



Weekend Investing

POWER of MOMENTUM

Q3 FY2021 (Oct to Dec 2020) Report

After the unbelievable rally of Q1 and Q2 2021 post the pandemic crash, the last quarter has also maintained the recovery in a steady fashion, defying almost all forecasts and predictions. The recovery has surprised and even frustrated those who were sitting on the side-lines waiting for a better opportunity to get it in.



This quarter again brings home the very fact that staying invested in the markets with a plan is the best thing to do!!! And that using your own gut feel to go in or out has failed many miserably.

The benchmark index Nifty gained **+9.96%** after gaining **+20.76%** in the previous quarter; the broader index CNX500 gained **+10.55%** after gaining **+22.33%** in Q1 and the Small-cap index gained **+24.49%** after **+30.97%** in the previous quarter.

The [Weekend Investing](#) Momentum strategies have had much lower volatility than the indices. They fell much less with the markets and overall, since the beginning of the calendar year have given market beating performances.

Index	Since Jan 2020	Since Apr 2016	CAGR
NSE 50	+16.63%	+83.42%	+13.7%
CNX500	+18.16%	+80.81%	+13.7%
SML100	+22.27%	+46.07%	+9.3%
LIVE Strategies	Since Jan 2020	Since Apr 2016	CAGR
Mi25	+45.96%	+274.8%	+32.07%
Mi30	+34.94%	+137.4%	+19.96%
Mi40	+27.01%	+112.2%	+17.16%
Mi50	+60.38%	+180.3%	+24.23%
WI Smallcases	Since Jan 2020	Since Apr 2016	CAGR
Mi_LT_CNX200	+08.50%	+90.60%	+14.54%
Mi_MT_AllCap	+67.12%	+299.43%	+33.85%
Mi_ST_ATH	+92.33%	+509.80%	+46.31%
Mi_Mi25	+47.31%	+278.28%	+32.32%
NNF10	+17.89%	+126.07%	+18.73%
NG5050	+23.37%	+85.21%	+13.85%

*Weekend investing services launched on 1 Apr 2016. All returns gross before fees and tax

During Q3FY2021, the [Weekend Investing](#) flagship strategies [Mi25](#), [Mi30](#), [Mi40](#), and [Mi50](#) have all gained between +13% to +24%. The performance since we started our journey in Apr 2016 remains very robust. The respective benchmarks gained +46% to +83% total over a period of 18 quarters while [Weekend Investing](#) strategies have gained from +112% to +509.8% in the same time.

The KEY differentiation I believe comes due to the fact that at weekendinvesting we run unambiguous structured strategies that have planned exits and the ability to sit in cash when the markets are down. This one feature itself results in much lower drawdowns and hence faster recoveries from the bottom thus overall beating the markets while protecting the capital.

The same and even better performance dynamics is also visible in our focussed [Smallcase](#) strategies. In the six smallcase strategies that [Weekend Investing](#) manages, the performance has been ahead of the markets by a wide margin with [Mi_ST_ATH](#) leading with a CAGR of +46.31%! These smallcase strategies are best suited for smaller portfolios and for an alternate to mutual fund investing.

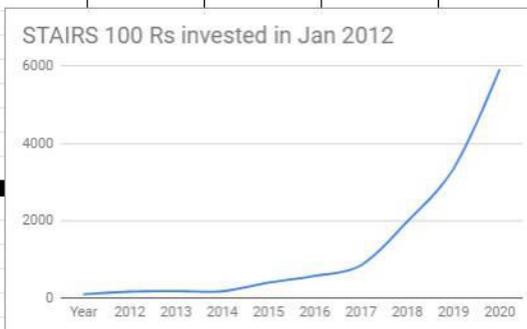
The smallcase [Mi_ST_ATH](#) closed the Q3 FY2021 in green at +109.78% while the [Mi_LT_CNX200](#) ended at 29.35%, [Mi_MT_Allcap](#) at +85.94%, [MI25](#) at +66.69%, [NNF10](#) at +47.94% and [NG5050](#) at +37.22% respectively.

A good way to add a 10-20% hedge to long only portfolios can be done by using our active index trading product called [STAIRS](#) (if your time and risk appetite allows). [STAIRS](#) being a long/short product is able to effectively hedge your long only portfolio. It is now also available in [Options4STAIRS](#) format. The strategy CY2020 report is also attached at the bottom of this report.

A suitable allocation to STAIRS can do wonders to your portfolio in stressful times. Over all in CY2020, STAIRS closed up +76.62% and options did very well too.

OPTIONS PERFORMANCE CY2020				
MODEL PORTFOLIO	CONSERVATIVE		AGGRESSIVE	
OPTIONS BUY ONLY	RETURNS	DD	RETURNS	DD
NIFTY	161.87%	22.17%	301.53%	34.97%
BANKNIFTY	139.11%	26.82%	241.11%	41.56%
OPTIONS SELL SPREAD	RETURNS	DD	RETURNS	DD
NIFTY	64.76%	12.24%	102.27%	18.08%
BANKNIFTY	50.31%	32.98%	78.18%	46.46%

	NF2012	BNF2012	NF2013	BNF2013	NF2014	BNF2014	Year	NF	BN	Avg	100
Total Trades	61	62	71	76	67	66	2012	19.37%	117.69%	68.53%	168.53
Win:Loss	42.62%	46.77%	43.66%	40.79%	41.79%	31.82%	2013	33.51%	-17.56%	7.98%	181.97
Profit Factor	1.75	1.90	1.70	1.54	1.78	2.04	2014	20.96%	-26.05%	-2.55%	177.34
Largest Win	17.65%	38.76%	26.02%	31.85%	21.87%	43.34%	2015	76.90%	175.95%	126.43%	401.54
Largest Loss	-8.80%	-12.25%	-6.79%	-24.97%	-9.07%	-15.43%	2016	12.48%	74.20%	43.34%	575.57
Max Drawdown	-19.98%	-32.65%	-23.56%	-65.73%	-30.12%	-56.53%	2017	10.62%	83.52%	47.07%	846.49
Total Returns	19.37%	117.69%	33.51%	-17.56%	20.96%	-26.05%	2018	96.69%	171.20%	133.95%	1,980.31
Average yearly	68.53%		7.98%		-2.55%		2019	87.30%	50.72%	69.01%	3,346.93
							2020	107.78%	45.45%	76.62%	5,911.18
	NF2015	BNF2015	NF2016	BNF2016	NF2017	BNF2017					
Total Trades	58	60	75	57	66	59					
Win:Loss	46.55%	45.00%	40.00%	49.12%	37.88%	40.68%					
Profit Factor	2.02	2.69	1.61	1.46	1.85	2.77					
Largest Win	16.39%	18.97%	16.54%	24.00%	8.16%	16.55%					
Largest Loss	-7.74%	-9.01%	-11.75%	-12.20%	-5.74%	-6.30%					
Max Drawdown	-17.33%	-13.66%	-35.07%	-32.24%	-24.90%	-11.68%					
Total Returns	76.90%	175.96%	12.48%	74.20%	10.62%	83.52%					
Strategy returns	126.43%		43.34%		47.07%						
	NF2018	BNF2018	NF2019	BN2019	NF2020	BN2020					
Total Trades	57	63	60	67	62	66					
Win:Loss	61.40%	53.97%	41.67%	46.27%	41.94%	40.91%					
Profit Factor	1.7	1.8	3.2	1.7	2.5	2.2					
Largest Win	20.86%	24.08%	21.65%	26.55%	56.95%	118.29%					
Largest Loss	-8.69%	-5.87%	-4.91%	-10.01%	-12.34%	-13.95%					
Max Drawdown	-13.20%	-10.87%	-9.86%	-16.97%	-25.91%	-48.49%					
Total Returns	96.69%	171.20%	87.30%	50.72%	107.78%	45.45%					
Strategy returns	133.95%		69.01%		76.62%						



Using many of our Do it Yourself only model products, several thousands of our loving patrons ([some testimonials can be read here](#)) have been enabled to take control over their money and portfolio management that makes sure that with proper allocation and risk management they can keep themselves ahead of the markets.

A detailed report of each of the products is appended with this letter. We look forward to the rest of FY2021 with a continued hope of a sustained run.

Please feel free to send me email at support@weekendinvesting.com or get in touch over [Twitter:@Weekendinvestng](#)

Best Wishes,
Alok Jain



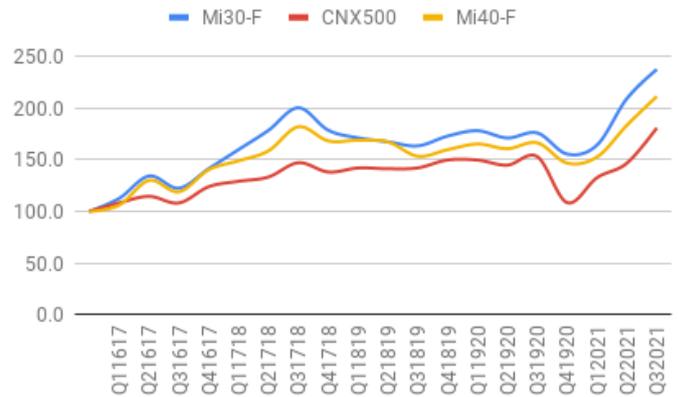
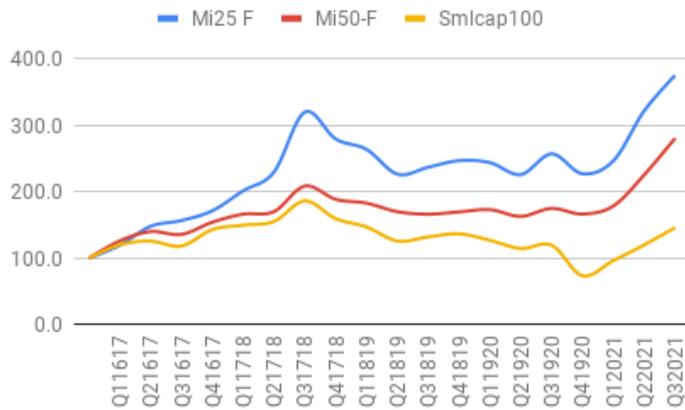
WeekendInvesting
POWER of MOMENTUM

Weekendinvesting LIVE Products

weekendinvesting.com

Report
Q3 FY2021

Product Performance	Q3FY2021	Q2FY2021	Q1FY2021	FY1920	FY1819	FY1718	Apr16-now
Mi25	16.55%	30.52%	8.58%	-8.00%	-11.68%	63.06%	274.83%
Mi30	13.44%	27.44%	5.61%	-10.07%	-3.17%	26.35%	137.40%
Mi40	15.22%	20.13%	4.04%	-8.15%	-4.6%	19.86%	112.26%
Mi50	24.45%	26.24%	+7.30%	-1.92%	-10.02%	20.50%	170.37%
Benchmarks							
NIFTY 50	24.30%	9.96%	20.76%	-26.03%	14.94%	10.25%	83.42%
NIFTY 500	23.29%	10.55%	22.33%	-27.60%	8.43%	11.47%	80.81%
NIFTY SMALLCAP 100	21.72%	24.49%	30.97%	-46.11%	-14.37%	14.12%	46.07%



The remarkable performance of LIVE strategies continued this quarter. While the benchmarks have also raced ahead, the key differentiation in momentum strategies is the ability to exit and sit in cash when needed. If FY1920 data is studied one can see that all strategies lost just 1-10pct in the year while benchmarks lost 26 to 46%. It is precisely this ability to lose less that gives these strategies the edge over a longer term.

The Mi30 and Mi50 will soon be available in smallcase format also for our patrons. Mi40 is also easily be replaced by Mi30 / [Mi All cap](#) and [NNF10](#) strategies if one wishes only the smallcase format.

LIVE products are executed in live markets before close each Friday. The user manually manages his or her portfolio and LIVE products are suitable for portfolio size >15Lacs

Disclaimer: Return calculations take into account **all** transaction costs and slippages but **do not** include subscription fees and capital gains tax. Past performance is no guarantee of future performance. Future performance will be largely dependent on market conditions and the trending nature of the market. This update is not intended to solicit business. New clients wishing to participate must read the terms of service and risk disclosure fully at the website. **Alok Jain (Weekendinvesting.com)** provides model portfolio -based research services as a SEBI RIA Regn No. INA100007532. Queries can be sent to Support@weekendinvesting.com

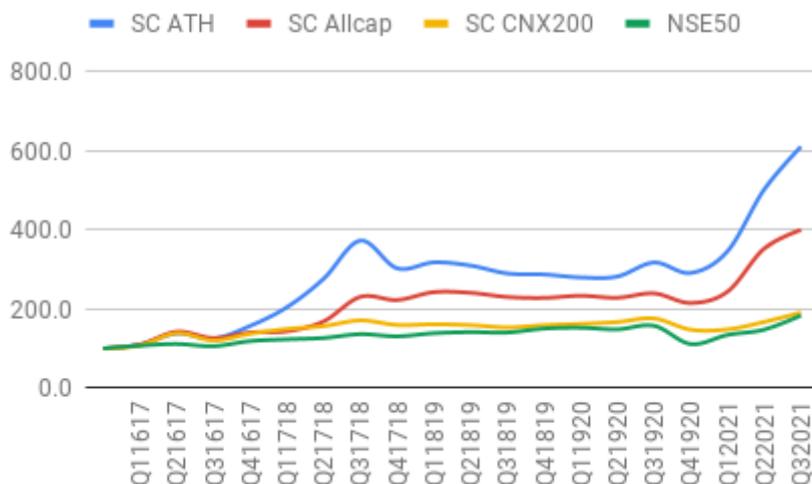
Performance	Q3FY2021	Q2FY2021	Q1FY2021	FY1920	FY1819	FY1718	Apr16-now
Mi_LT_CN200	14.12%	12.7%	0.57%	-7.12%	-0.45%	16.23%	90.6%
Mi_MT_AllCap	13.3%	44.82%	13.32%	-5.66%	2.38%	59.40%	299.4%
Mi_ST_ATH	21.5%	45.24%	18.88%	1.33%	-5.15%	93.6%	509.8%
Mi_25_Smallcap	17.21%	30.98%	8.58%	-8.00%	-11.68%	63.06%	278.3%
Benchmarks							
NIFTY 50	24.30%	9.96%	20.76%	-26.03%	14.94%	10.25%	83.42%
NIFTY 500	23.29%	10.55%	22.33%	-27.60%	8.43%	11.47%	80.81%
NIFTY SMALLCAP 100	21.72%	24.49%	30.97%	-46.11%	-14.37%	14.12%	46.07%

The Smallcase ATH flagship product crossed the 100% mark for the FY2021 and closed the third quarter at +109.78% with Mi_All_cap close behind at +85.94% or year to date.

During this quarter two new smallcases were introduced.

[NNF10](#) which is based on the Nifty next 50 index is a monthly rebalanced smallcase that intends to better results for index investing market segment by tactically picking higher momentum stocks.

[NG5050](#) is a free smallcase that is an equally balanced smallcase between Nifty and Gold ETFs. It is a great inflation beater and a hedge to equity. It can be a great first smallcase for anybody looking to start.



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STAIRS

Trade your way up

STAIRS2profits.com

Performance Data CY2020

STAIRS is a trend following model portfolio of Nifty and Bank Nifty indices

Model 1- 3x Lev Portfolio Fut Strategy Statistics

	Bank Nifty	Nifty
Total Trades	66	62
Winning trades (%)	40.91%	41.94%
Average Win Loss(X)	2.16	2.50
Largest Win	118.29%	56.95%
Largest Loss	13.95%	-12.34%
Max Drawdown	48.49%	25.91%
% Returns	45.45%	107.8%
Points earned/lot M2	8334	2383

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. Model2 runs per lot basis

Trade Statistics

	Bank Nifty	Nifty
Winning trades	27	26
Trades >10%	5	5
Trades 5 to 10%	8	3
Trades 0 to 5%	14	12
	Bank Nifty	Nifty
Losing trades	39	36
Trades <-10%	5	2
Trades -5 to -10%	10	5
Trades 0 to -5%	24	23

Drawdown Statistics

	Bank Nifty	Nifty
Max DD	48.49	25.91
Absolute DD from start	NIL	NIL
Consecutive Loss	7	6
Max trades to recover	50*	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%
CY2020	107.8%	25.91%	45.45%	48.49%

OPTIONS PERFORMANCE CY2020

MODEL PORTFOLIO	CONSERVATIVE		AGGRESSIVE	
OPTIONS BUY ONLY	RETURNS	DD	RETURNS	DD
NIFTY	161.87%	22.17%	301.53%	34.97%
BANKNIFTY	139.11%	26.82%	241.11%	41.56%
OPTIONS SELL SPREAD	RETURNS	DD	RETURNS	DD
NIFTY	64.76%	12.24%	102.27%	18.08%
BANKNIFTY	50.31%	32.98%	78.18%	46.46%

Options4STAIRS has been a resounding success in 2020. The strategy was added to the STAIRS product to enable users to take a fixed risk per trade bets. Two models of option buying and option sell spread were introduced on Nifty and Bank Nifty.

The Nifty and Bank Nifty Option buying model along with the STAIRS signal yielded spectacular results and

NF Options

Capital	500000
Risk per Trade	5%
Total Trades	103
Wins	35.92%
Loss	64.08%
Avg Win	10.06%
Avg Loss	-3.04%
Largest Win	46.75%
Largest Loss	-5.20%
Max DD	-34.97%
Gross	301.53%

BN Options

Capital	500000
Risk per Trade	5%
Total Trades	111
Wins	34.23%
Loss	64.86%
Avg Win	10.67%
Avg Loss	-3.25%
Largest Win	50.27%
Largest Loss	-5.18%
Max DD	-41.56%
Gross	241.11%

Jan 2020	4.64%
Feb 2020	28.89%
Mar 2020	67.97%
Apr 2020	15.43%
May 2020	-6.42%
Jun 2020	24.85%
Jul 2020	-1.08%
Aug 2020	-18.10%
Sep 2020	1.19%
Oct 2020	19.82%
Nov 2020	7.00%
Dec 2020	25.05%

Jan 2020	23.60%
Feb 2020	43.71%
Mar 2020	106.94%
Apr 2020	-4.81%
May 2020	19.15%
Jun 2020	6.29%
Jul 2020	-2.81%
Aug 2020	-3.23%
Sep 2020	-9.16%
Oct 2020	-10.82%
Nov 2020	-1.42%
Dec 2020	2.48%

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