



STAIRS

Trade your way up

STAIRS2profits.com

Performance Report Q1 CY2020

STAIRS is an advisory on Nifty and Bank Nifty indices

Model 1 3x Lev Portfolio Strategy Statistics

	Bank Nifty	Nifty
Total Trades	13	19
Winning trades (%)	53.85%	36.8%
Average Win Loss(X)	8.21	2.66
Largest Win	118%	56.95%
Largest Loss	3.72%	12.34%
Max Drawdown	6.68%	19.53%
% Returns	137.74%	16.82%
Total Returns	77.28%	

Trade stats based on model portfolio of equal allocation to Nifty and Bank Nifty with 3X leverage. You can run the strategy without leverage also.

Trade Statistics

	Bank Nifty	Nifty
Winning trades	7	7
Trades >10%	1	2
Trades 5 to 10%	2	0
Trades 0 to 5%	4	5
	Bank Nifty	Nifty
Losing trades	6	12
Trades <-10%	0	2
Trades -5 to -10%	0	2
Trades 0 to -5%	6	8

Drawdown Statistics

	Bank Nifty	Nifty
Max DD	6.68	19.53%
Absolute DD from start	0	0
Consecutive Loss	2	4
Max trades to recover	1	current

Historical Returns Statistics

Period	NF	Max DD	BN	Max DD
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	87.30%	9.86%	50.72%	16.97%

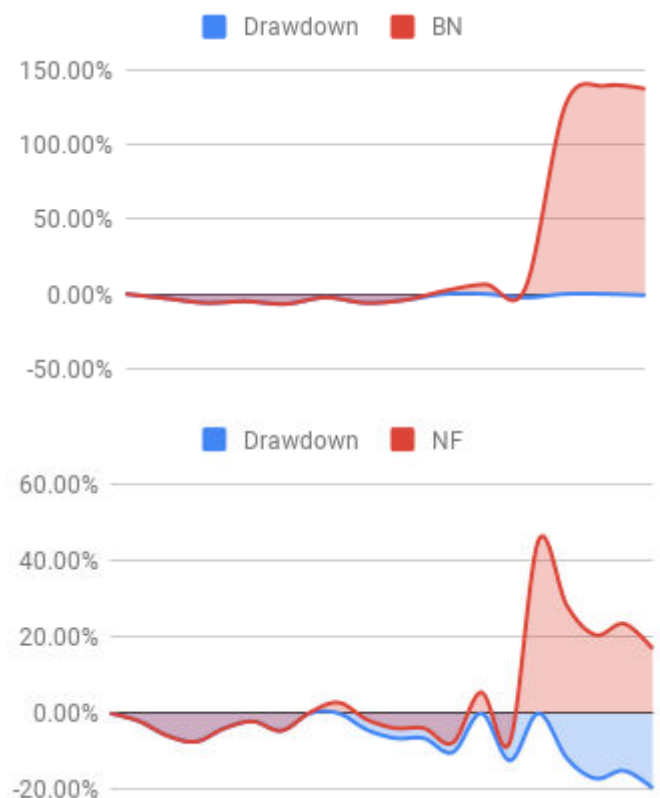
CY 2020 Model 2 Points : BN 16417 NF 561 per lot

STAIRS has performed very well in the first quarter of this calendar year. After a full year performance at +69% last CY, Q1 has started with a bank to close at **77.28%**

The max drawdown of the strategy has remained low at near 7 and 19 pct on BN and NF respectively.

Bank Nifty has done far better than Nifty in terms of average win ratios over this quarter as compared to Nifty doing very well in last few quarters. Hence prudent strategy is to take exposure in both instruments.

The real advantage of STAIRS as a hedge to the long only portfolio exposure was evident this quarter as many users were able to FULLY HEDGE their portfolios despite the steep market falls.



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