	-1.48%	-1.42%
3M	1.76%	0.05%
6M	6.31%	5.49%
YTD	-0.02%	-0.96%
1Y	19.78%	22.88%
3Y (ann.)	22.34%	25.88%
5Y (ann.)	22.34%	25.88%
10Y (ann.)	22.34%	25.88%
All-time (ann.)	22.34%	25.88%
Best Day	10.5%	4.84%
Worst Day	-5.85%	-5.21%
Best Month	6.28%	4.23%
Worst Month	-2.56%	-1.42%
Best Year	19.81%	24.07%
Worst Year	-0.02%	-0.96%
Avg. Drawdown	-1.68%	-1.44%
Avg. Drawdown Days	9	11
Recovery Factor	1.44	3.65
Ulcer Index	0.03	0.02
Serenity Index	1.16	2.17
Avg. Up Month	2.91%	2.38%
Avg. Down Month	-1.48%	-1.42%
Win Days	186.6	184.22



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
Loss Days	141.4	143.78
Win Days%	56.89%	56.16%
Win Month%	75.0%	83.33%
Win Quarter%	60.0%	80.0%
Win Year%	50.0%	50.0%
Beta	-	-0.28
Alpha	-	0.3
Correlation	-	-34.21%
Treynor Ratio	-	-68.62%

EOY Returns vs Benchmark

YEAR	SPY	STRATEGY	MULTIPLIER	WON
2025	19.81%	24.07%	1.22	+
2026	-0.02%	-0.96%	38.61	-

Worst 10 Drawdowns

STARTED	RECOVERED	DRAWDOWN	DAYS
2025-04-09	2025-06-04	-5.95%	57
2025-10-31	2025-12-26	-4.88%	57
2025-03-27	2025-04-04	-4.38%	9
2025-10-11	2025-10-24	-2.42%	14
2026-01-15	2026-01-28	-2.26%	14
2026-01-30	2026-02-15	-2.25%	17
2025-08-02	2025-08-13	-2.15%	12
2025-06-13	2025-06-24	-1.51%	12
2025-09-03	2025-09-05	-1.48%	3
2025-09-25	2025-10-02	-1.31%	8