Strategy EMA Relative Slope Strategy - 2 Signals applied on ^NSEI at interval of 1h for 1.960 years from 2022-01-24 to 2024-01-09

:: Total Returns ::

Strategy : 45.926 %

Market : 23.623 %

Excess : 22.303 %

:: CAGR analysis ::

Strategy : 21.261 %

Market : 11.424 %

Excess : 9.837 %

:: AUC analysis ::

AUC ratio = 1.142

:: Profits and Losses ::

Average Profit per trade = 110.123

Number of profits = 67.000

Average Loss per trade = -38.769

Number of losses = 90.000

:: Market deviation analysis ::

Max up from market = 23.355 %

Max Down from market = -1.814 %

Average Up from market = 14.056 %

:: Sharpe Ratio analysis ::

Sharpe Ratio of Portfolio = 1.591

Sharpe Ratio of Market = 0.955

:: Drawdown analysis ::

Max Drawdown of Portfolio = -5.755 %

Max Drawdown of Market = -15.508 %

:: Alpha analysis ::

Alpha of Portfolio = 7.144 %