Strategy EMA Relative Slope Strategy - 2 Signals applied on ^NSEI at interval of 1h for 0.982 years from 2023-01-16 to 2024-01-09

:: Total Returns ::

Strategy : 25.043 %

Market : 19.875 %

Excess : 5.167 %

:: CAGR analysis ::

Strategy : 25.545 %

Market : 20.266 %

Excess : 5.279 %

:: AUC analysis ::

AUC ratio = 1.033

:: Profits and Losses ::

Average Profit per trade = 95.339

Number of profits = 35.000

Average Loss per trade = -29.522

Number of losses = 36.000

:: Market deviation analysis ::

Max up from market = 9.006 %

Max Down from market = -1.256 %

Average Up from market = 3.290 %

:: Sharpe Ratio analysis ::

Sharpe Ratio of Portfolio = 2.473

Sharpe Ratio of Market = 1.205

:: Drawdown analysis ::

Max Drawdown of Portfolio = -3.354 %

Max Drawdown of Market = -7.199 %

:: Alpha analysis ::

Alpha of Portfolio = 3.652 %