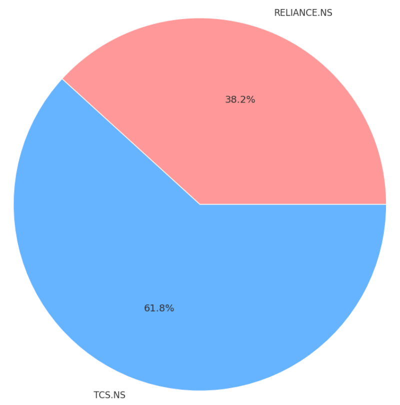
Report



Start date: 2023-04-01

End date: 2024-11-10

Annual return: 17.29%

Cumulative return: 28.32%

Annual volatility: 15.51%

Winning day ratio: 50.51

Sharpe ratio: 1.11

Calmar ratio: 0.87

Information ratio: -0.0

Stability: 0.84

Max drawdown: -13.11%

Sortino ratio: 1.71

Skew: 0.3

Kurtosis: 2.09

Tail ratio: 1.29

Common sense ratio: 1.56

Daily value at risk: -2.0 %

Alpha: -0.02

Beta: 0.87

Earnings Sentiment Score: 0.24687750276120787

Revenue Sentiment Score: 0.40708096132896293

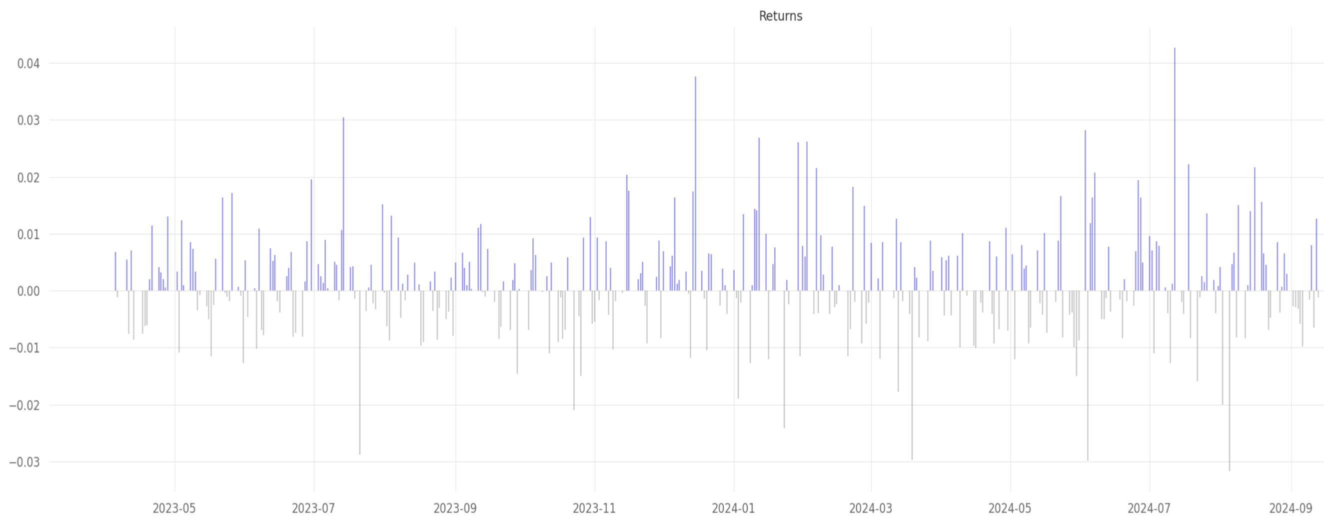
Margins Sentiment Score: 0.1933825723771589

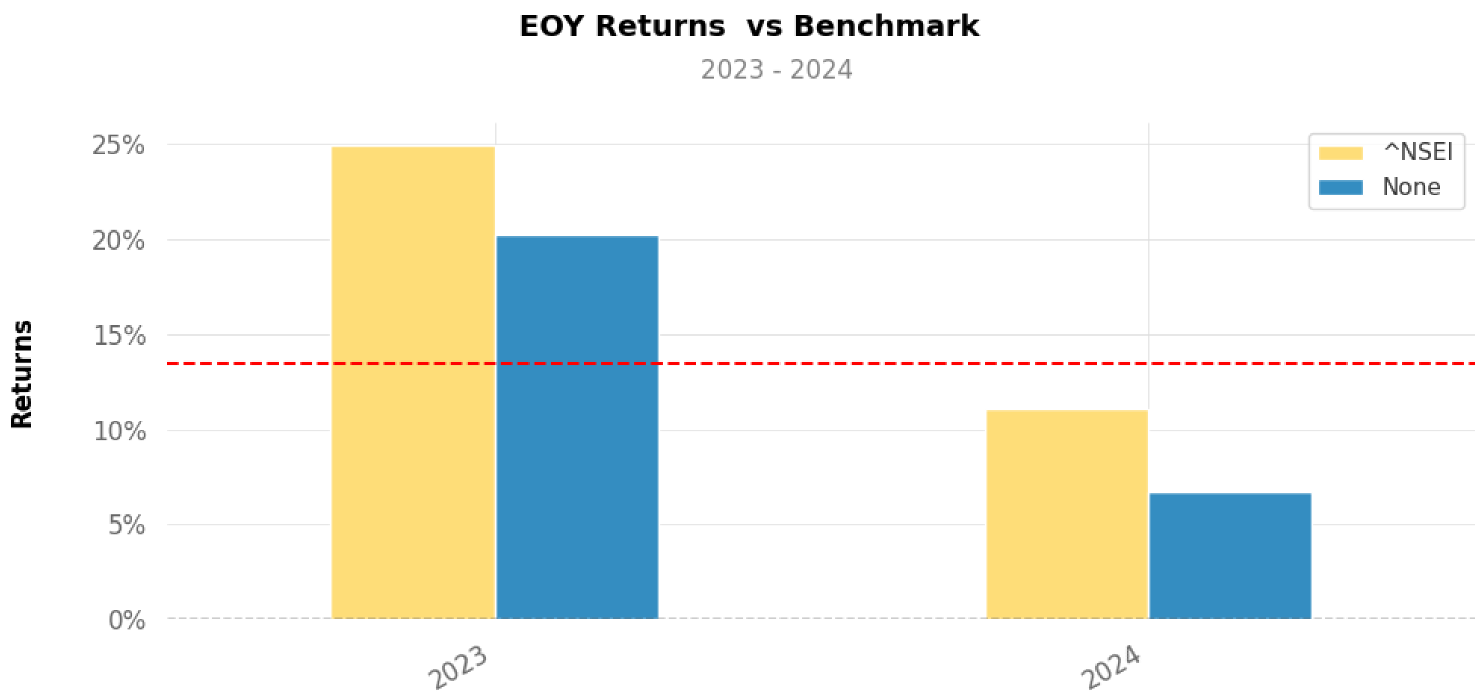
Dividend Sentiment Score: 0.39639457223069124

EBITDA Sentiment Score: 0.3384386159496298

Debt Sentiment Score: -0.08135079835946682

Overall Sentiment Score: 0.04248310217846839

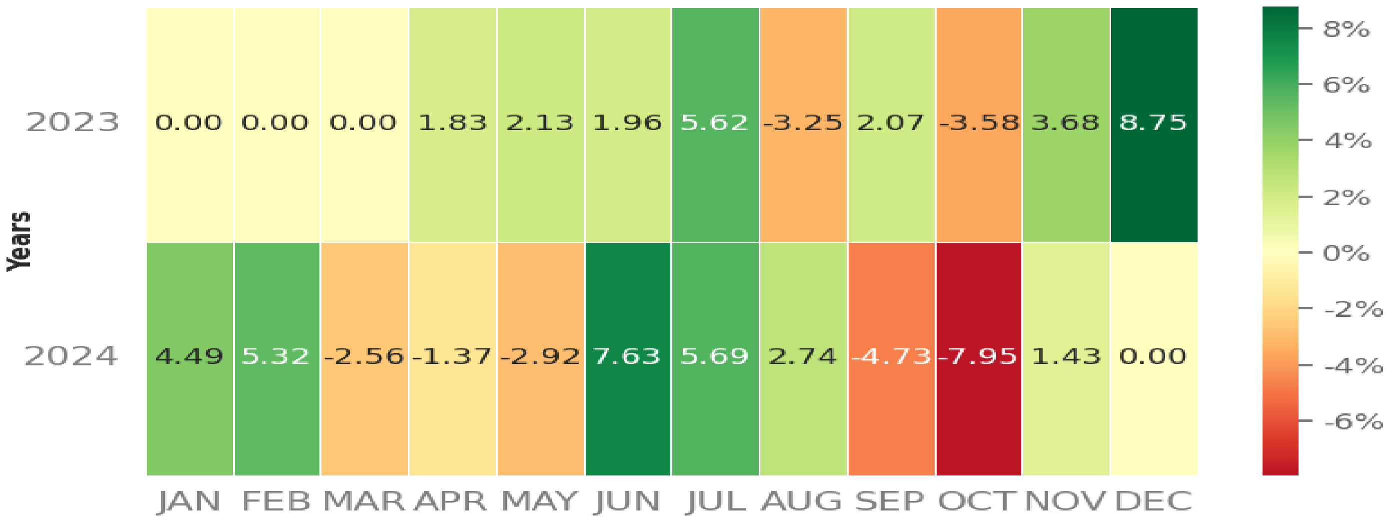

Returns
0.04
0.03
0.02
0.01
0.00
−0.01
−0.02
−0.03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09

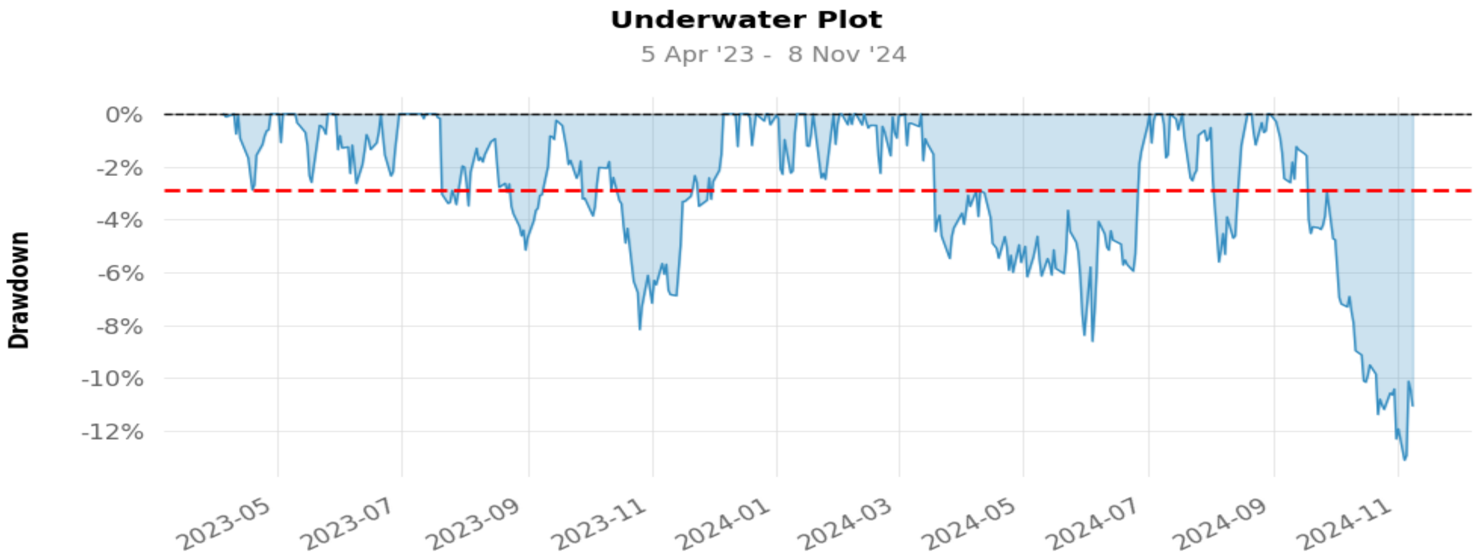

EOY Returns vs Benchmark
2023 - 2024
Returns
25%
20%
15%
10%
5%
0%
2023
2024
^NSEI
None

Cumulative Returns vs Benchmark

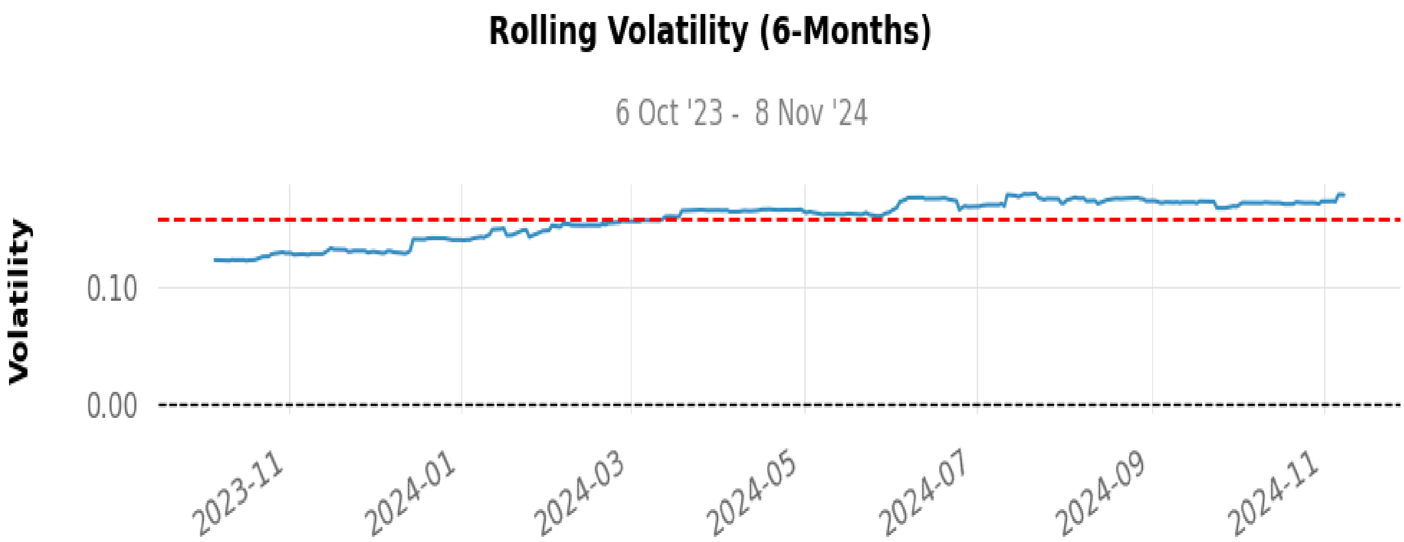
5 Apr '23 - 8 Nov '24

Strategy - Monthly Returns (%)



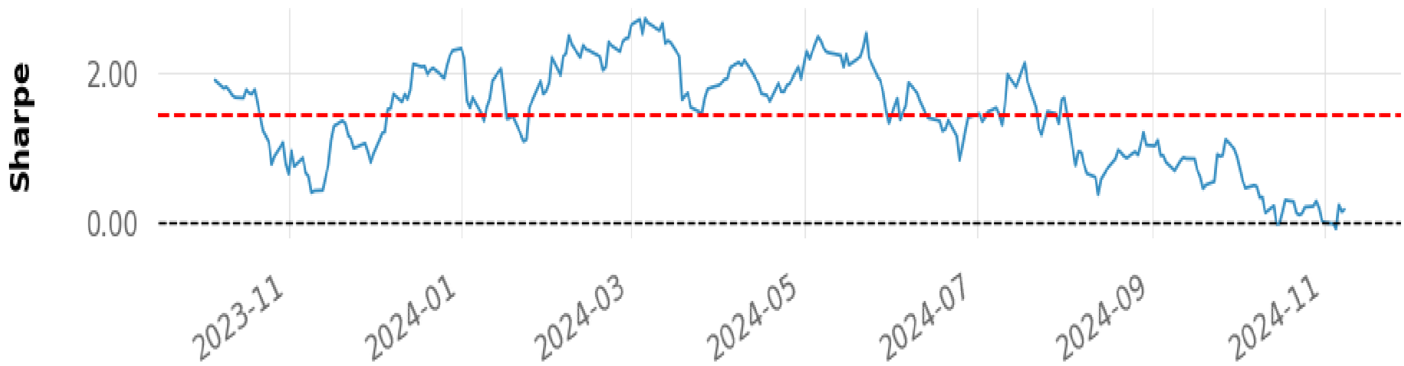

Underwater Plot
5 Apr '23 - 8 Nov '24
Drawdown
0%
-2%
-4%
-6%
-8%
-10%
-12%
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
2024-11


None - Worst 5 Drawdown Periods
5 Apr '23 - 8 Nov '24
Cumulative Returns
40%
30%
20%
10%
0%
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
2024-11


Rolling Volatility (6-Months)
6 Oct '23 - 8 Nov '24
Volatility
0.10
0.00
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
2024-11

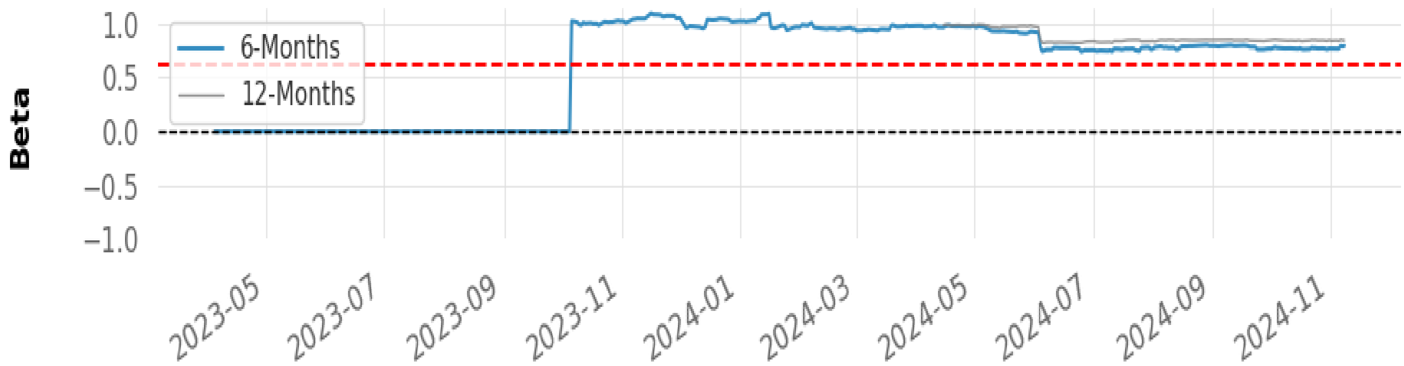
Rolling Sharpe (6-Months)

6 Oct '23 - 8 Nov '24



Rolling Beta to Benchmark

5 Apr '23 - 8 Nov '24



Sentiment Analysis