INSAMPLE RESULTS

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  | MVP |  |  |  | HRP |  |  |  | HERC |  |
| **SECTOR** | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |  | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |  | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |
| AUTO | 0.27 | 0.25 | 1.09 |  | 0.29 | 0.27 | 1.07 |  | 0.06 | 0.32 | 0.20 |
| IT | .20 | .22 | .88 |  | .25 | .24 | 1.05 |  | .14 | .27 | .53 |
| FMCG | .189 | .18 | 1.04 |  | .188 | .19 | 1.01 |  | .12 | .295 | .39 |
| HEALTH CARE | .18 | .17 | 1.02 |  | .16 | .19 | .92 |  | .05 | .32 | .14 |
| PHARMA | .24 | .20 | 1.20 |  | .23 | .21 | 1.09 |  | .07 | .31 | .22 |
| PSU BANK | .16 | .34 | .47 |  | .10 | .36 | .29 |  | .05 | .44 | 0.12 |
| METAL | .55 | .33 | 1.68 |  | .50 | .39 | 1.46 |  | .08 | .46 | .17 |
| OIL & GAS | .08 | .23 | .35 |  | .13 | .24 | .56 |  | .002 | .26 | .008 |
| MEDIA | .23 | .28 | .80 |  | .24 | .30 | .78 |  | .09 | .47 | .21 |
| REALTY | .32 | .29 | 1.11 |  | .298 | .29 | 1 |  | .08 | .62 | .12 |
| Nifty 50 | .167 | .202 | .825 |  | .193 | .215 | .90 |  | .118 | .29 | .40 |
| **Total:** | **6** | **11** | **8** |  | **5** | **0** | **3** |  | **0** | **0** | **0** |

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  | MVP |  |  |  | HRP |  |  |  | HERC |  |
| **SECTOR** | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |  | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |  | **ANNUAL RETURN** | **ANNUAL VOLATILITY** | **ANNUAL SHARPE RATIO** |
| AUTO | 0.25 | 0.14 | 1.78 |  | 0.195 | 0.13 | 1.49 |  | 0.14 | 0.186 | 0.78 |
| IT | .15 | .15 | 1.03 |  | .148 | .16 | .90 |  | .24 | .152 | 1.58 |
| FMCG | .27 | .11 | 2.34 |  | .29 | .11 | 2.45 |  | .39 | .17 | 2.33 |
| HEALTH CARE | .15 | .11 | 1.36 |  | .20 | .12 | 1.68 |  | .45 | .21 | 2.14 |
| PHARMA | .13 | .12 | 1.06 |  | .19 | .12 | 1.52 |  | .45 | .197 | 2.29 |
| PSU BANK | .25 | .29 | .87 |  | .37 | .34 | 1.11 |  | .52 | .44 | 1.20 |
| METAL | .21 | .25 | .80 |  | .27 | .24 | 1.12 |  | .08 | .26 | .33 |
| OIL & GAS | .127 | .13 | .97 |  | .03 | .14 | .23 |  | .13 | .16 | .82 |
| MEDIA | -0.15 | .22 | -0.68 |  | -0.11 | .22 | -0.52 |  | .002 | .31 | .006 |
| REALTY | .20 | .17 | 1.20 |  | .19 | .18 | 1.06 |  | -0.29 | .54 | -0.54 |
| Nifty 50 | .144 | .109 | 1.32 |  | .088 | .108 | .81 |  | .39 | .169 | 2.33 |
| **Total:** | **2** | **8** | **3** |  | **1** | **3** | **2** |  | **8** | **0** | **6** |

OUT OF SAMPLE RESULTS