

NiftyOnTheMove

Summary Statistics

Metric	Value
Sharpe Ratio	0.60
Maximum Drawdown [per]	-16.60
Normalized Annual Return [per]	5.70

Trade Analysis (Experimental)

	Metric	Value
All Trades	Total Trades	5903
	Trades per Year	565.16
	Average Return per Trade [per]	293.77
Winning Trades	Total Trades	3303
	Trades per Year	316.23
	Average Return per Trade [per]	1139.57
	Best Trade [per]	135053.10
	Maximum Duration	395 days
	Minimum Duration	4 days
Losing Trades	Total Trades	2600
	Trades per Year	248.93
	Average Return per Trade [per]	-1015.10
	Worst Trade [per]	-63093.60
	Maximum Duration	145 days
	Minimum Duration	5 days
Overall Metrics	Win Rate [per]	55.95
	Lose Rate [per]	44.05
	Profit Factor	1.43
	Win/Loss Ratio	1.27
	Payoff Ratio	1.12
	CPC Index	-0.37
	Expectancy	190.54

Performance

Return Quantiles

Return Analysis

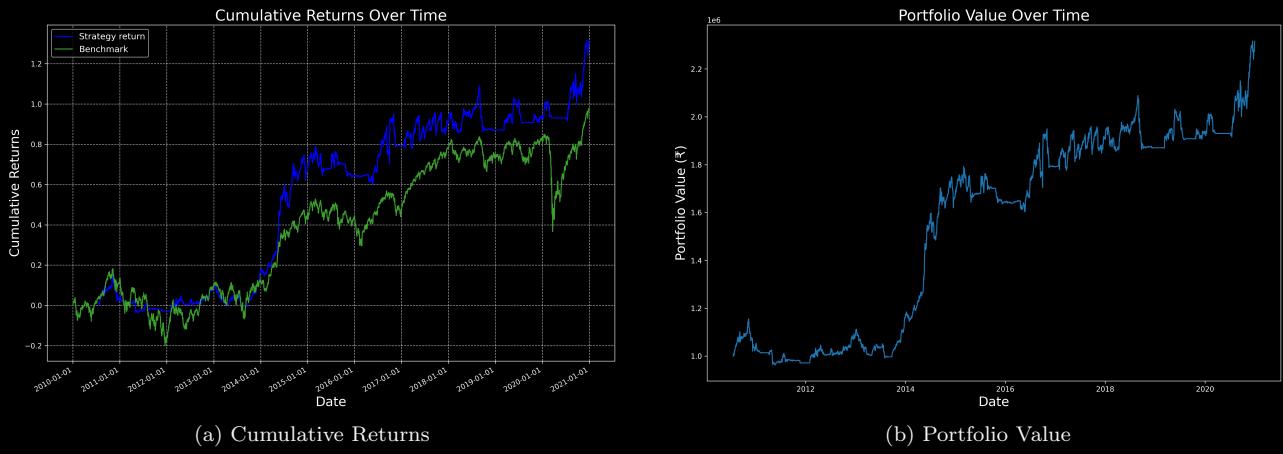


Figure 1: Cumulative Returns and Portfolio Value Over Time

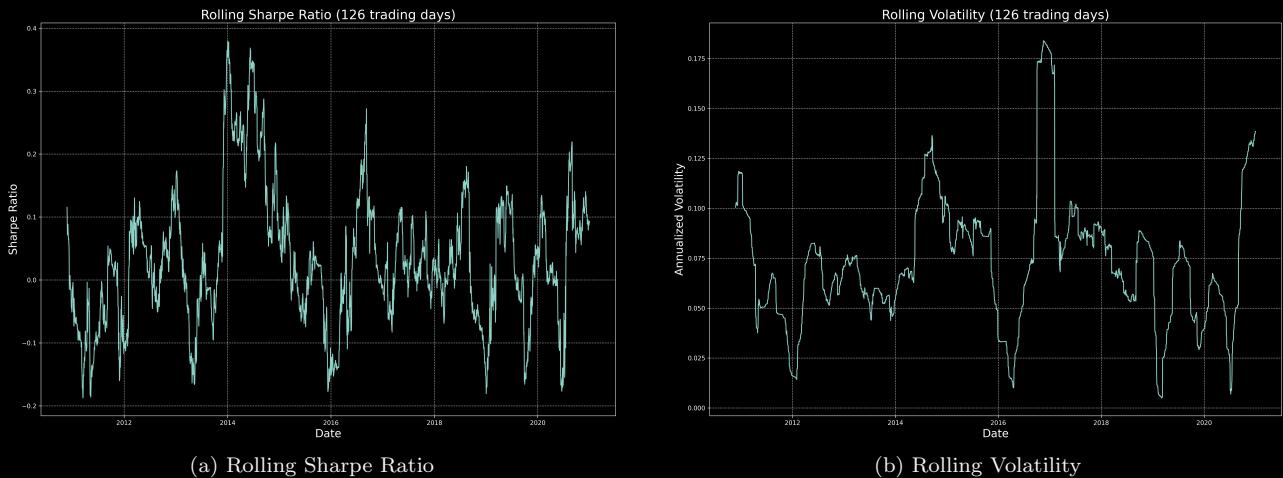


Figure 2: Rolling Sharpe Ratio and Volatility (6 months)

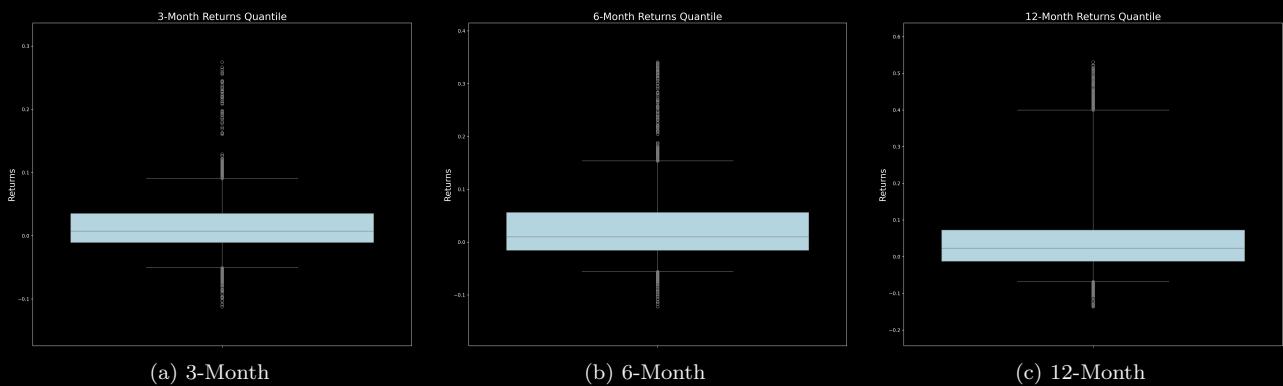


Figure 3: Return Quantiles Over Different Time Spreads

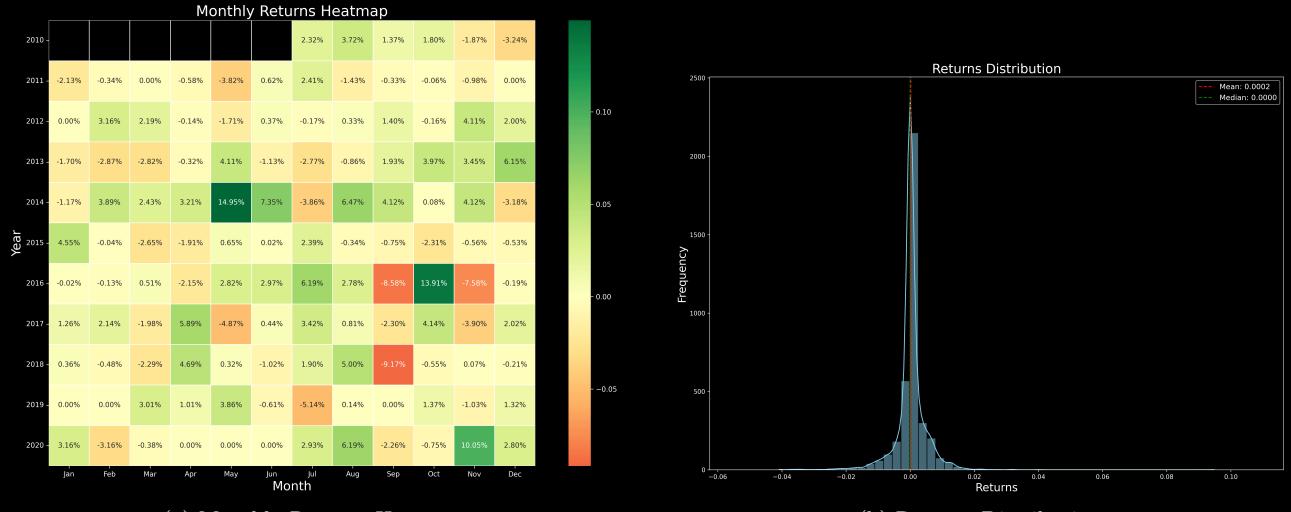


Figure 4: Monthly Returns Heatmap and Returns Distribution

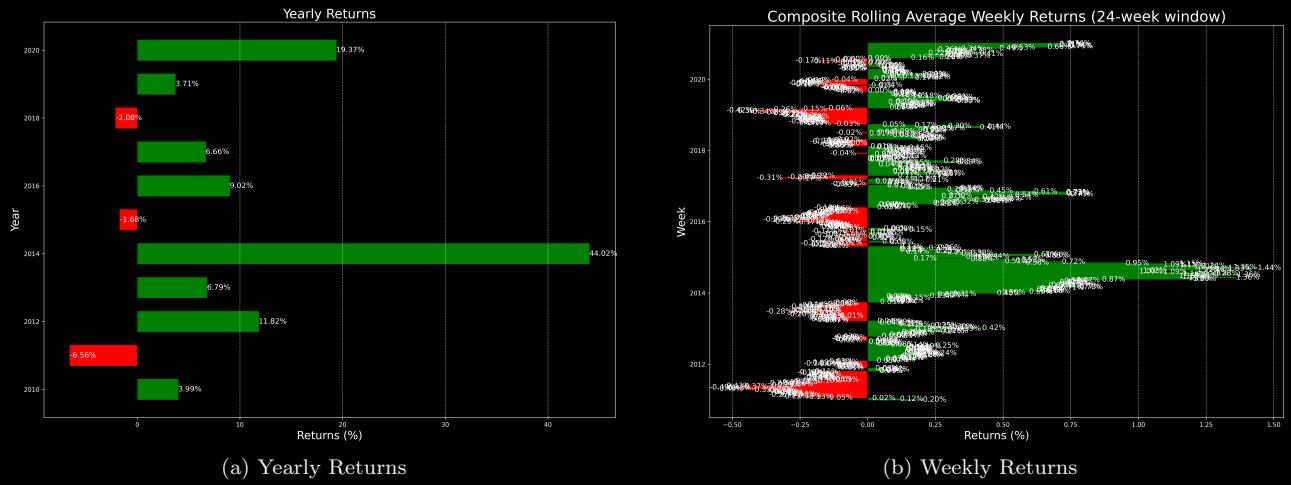


Figure 5: Yearly and Weekly Returns

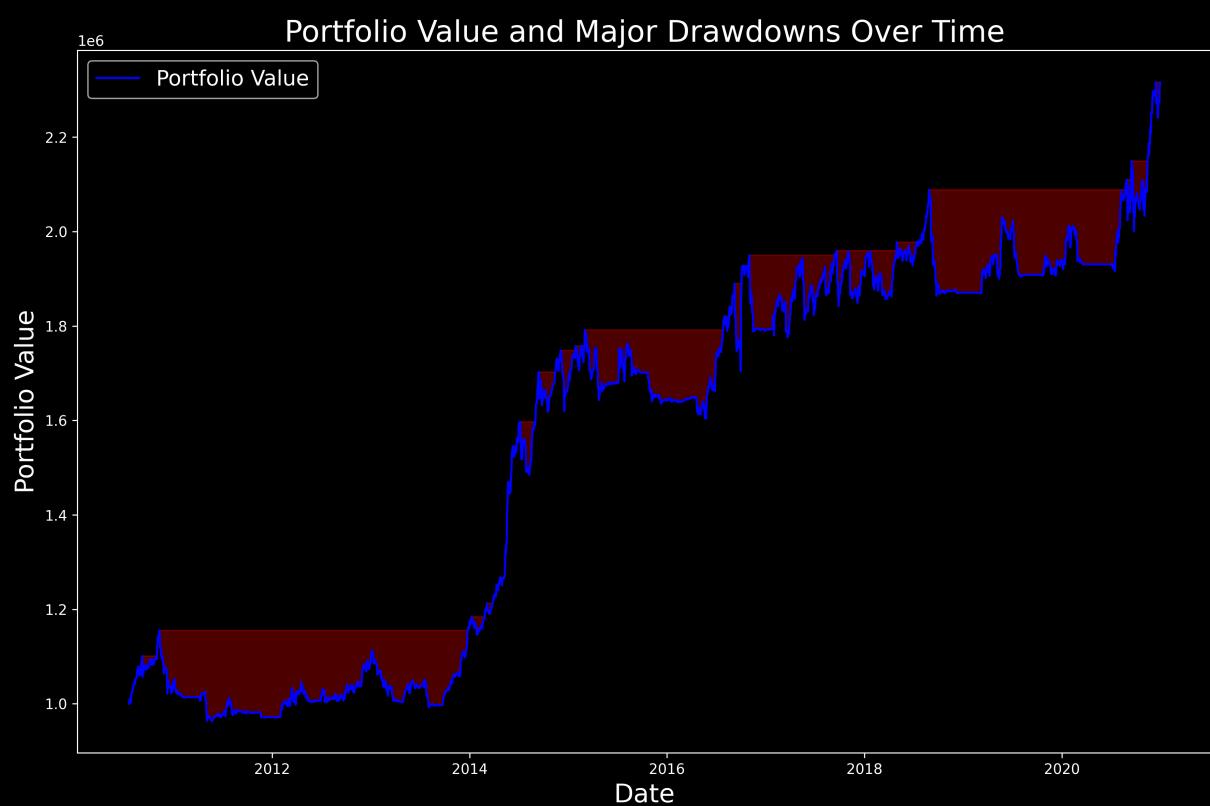


Figure 6: Drawdowns in Portfolio Value Over Time