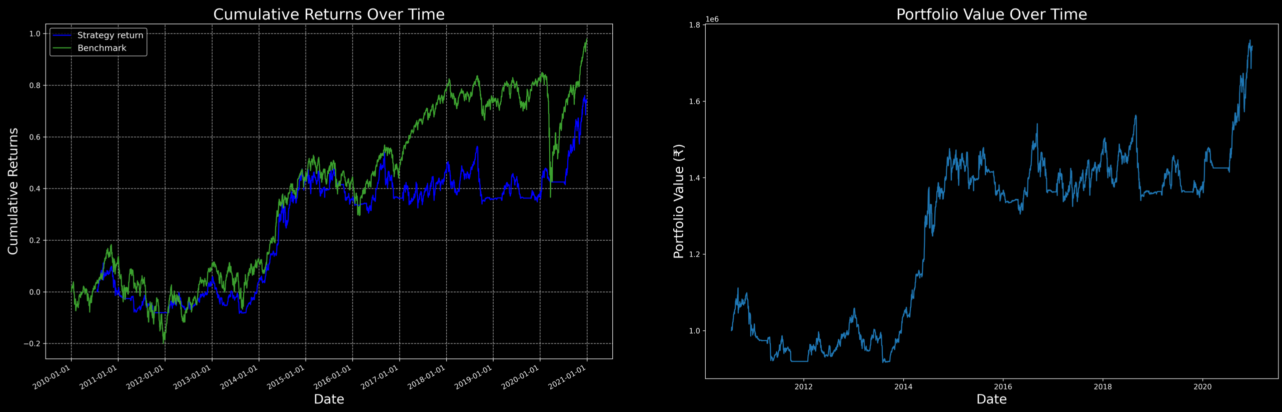
NiftyOnTheMove

Summary Statistics

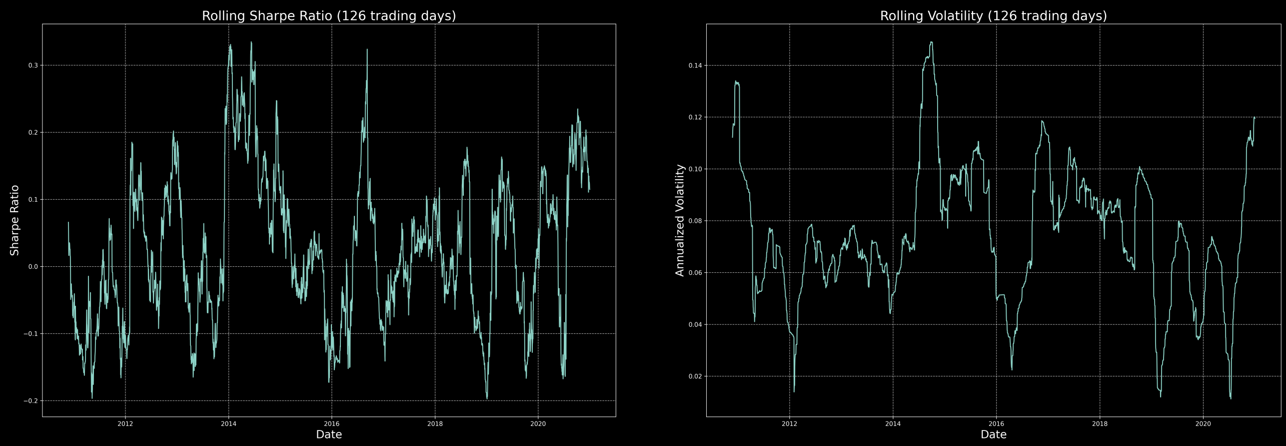
- Sharpe Ratio: 0.37
- Maximum Drawdown: -17.54
- Normalized Annual Return: 3.74

Performance



(a) Cumulative Returns (b) Portfolio Value

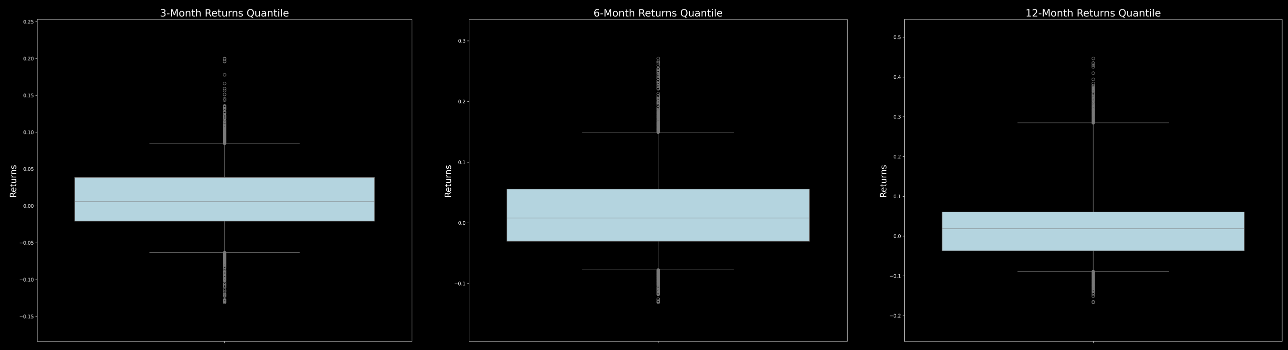
Figure 1: Cumulative Returns and Portfolio Value Over Time



(a) Rolling Sharpe Ratio (b) Rolling Volatility

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

Return Quantiles



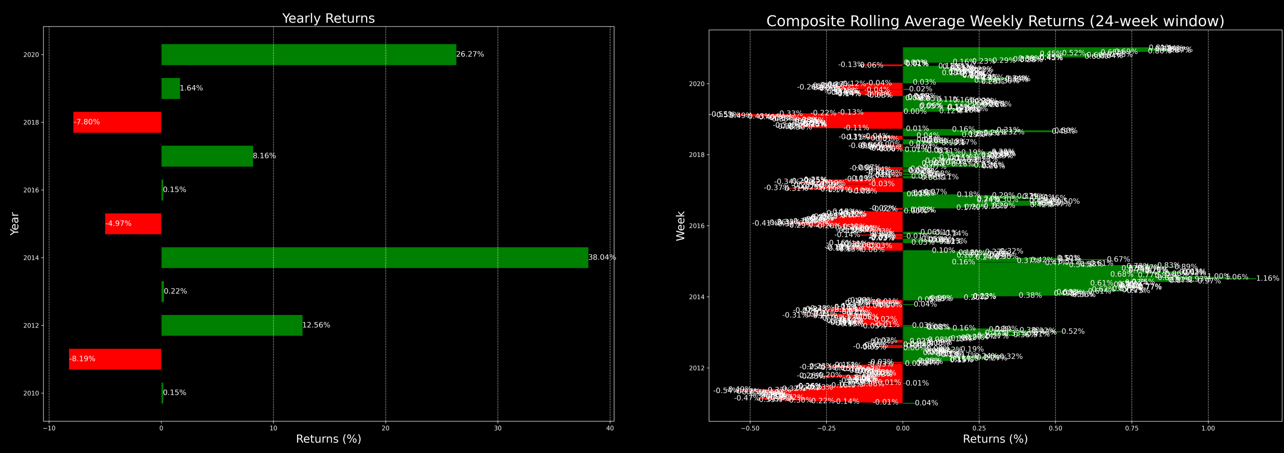
(a) 3-Month (b) 6-Month (c) 12-Month

Figure 3: Return Quantiles Over Different Time Spreads

Return Analysis

(a) Monthly Returns Heatmap (b) Returns Distribution

Figure 4: Monthly Returns Heatmap and Returns Distribution



(a) Yearly Returns
(b) Weekly Returns

Figure 5: Yearly and Weekly Returns

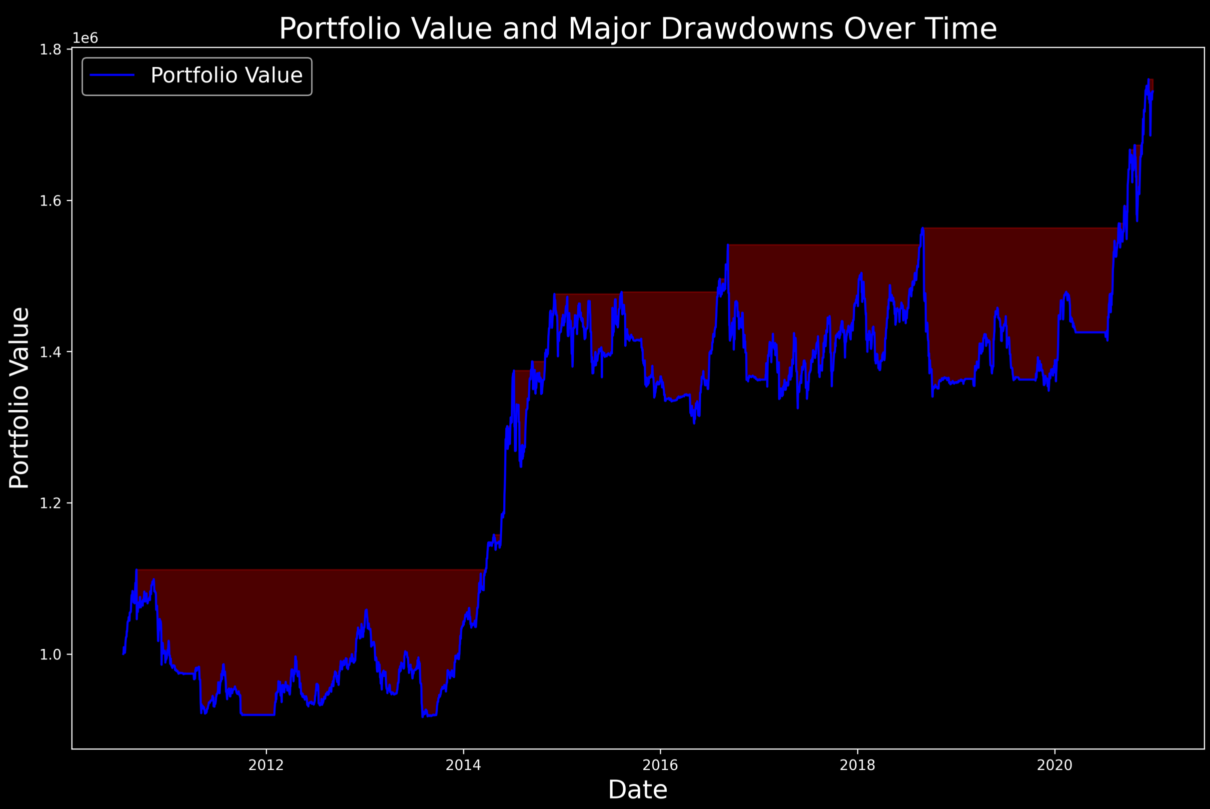


Figure 6: Drawdowns in Portfolio Value Over Time