



STAIRS

Trade your way up

STAIRS2profits.com

Performance Report up to Q3 CY2019

STAIRS is an advisory on Nifty and Bank Nifty indices

Model 1 3x Lev Portfolio Strategy Statistics

	Bank Nifty	Nifty
Total Trades	51	46
Winning trades (%)	47.06%	43.48%
Average Win Loss(X)	1.86	3.38
Largest Win	26.55%	21.65%
Largest Loss	-10.01%	-3.09%
Max Drawdown	-16.97%	-9.86%
% Returns	55.42%	74.70%
Total Returns	65.06%	

Trade stats based on model portfolio of equal allocation to Nifty and Bank Nifty with 3X leverage

Trade Statistics

	Bank Nifty	Nifty
Winning trades	24	20
Trades >10%	4	3
Trades 5 to 10%	5	5
Trades 0 to 5%	15	12
	Bank Nifty	Nifty
Losing trades	27	26
Trades <-10%	1	0
Trades -5 to -10%	3	0
Trades 0 to -5%	23	26

Drawdown Statistics

	Bank Nifty	Nifty
Max DD	16.97%	9.86%
Absolute DD from start	0	0
Consecutive Loss	5	6
Max trades to recover	28	12

Historical Returns Statistics

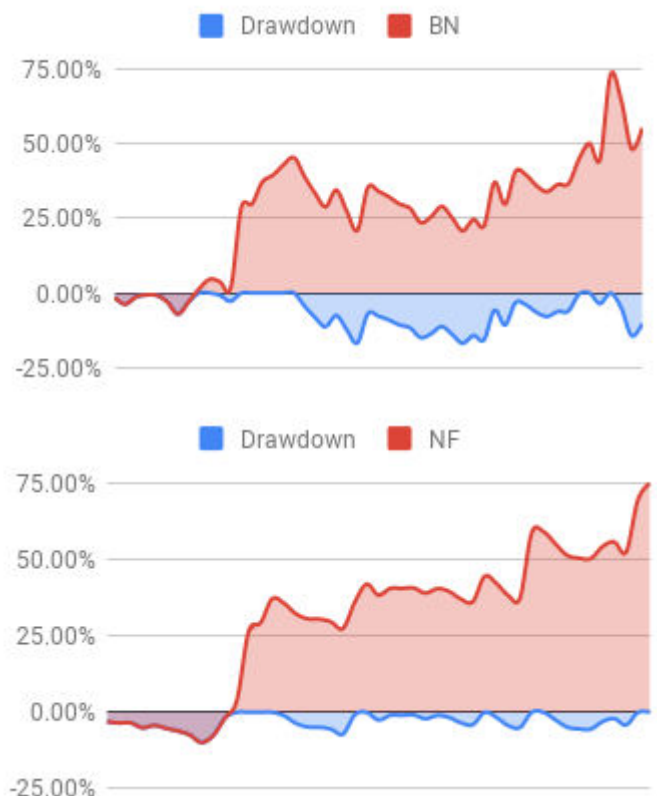
Period	NF	Max DD	BN	Max DD
CY 2012	19.37%	19.98%	117.69%	32.65%
CY 2013	33.51%	23.56%	-17.56%	65.73%
CY 2014	20.96%	30.12%	-26.05%	56.53%
CY 2015	76.90%	17.33%	175.96%	13.66%
CY 2016	12.48%	35.07%	74.20%	32.24%
CY 2017	10.62%	24.90%	83.52%	11.68%
CY 2018	96.69%	13.20%	171.20%	10.87%
CY 2019 Model 2 Points : BN 4890 NF 2156 per lot				

STAIRS has performed well in the third quarter of this calendar year. After Q1 performance at 39.28%, Q2 at 34.61%, Q3 has come back strongly to close at **65.06%**

The max drawdown of the strategy has remained the same as it was in Q2 at 16.97% and 9.86% on BN and NF respectively.

Nifty has done far better than BankNifty in terms of average win ratios over these three quarters but the BN can perform linearly at times and make up in a few trades. Last 4 years BN has been outperforming NF by a wide margin in this strategy.

Many people are using the directional signal as a base and using their own advanced strategies for entry exits pyramiding etc using both futures and options.



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