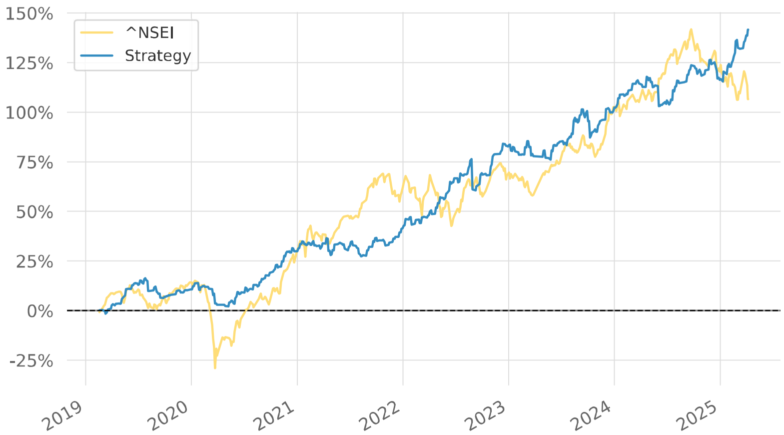
18 Feb, 2019 - 7 Apr, 2025

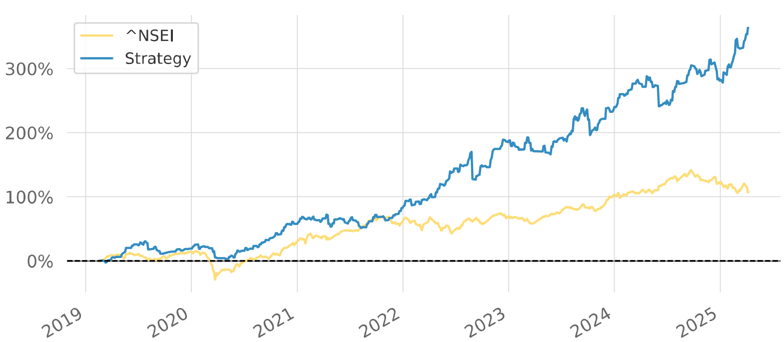
Benchmark is ^NSEI | Generated by QuantStats (v. 0.0.62)

Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)

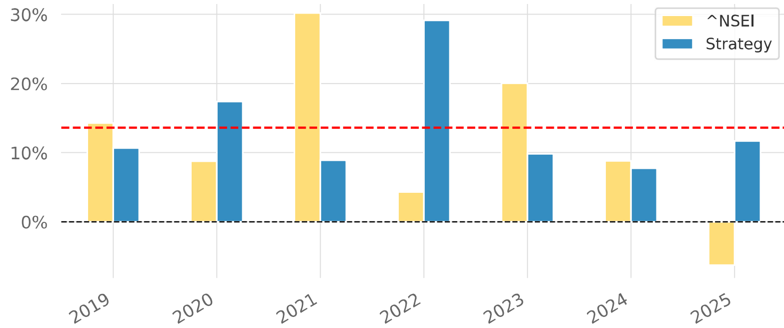
Cumulative Returns vs Benchmark (Volatility Matched)



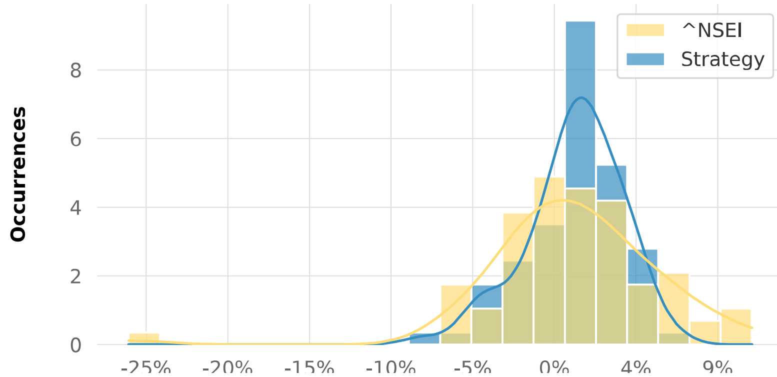
EOY Returns vs Benchmark

Key Performance Metrics

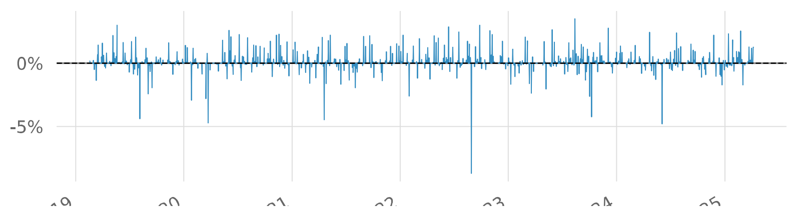
Metric	^NSEI	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	106.65%	141.57%
CAGR﹪	8.51%	10.43%
Sharpe	1.28	2.55
Prob. Sharpe Ratio	96.61%	99.93%
Smart Sharpe	1.28	2.54
Sortino	1.91	3.65
Smart Sortino	1.9	3.65
Sortino/√2	1.35	2.58
Smart Sortino/√2	1.35	2.58
Omega	1.67	1.67
Max Drawdown	-38.28%	-12.22%
Longest DD Days	372	411
Volatility (ann.)	31.4%	17.51%
R^2	0.01	0.01
Information Ratio	0.01	0.01
Calmar	0.22	0.85
Skew	0.06	-1.49
Kurtosis	12.24	10.78
Expected Daily	0.14%	0.17%
Expected Monthly	0.97%	1.18%
Expected Yearly	10.93%	13.43%
Kelly Criterion	11.71%	17.37%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-3.09%	-1.64%
Expected Shortfall (cVaR)	-3.09%	-1.64%
Max Consecutive Wins	14	10



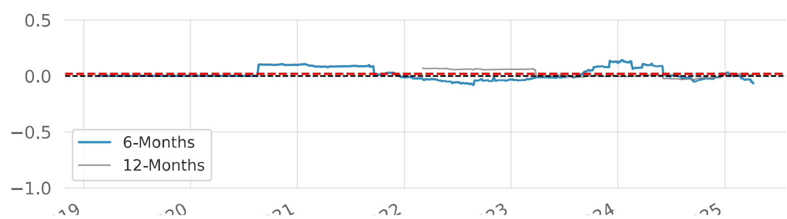
Distribution of Monthly Returns



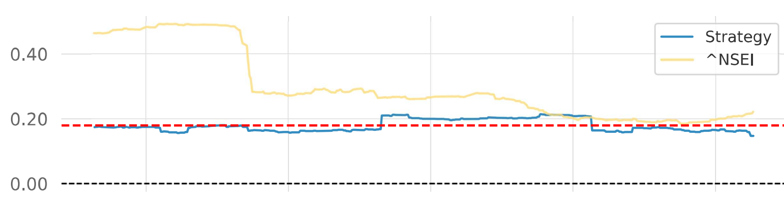
Daily Active Returns



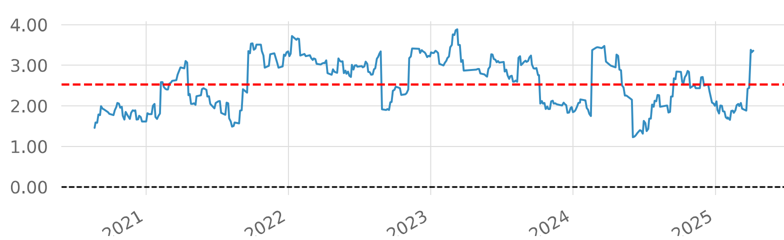
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

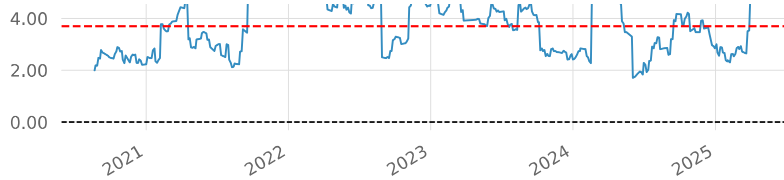


Rolling Sharpe (6-Months)



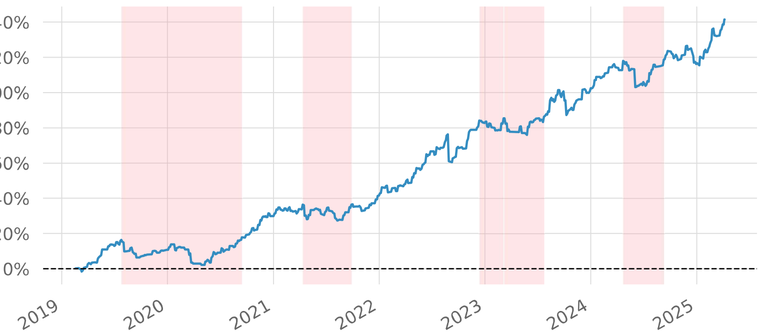
Rolling Sortino (6-Months)

Metric	^NSEI	Strategy
Max Consecutive Losses	7	7
Gain/Pain Ratio	0.29	0.67
Gain/Pain (1M)	0.82	1.79
Payoff Ratio	0.94	0.9
Profit Factor	1.29	1.67
Common Sense Ratio	1.36	2.58
CPC Index	0.69	0.91
Tail Ratio	1.06	1.54
Outlier Win Ratio	3.11	5.39
Outlier Loss Ratio	3.39	6.56
MTD	-5.77%	2.4%
3M	-6.16%	11.76%
6M	-11.41%	8.22%
YTD	-6.27%	11.71%
1Y	-1.56%	12.92%
3Y (ann.)	7.37%	11.22%
5Y (ann.)	13.0%	12.83%
10Y (ann.)	8.51%	10.43%
All-time (ann.)	8.51%	10.43%
Best Day	13.8%	3.51%
Worst Day	-12.98%	-8.72%
Best Month	12.09%	7.31%
Worst Month	-26.07%	-8.02%
Best Year	30.2%	29.15%
Worst Year	-6.27%	7.76%
Avg. Drawdown	-4.41%	-1.82%
Avg. Drawdown Days	51	33
Recovery Factor	2.16	7.49
Ulcer Index	0.08	0.04
Serenity Index	1.52	4.09
Avg. Up Month	4.15%	2.63%
Avg. Down Month	-4.21%	-3.02%
Win Days	57.17%	60.93%
Win Month	57.33%	72.0%

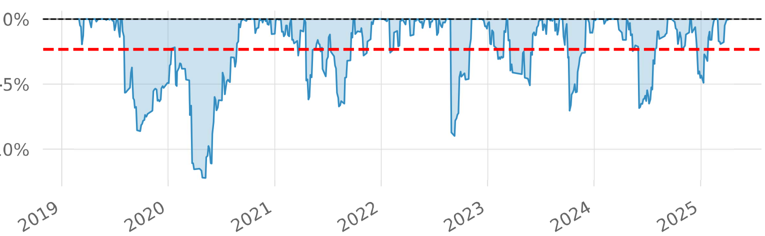


Metric	^NSEI	Strategy
Win Quarter	65.38%	76.92%
Win Year	85.71%	100.0%
Beta	-	0.05
Alpha	-	0.43
Correlation	-	8.88%
Treynor Ratio	-	2856.67%

Strategy - Worst 5 Drawdown Periods

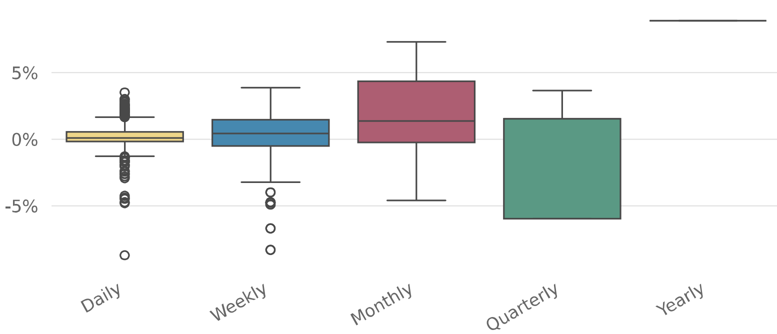


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2019	0.00	0.95	-8.81	1.67	5.83	3.61	6.49	-1.33	-8.70	-0.04	-2.87	-0.28
2020	2.14	7.76	18.06	-12.83	-1.98	-2.15	-5.92	1.87	4.10	-1.16	-5.13	-2.65
2021	0.49	-5.46	-3.04	-2.71	-2.16	-2.76	-0.34	-8.16	-0.71	-0.27	4.70	2.00
2022	1.39	3.67	0.04	3.35	7.35	9.83	-7.60	-5.06	6.39	-3.42	1.86	3.42
2023	-1.41	5.18	-0.16	-6.50	-1.21	1.98	-4.31	6.03	1.31	-2.75	0.32	-8.04
2024	6.37	-3.23	2.22	-2.10	-0.83	-10.83	0.81	-0.57	1.23	3.77	4.59	-2.52
2025	4.31	11.31	-6.55	8.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Strategy - Return Quantiles



EOY Returns vs Benchmark

Year	^NSEI	Strategy	Multiplier	Won
2019	14.28%	10.69%	0.75	-
2020	8.75%	17.38%	1.99	+
2021	30.20%	8.90%	0.29	-
2022	4.33%	29.15%	6.73	+
2023	20.03%	9.82%	0.49	-
2024	8.81%	7.76%	0.88	-
2025	-6.27%	11.71%	-1.87	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2019-07-29	2020-09-11	-12.22%	411
2022-08-29	2022-11-04	-8.98%	68
2023-09-18	2023-12-01	-7.05%	75
2024-04-26	2024-09-06	-6.83%	134
2021-04-16	2021-09-24	-6.71%	162
2023-03-10	2023-07-21	-5.09%	134
2024-12-02	2025-02-14	-4.90%	75
2022-12-16	2023-03-03	-3.08%	78
2021-03-01	2021-04-09	-2.81%	40
2021-10-04	2021-12-03	-2.81%	61