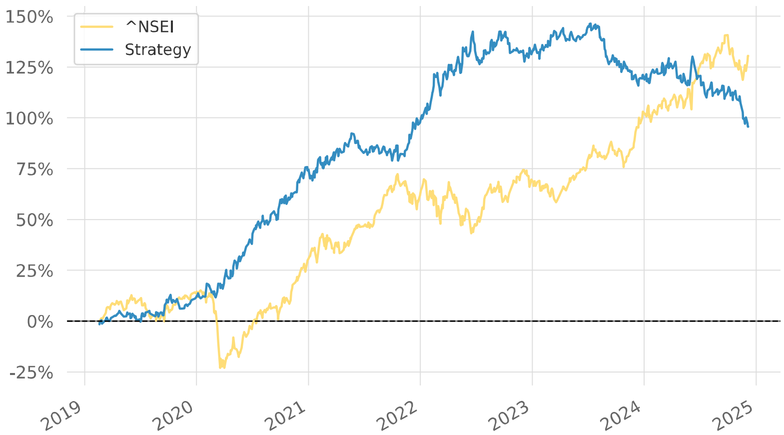
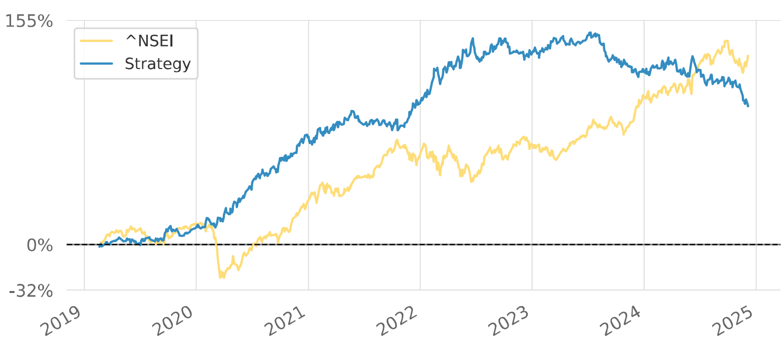
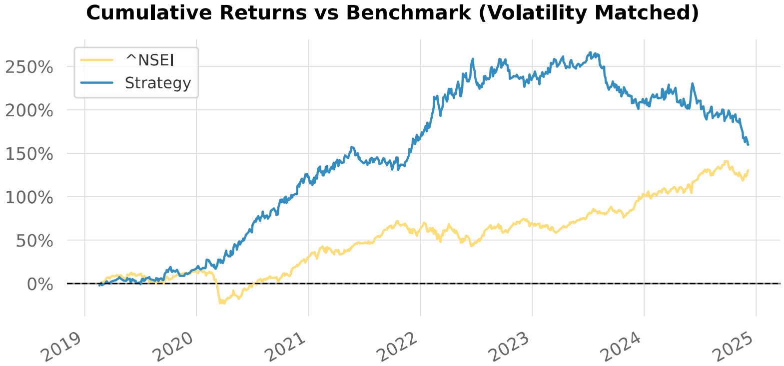
19 Feb, 2019 - 5 Dec, 2024

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



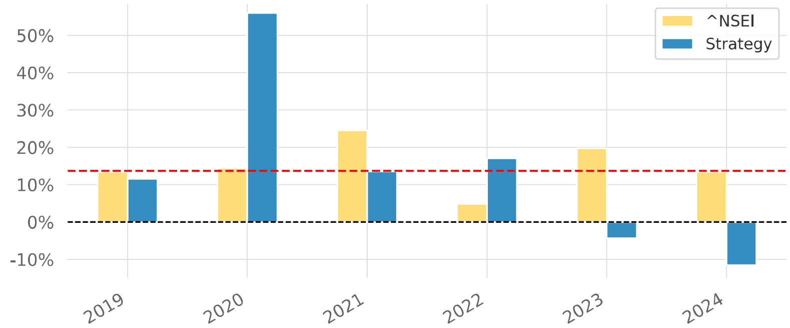




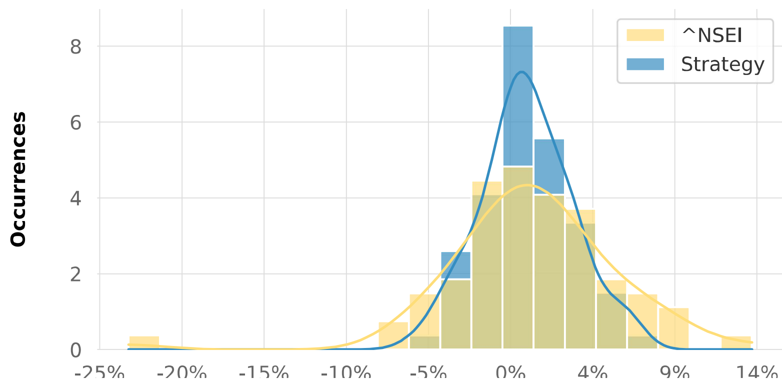
EOY Returns vs Benchmark

Key Performance Metrics

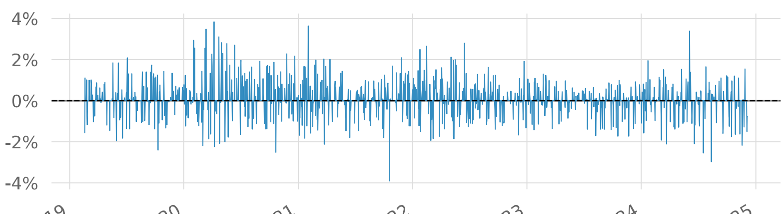
Metric	^NSEI	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	130.39%	95.62%
CAGR﹪	10.45%	8.32%
Sharpe	1.29	1.46
Prob. Sharpe Ratio	98.3%	99.37%
Smart Sharpe	1.26	1.43
Sortino	1.81	2.21
Smart Sortino	1.78	2.17
Sortino/√2	1.28	1.56
Smart Sortino/√2	1.26	1.53
Omega	1.26	1.26
Max Drawdown	-33.13%	-20.62%
Longest DD Days	399	512
Volatility (ann.)	24.59%	16.8%
R^2	0.0	0.0
Information Ratio	-0.02	-0.02
Calmar	0.32	0.4
Skew	-0.82	0.07
Kurtosis	7.46	0.31
Expected Daily	0.11%	0.09%
Expected Monthly	1.18%	0.95%
Expected Yearly	14.92%	11.83%
Kelly Criterion	32.95%	0.85%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.42%	-1.64%
Expected Shortfall (cVaR)	-2.42%	-1.64%
Max Consecutive Wins	14	9



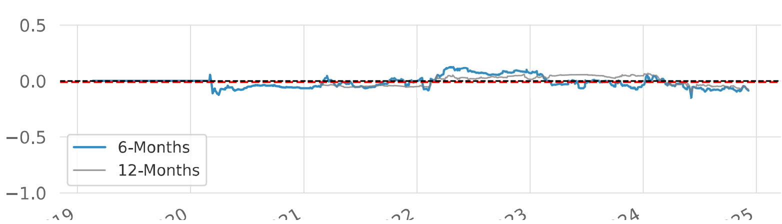
Distribution of Monthly Returns



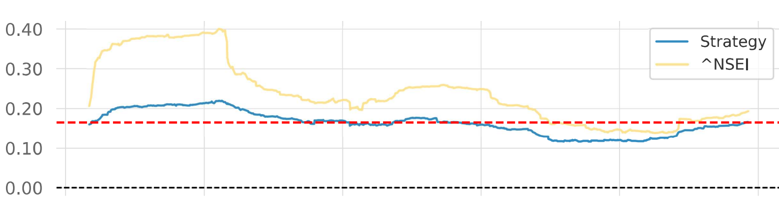
Daily Active Returns



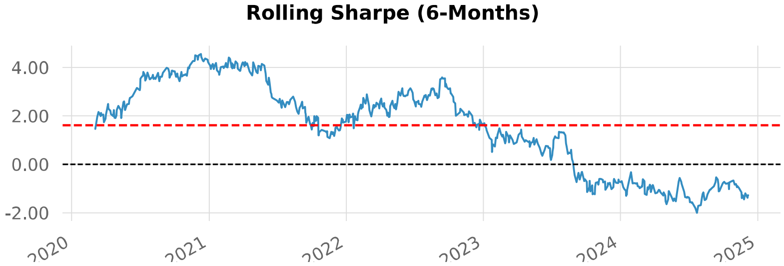
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

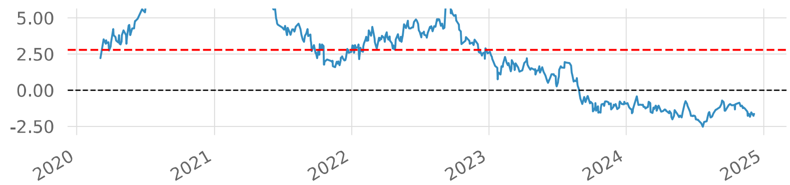


Rolling Sharpe (6-Months)

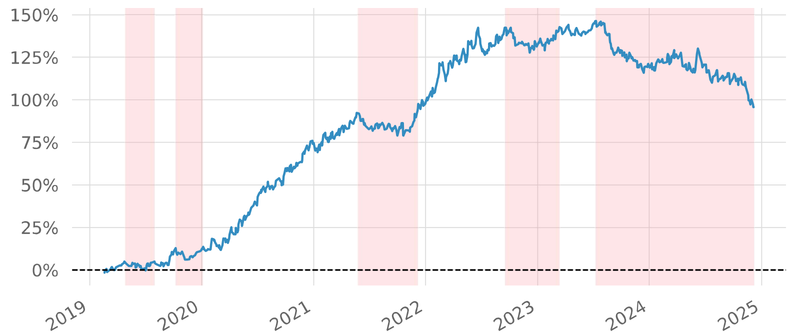


Rolling Sortino (6-Months)

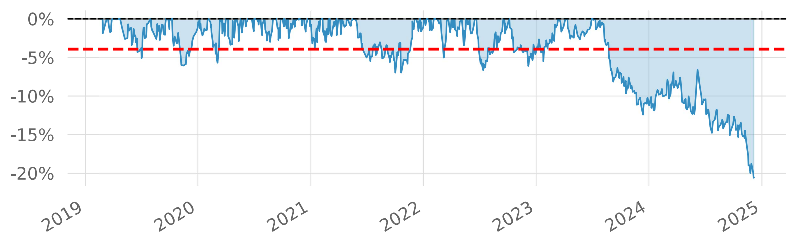
Metric	^NSEI	Strategy
Max Consecutive Losses	6	6
Gain/Pain Ratio	0.25	0.26
Gain/Pain (1M)	1.04	1.57
Payoff Ratio	1.84	0.75
Profit Factor	1.25	1.26
Common Sense Ratio	1.26	1.37
CPC Index	1.3	0.54
Tail Ratio	1.01	1.09
Outlier Win Ratio	3.1	4.15
Outlier Loss Ratio	2.59	3.38
MTD	3.32%	-2.27%
3M	-1.76%	-7.46%
6M	12.9%	-13.84%
YTD	13.45%	-11.57%
1Y	19.44%	-11.56%
3Y (ann.)	8.33%	-0.49%
5Y (ann.)	10.38%	8.11%
10Y (ann.)	10.45%	8.32%
All-time (ann.)	10.45%	8.32%
Best Day	6.52%	3.84%
Worst Day	-11.69%	-3.91%
Best Month	14.68%	7.19%
Worst Month	-23.25%	-5.66%
Best Year	24.56%	55.97%
Worst Year	4.82%	-11.57%
Avg. Drawdown	-3.06%	-2.6%
Avg. Drawdown Days	33	31
Recovery Factor	2.79	3.45
Ulcer Index	0.08	0.06
Serenity Index	1.29	1.19
Avg. Up Month	4.85%	2.53%
Avg. Down Month	-2.1%	-2.09%
Win Days	56.54%	57.36%
Win Month	63.38%	64.79%



Strategy - Worst 5 Drawdown Periods

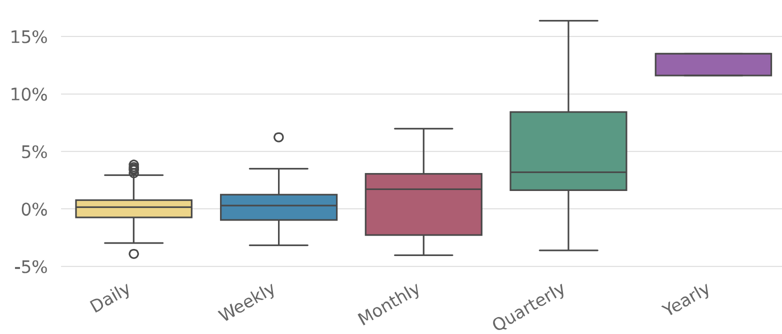


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2019	0.00	-2.11	-4.04	0.53	-3.76	0.28	9.35	-1.07	2.66	-2.61	-3.17	2.21
2020	1.57	9.17	26.61	-7.69	9.43	-5.90	-2.50	2.28	4.49	-2.01	-5.07	-4.90
2021	0.25	-0.85	-1.13	4.30	-5.01	-4.92	0.05	-6.60	-6.21	-0.65	9.04	1.95
2022	3.50	9.75	-3.12	3.73	6.76	4.94	-8.61	-1.38	5.15	-8.50	-3.30	1.58
2023	4.23	2.53	1.71	-2.82	-3.91	-1.82	-2.68	-4.07	-1.19	1.72	-8.61	-8.08
2024	1.22	-0.43	-0.84	-5.08	1.26	-6.41	-6.56	-2.27	-1.96	4.41	-3.00	-5.59

Strategy - Return Quantiles



Metric	^NSEI	Strategy
Win Quarter	75.0%	66.67%
Win Year	100.0%	66.67%
Beta	-	-0.02
Alpha	-	0.25
Correlation	-	-2.26%
Treynor Ratio	-	-6184.67%

EOY Returns vs Benchmark

Year	^NSEI	Strategy	Multiplier	Won
2019	13.47%	11.60%	0.86	-
2020	14.50%	55.97%	3.86	+
2021	24.56%	13.50%	0.55	-
2022	4.82%	17.07%	3.54	+
2023	19.72%	-4.37%	-0.22	-
2024	13.45%	-11.57%	-0.86	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-07-13	2024-12-05	-20.62%	512
2021-05-28	2021-12-03	-6.97%	190
2022-06-22	2022-09-13	-6.67%	84
2022-09-20	2023-03-10	-6.13%	172
2019-10-11	2020-01-03	-6.05%	85
2020-02-10	2020-03-09	-5.70%	29
2019-04-30	2019-07-29	-5.11%	91
2022-02-28	2022-03-21	-5.05%	22
2020-12-29	2021-01-28	-3.81%	31
2022-05-06	2022-05-17	-3.44%	12