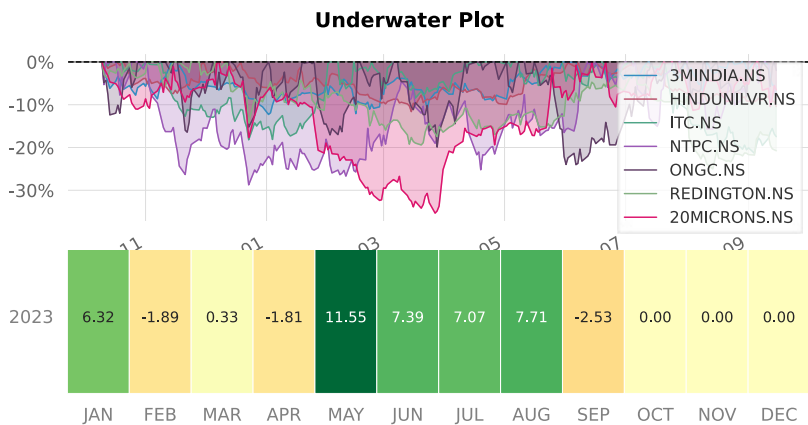
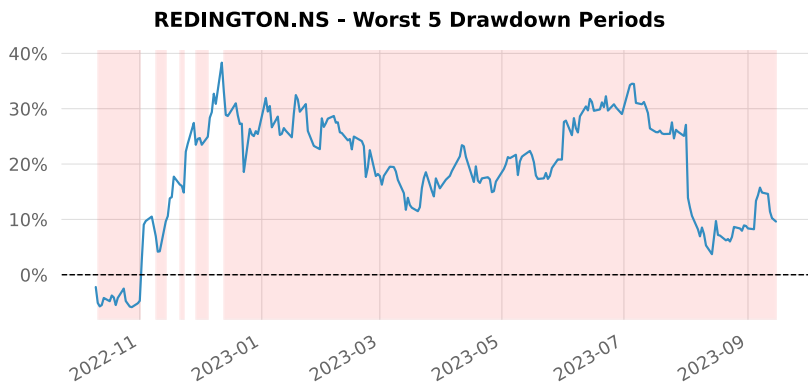
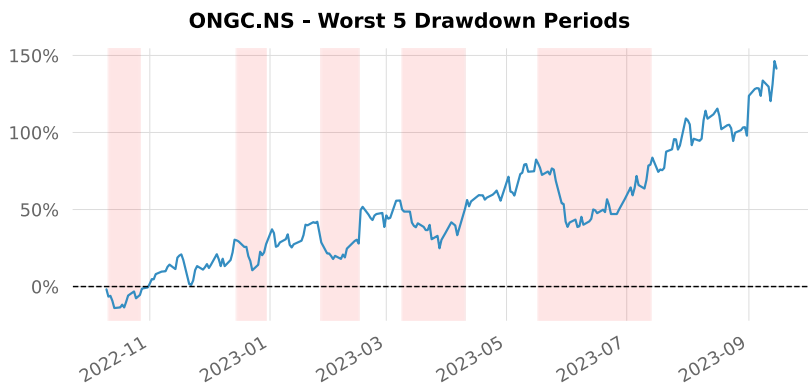
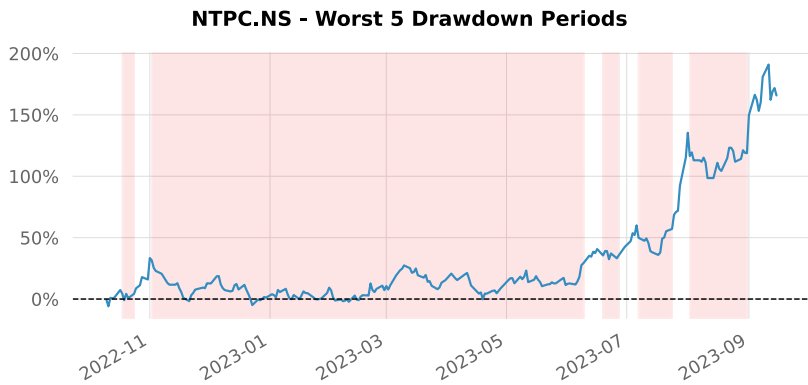


Key Performance Metrics						
Metric	3MINDIA.NS	HINDUNILVR.NS	ITC.NS	NTPC.NS	ONGC.NS	REDINGTON.NS
Risk-Free Rate	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Time in Market	100.0%	100.0%	100.0%	96.0%	98.0%	100.0%
Cumulative Return	24.12%	-5.0%	74.91%	165.82%	141.46%	9.6%
CAGR%	17.37%	-3.73%	51.34%	106.39%	92.2%	7.0%
Sharpe	1.04	-0.24	1.88	2.04	1.88	0.88
Prob. Sharpe Ratio	84.78%	41.06%	96.65%	97.95%	96.73%	67.1%
Smart Sharpe	1.0	-0.23	1.8	1.96	1.8	0.88
Sortino	1.76	-0.34	3.05	3.51	3.06	1.48
Smart Sortino	1.69	-0.32	2.93	3.38	2.94	0.88
Sortino/√2	1.25	-0.24	2.16	2.48	2.16	0.88
Smart Sortino/√2	1.2	-0.23	2.07	2.39	2.08	0.88
Omega	1.19	1.19	1.19	1.19	1.19	1.19
Max Drawdown	-12.28%	-11.61%	-21.36%	-28.74%	-24.01%	-25.0%
Longest DD Days	231	205	84	220	58	100
Volatility (ann.)	25.44%	17.26%	35.57%	60.6%	60.48%	33.4%
Calmar	1.41	-0.32	2.4	3.7	3.84	0.88
Skew	0.72	0.11	0.29	0.61	0.42	0.88
Kurtosis	0.88	1.68	1.4	1.27	2.33	0.88
Expected Daily	0.09%	-0.02%	0.24%	0.42%	0.38%	0.0%
Expected Monthly	1.82%	-0.43%	4.77%	8.49%	7.62%	0.7%
Expected Yearly	11.41%	-2.53%	32.25%	63.04%	55.39%	4.6%
Kelly Criterion	-23.21%	-26.78%	6.0%	-4.64%	-0.31%	-36.2%
Risk of Ruin	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Daily Value-at-Risk	-2.53%	-1.8%	-3.42%	-5.79%	-5.82%	-3.4%
Expected Shortfall (cVaR)	-2.53%	-1.8%	-3.42%	-5.79%	-5.82%	-3.4%
Max Consecutive Wins	6	5	8	11	5	6
Max Consecutive Losses	10	12	7	7	6	10
Gain/Pain Ratio	0.19	-0.04	0.37	0.4	0.38	0.88
Gain/Pain (1M)	1.5	-0.16	2.95	6.91	6.34	0.88
Payoff Ratio	0.82	0.73	0.98	0.8	0.78	0.88
Profit Factor	1.19	0.96	1.37	1.4	1.38	1.19
Common Sense Ratio	1.48	1.1	1.79	1.9	1.73	1.19
CPC Index	0.43	0.33	0.72	0.6	0.6	0.88
Tail Ratio	1.25	1.15	1.31	1.35	1.25	1.19
Outlier Win Ratio	4.82	8.21	3.85	2.29	2.46	4.82
Outlier Loss Ratio	5.1	6.54	3.26	1.85	1.83	3.26
MTD	-2.53%	-1.41%	3.9%	21.49%	22.02%	0.7%
3M	7.9%	-8.49%	0.88%	91.87%	60.93%	-16.8%
6M	31.44%	1.12%	37.44%	118.98%	70.64%	-1.8%



YTD	38.39%	-3.57%	78.71%	162.83%	89.36%	-12.6
1Y	24.12%	-5.0%	74.91%	165.82%	141.46%	9.6
3Y (ann.)	17.37%	-3.73%	51.34%	106.39%	92.2%	7.0
5Y (ann.)	17.37%	-3.73%	51.34%	106.39%	92.2%	7.0
10Y (ann.)	17.37%	-3.73%	51.34%	106.39%	92.2%	7.0
All-time (ann.)	17.37%	-3.73%	51.34%	106.39%	92.2%	7.0
Best Day	5.36%	4.32%	9.52%	15.08%	17.08%	7.6
Worst Day	-3.68%	-3.81%	-7.79%	-9.87%	-13.33%	-10.3
Best Month	11.55%	8.56%	22.87%	51.17%	33.43%	31.3
Worst Month	-6.04%	-4.59%	-11.03%	-10.32%	-8.72%	-13.0
Best Year	38.39%	-1.49%	78.71%	162.83%	89.36%	25.4
Worst Year	-10.31%	-3.57%	-2.13%	1.14%	27.51%	-12.6

Avg. Drawdown	-4.27%	-5.7%	-5.01%	-7.52%	-7.29%	-6.
Avg. Drawdown Days	28	55	15	23	10	
Recovery Factor	2.0	0.32	2.89	3.99	4.37	C
Ulcer Index	0.06	0.06	0.1	0.15	0.09	C
Serenity Index	0.7	-0.07	0.81	1.08	2.57	C

Avg. Up Month	7.39%	0.4%	2.61%	27.9%	10.25%	6.
Avg. Down Month	-	-	-	-	-	
Win Days	44.64%	46.35%	53.45%	53.36%	56.14%	47.4
Win Month	58.33%	41.67%	75.0%	66.67%	58.33%	58.3
Win Quarter	75.0%	25.0%	50.0%	100.0%	100.0%	50.
Win Year	50.0%	0.0%	50.0%	100.0%	100.0%	50.

EOY Returns

Year	3MINDIA.NS	HINDUNILVR.NS	ITC.NS	NTPC.NS	ONGC.NS	REDINGTON.NS	20MICRONS.NS
2022	-10.37%	-1.05%	-0.92	5.32%	28.56%	24.79%	
2023	34.95%	-2.71%	62.68	109.26%	76.40%	-10.46%	

Worst 10 Drawdowns

3MINDIA.NS

Started	Recovered	Drawdown	Days
2022-10-11	2023-05-29	-12.28%	231
2023-09-11	2023-09-15	-7.74%	5
2023-08-01	2023-08-10	-7.24%	10
2023-06-15	2023-07-11	-5.33%	27
2023-07-14	2023-07-28	-3.86%	15
2023-06-07	2023-06-13	-3.30%	7
2023-08-14	2023-08-21	-2.68%	8
2023-09-05	2023-09-07	-2.10%	3
2023-08-31	2023-09-01	-1.68%	2
2023-08-25	2023-08-28	-0.63%	4

HINDUNILVR.NS

Started	Recovered	Drawdown	Days
2022-12-12	2023-07-04	-11.61%	205
2023-07-07	2023-09-15	-10.42%	71
2022-10-24	2022-11-29	-7.40%	37
2022-12-01	2022-12-06	-2.58%	6
2022-10-11	2022-10-20	-2.11%	10
2022-12-08	2022-12-08	-0.07%	1

ITC.NS

Started	Recovered	Drawdown	Days
2023-07-21	2023-09-15	-21.36%	57

HINDUNILVR.NS - Monthly Returns (%)												
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1.88	5.24	-4.59
2023	0.61	-4.51	4.05	-4.02	8.56	0.40	-4.38	-2.18	-1.41	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

ITC.NS - Monthly Returns (%)												
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8.73	-5.11	-5.14
2023	12.70	13.70	3.45	22.87	9.33	2.61	5.80	-11.03	3.90	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

NTPC.NS - Monthly Returns (%)												
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15.93	-2.71	-10.32
2023	8.07	-1.89	7.61	-5.83	2.47	27.90	51.17	1.61	21.49	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

ONGC.NS - Monthly Returns (%)												
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.56	15.23	11.28
2023	-4.74	14.13	-2.81	15.57	-8.72	10.25	33.43	-5.37	22.02	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

REDINGTON.NS - Monthly Returns (%)												
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-5.17	31.35	0.70
2023	2.27	-7.84	-2.20	1.05	3.41	6.80	-3.06	-13.01	0.73	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

2022-11-10	2023-02-01	-18.20%	84
2023-03-09	2023-04-10	-8.47%	33
2023-02-07	2023-02-13	-6.27%	7
2023-02-24	2023-03-03	-6.16%	8
2023-05-31	2023-06-15	-5.72%	16
2023-05-09	2023-05-23	-5.49%	15
2023-06-20	2023-06-30	-3.88%	11
2023-07-06	2023-07-18	-3.87%	13
2022-10-21	2022-11-01	-2.34%	12

NTPC.NS

Started	Recovered	Drawdown	Days
2022-11-02	2023-06-09	-28.74%	220
2023-08-02	2023-08-31	-15.69%	30
2023-07-07	2023-07-24	-15.05%	18
2023-09-12	2023-09-15	-9.87%	4
2022-10-18	2022-10-24	-7.74%	7
2023-06-19	2023-06-27	-5.93%	9
2022-10-11	2022-10-11	-5.31%	1
2023-09-05	2023-09-07	-4.93%	3
2022-10-31	2022-10-31	-1.64%	1
2023-07-05	2023-07-05	-1.00%	1

ONGC.NS

Started	Recovered	Drawdown	Days
2023-05-17	2023-07-13	-24.01%	58
2023-03-09	2023-04-10	-19.91%	33
2023-01-27	2023-02-15	-17.06%	20
2022-11-18	2022-12-02	-16.43%	15
2022-12-15	2022-12-30	-15.22%	16
2022-10-11	2022-10-27	-12.38%	17
2023-08-17	2023-08-31	-9.77%	15
2023-02-20	2023-03-03	-8.65%	12
2023-01-03	2023-01-18	-8.61%	16
2023-08-01	2023-08-09	-8.30%	9

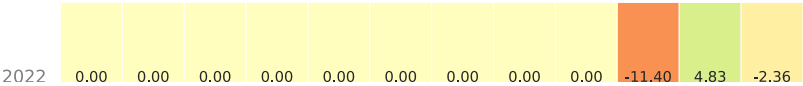
REDINGTON.NS

Started	Recovered	Drawdown	Days
2022-12-13	2023-09-15	-25.03%	277
2022-11-09	2022-11-14	-5.74%	6
2022-10-11	2022-11-01	-3.72%	22
2022-11-29	2022-12-05	-3.10%	7
2022-11-21	2022-11-23	-2.45%	3
2022-12-09	2022-12-09	-1.39%	1

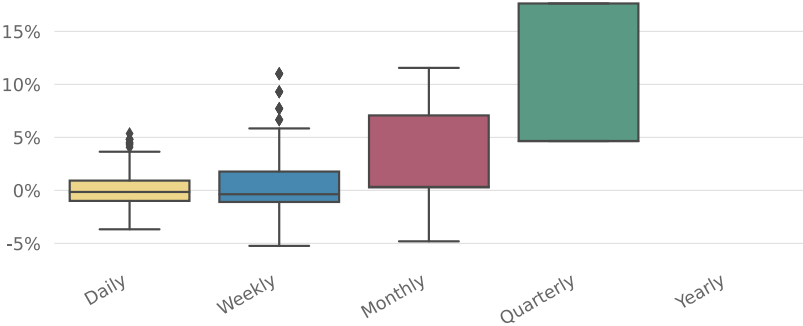
20MICRONS.NS

Started	Recovered	Drawdown	Days
2022-12-09	2023-06-13	-35.35%	187
2023-07-28	2023-09-04	-11.33%	39
2022-10-11	2022-12-07	-11.04%	58
2023-06-22	2023-07-19	-10.52%	28
2023-09-07	2023-09-15	-10.45%	9
2023-06-15	2023-06-20	-3.63%	6
2023-07-21	2023-07-21	-0.20%	1

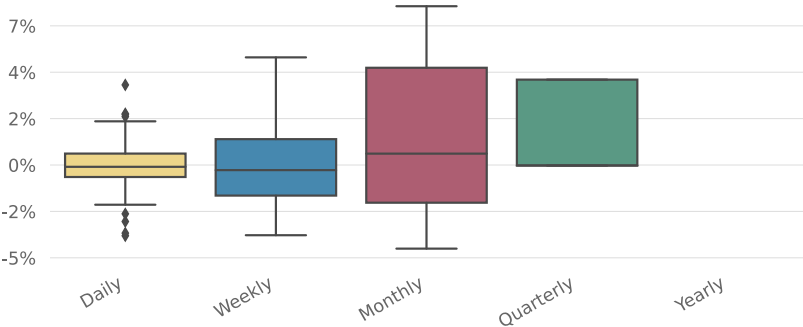
20MICRONS.NS - Monthly Returns (%)



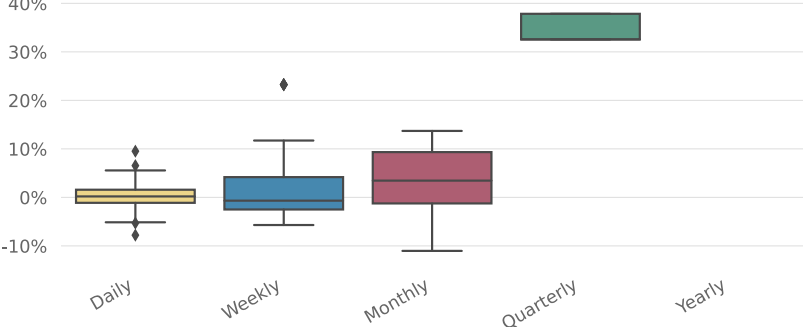
3MINDIA.NS - Return Quantiles



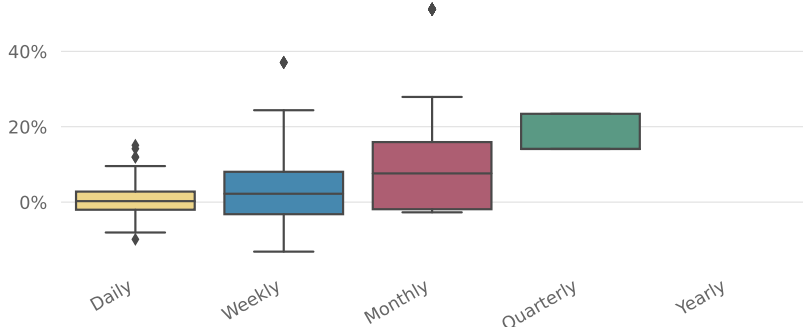
HINDUNILVR.NS - Return Quantiles



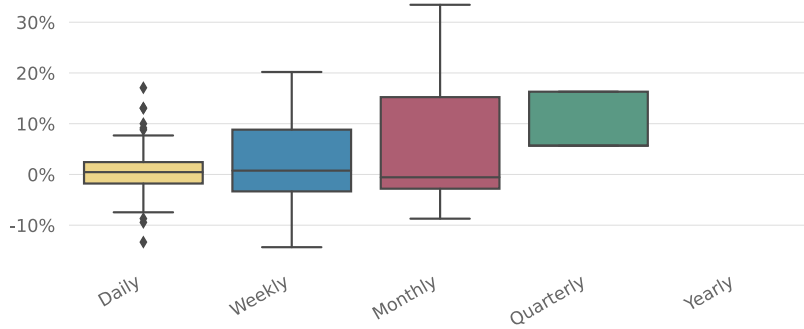
ITC.NS - Return Quantiles



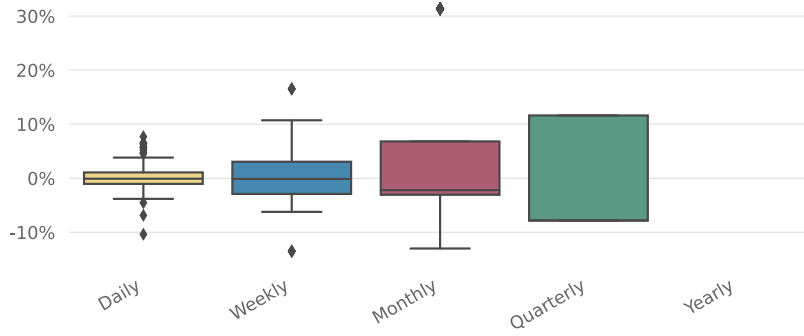
NTPC.NS - Return Quantiles



ONGC.NS - Return Quantiles



REDINGTON.NS - Return Quantiles



20MICRONS.NS - Return Quantiles

