



# STAIRS

Trade your way up

# STAIRS2profits.com

## Performance Report end-Q2 CY2020

STAIRS is an advisory on Nifty and Bank Nifty indices

### Model 1- 3x Lev Portfolio Strategy Statistics

	Bank Nifty	Nifty
Total Trades	32	34
Winning trades (%)	46.88%	41.18%
Average Win Loss(X)	2.55	2.62
Largest Win	118.29%	56.95%
Largest Loss	-13.45%	-12.34%
Max Drawdown	-33.59%	-19.25%
% Returns	78.95%	51.82%
<b>Total Returns</b>	<b>65.38%</b>	

Trade stats based on model portfolio of equal allocation to Nifty and Bank Nifty with 3X leverage. You can run the strategy at lower leverage also.

### Trade Statistics

	Bank Nifty	Nifty
Winning trades	15	14
Trades >10%	3	4
Trades 5 to 10%	3	1
Trades 0 to 5%	9	9
	Bank Nifty	Nifty
Losing trades	17	20
Trades <-10%	2	2
Trades -5 to -10%	3	1
Trades 0 to -5%	12	17

### Drawdown Statistics

	Bank Nifty	Nifty
Max DD	33.59	19.25
Absolute DD from start	NIL	NIL
Consecutive Loss	4	5
Max trades to recover	18	19

### Historical Returns Statistics

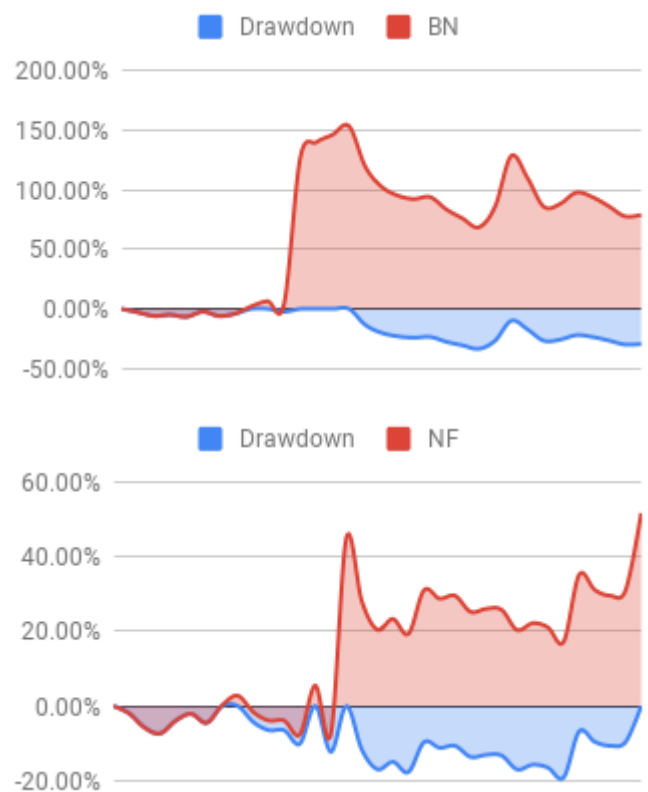
Period	NF	Max DD	BN	Max DD
CY 2013	33.51%	23.56%	-17.56%	65.73%
CY 2014	20.96%	30.12%	-26.05%	56.53%
CY 2015	76.90%	17.33%	175.96%	13.66%
CY 2016	12.48%	35.07%	74.20%	32.24%
CY 2017	10.62%	24.90%	83.52%	11.68%
CY 2018	96.69%	13.20%	171.20%	10.87%
CY 2019	87.30%	9.86%	50.72%	16.97%

**CY 2020 Model 2 Points: BN10350 NF2053 per lot**

STAIRS has been an underperformer this quarter. After clocking **+77.28%** in the first quarter of the calendar year based on strong trends, the strategy failed to navigate the choppy periods it went through in the last three months. It closed at **+65.38%** for the calendar year down about 6.7% from the previous quarter close.

Bank Nifty has been very choppy and hence it is a prudent strategy is to take exposure in both instruments while they provide a good hedge to each other at times.

**The real advantage of STAIRS as a hedge to the long only portfolio exposure was evident this last 2 quarters as many users were able to FULLY HEDGE their portfolios despite the steep market falls.**



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