TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :Jul 23 2024
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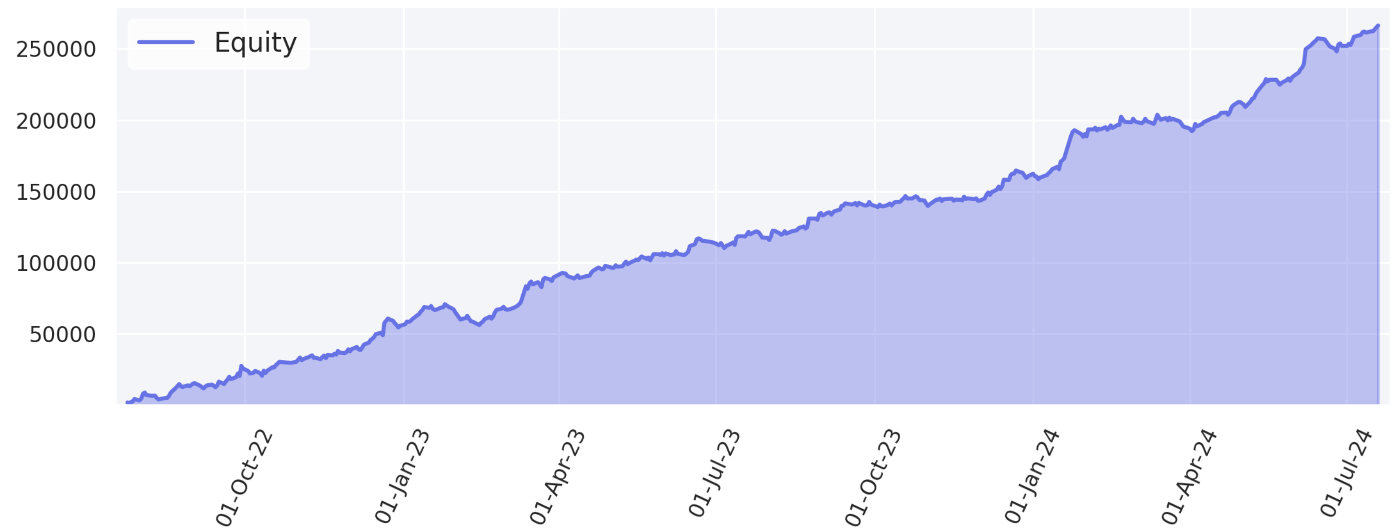
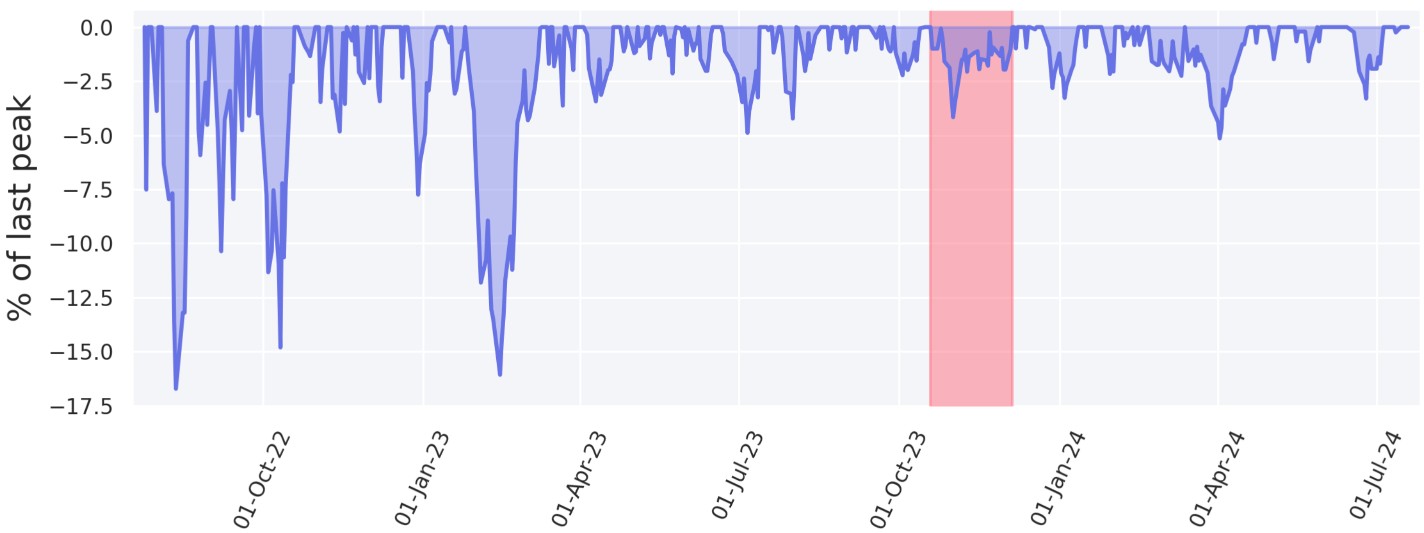
Backtest ID: 3143938240723
Strategy: Alfa Nifty Options Buying > WhatsApp No. 7899065456
Link: https://tradetron.tech/strategy/3516138
Period: July 25, 2022 to July 19, 2024
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:

PNL curve



The PNL Curve x-axis represents time, while the y-axis represents the total PNL. The PNL curve starts at 0 and follows the ups and downs of the total PNL as it grows or declines over time.

Drawdown plot



The drawdown plot represents a drop in PNL from the previous peak (capital + PNL). The x-axis represents time, while the y-axis represents the percentage of the peak. The vertical shaded pink region marks the maximum drawdown period (max number of days required to recover from a drawdown). In this case, the maximum drawdown period covers from October 19, 2023 to December 05, 2023, a total of 47 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 20000.00
2	Total Trading Days	485
3	Win Days	286
4	Loss Days	185
5	Max Winning Streak Days	12
6	Max Losing Streak Days	6
7	Win Rate	58.97%
8	Avg Monthly Profit	Rs. 11533.22
9	Total Profit	Rs. 266362.51
10	Avg Monthly ROI	57.67%
11	Total ROI	1331.81%
12	Standard Deviation (Annualised)	156.29%
13	Sharpe Ratio (Annualised)	4.43
14	Sortino Ratio (Annualised)	14.34
15	Max Profit in a Day	Rs. 15757.50
16	Max Loss in a Day	Rs. -2817.50
17	Avg Profit/Loss Daily	Rs. 549.20
18	Avg Profit on Profit Days	Rs. 1771.70
19	Avg Loss on Loss Days	Rs. -1207.76
20	Avg no. of trades (Buy + Sell) per trading day	5.62
21	Max Drawdown	Rs. 14585.00
22	Max Drawdown %	-16.72 %

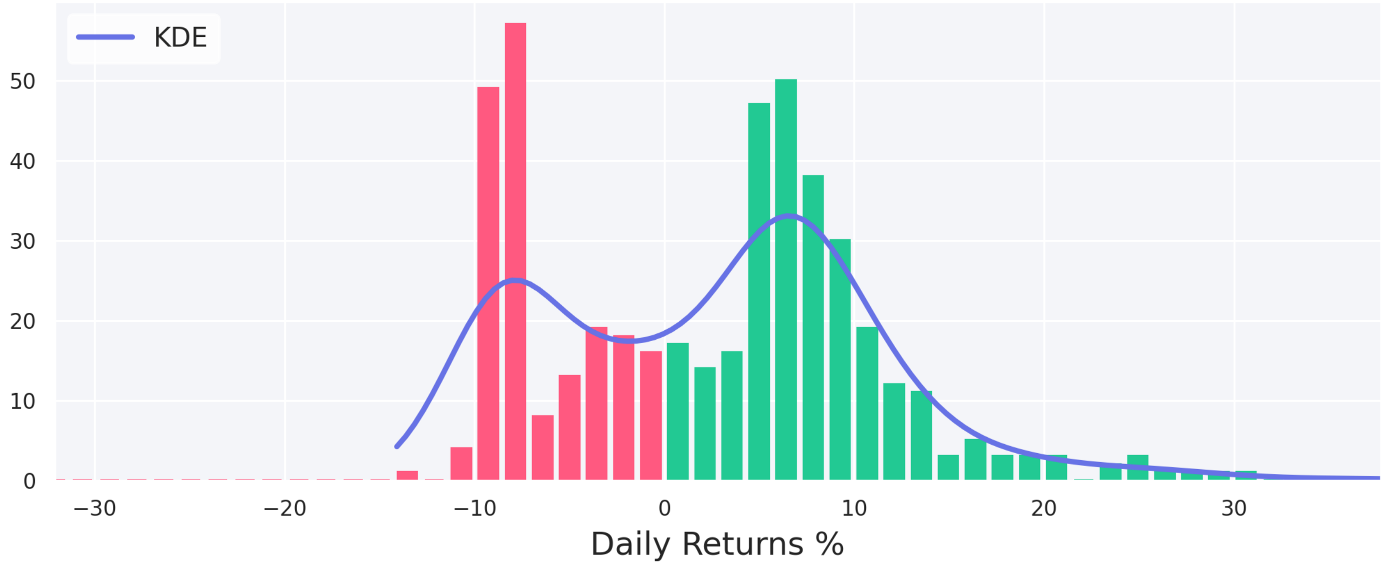
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	291.65	56.66	-14.09
Tuesday	127.3	78.79	-10.57
Wednesday	371.01	43.64	-10.35
Thursday	238.93	35.64	-9.39
Friday	293.98	51.22	-9.69

Month Wise PNL

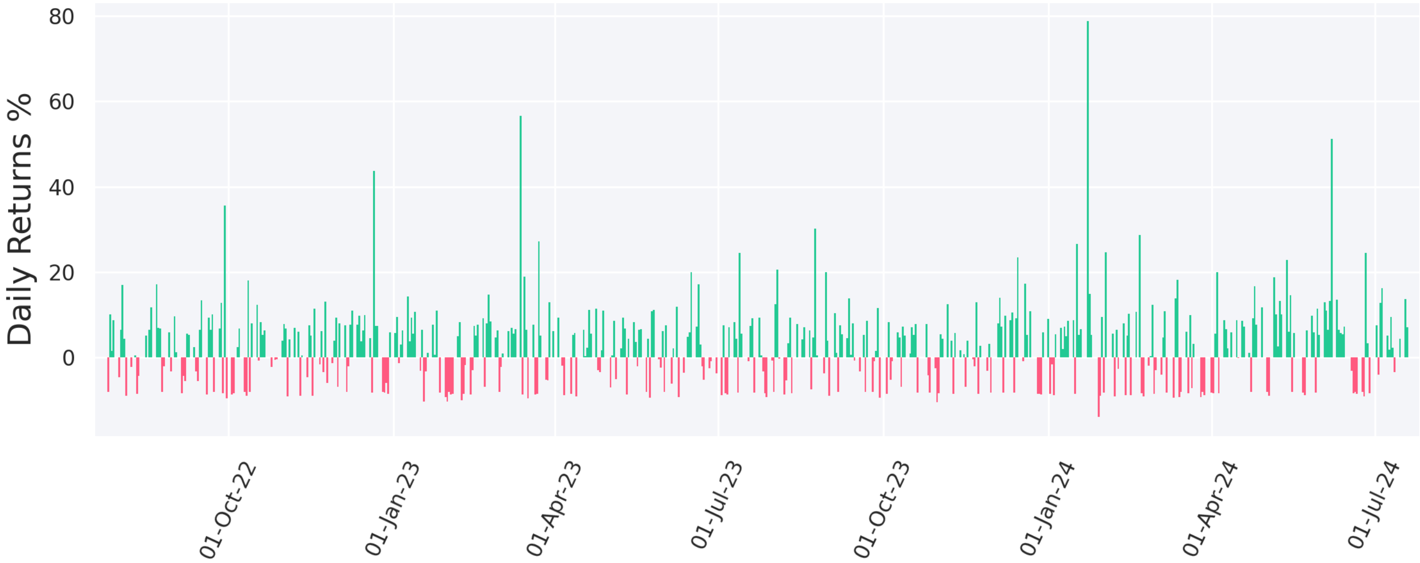
Month	Total Trades	PNL (Rs.)	PNL%
Jul-2022	24	4.17K	20.84
Aug-2022	106	8.97K	44.84
Sep-2022	166	12.47K	62.33
Oct-2022	124	4.8K	24.0
Nov-2022	98	8.66K	43.28
Dec-2022	124	16.53K	82.64
Jan-2023	122	9.54K	47.69
Feb-2023	126	3.81K	19.06
Mar-2023	144	21.89K	109.44
Apr-2023	86	6.88K	34.41
May-2023	130	8.85K	44.23
Jun-2023	104	7.37K	36.85
Jul-2023	138	3.48K	17.4
Aug-2023	116	17.41K	87.06
Sep-2023	86	5.87K	29.34
Oct-2023	90	0.7K	3.5
Nov-2023	80	1.98K	9.91
Dec-2023	118	17.17K	85.86
Jan-2024	114	29.62K	148.11
Feb-2024	130	9.04K	45.2
Mar-2024	116	-3.64K	-18.19
Apr-2024	98	17.08K	85.41
May-2024	138	18.2K	91.0
Jun-2024	100	21.17K	105.85
Jul-2024	48	14.35K	71.76

Returns histogram



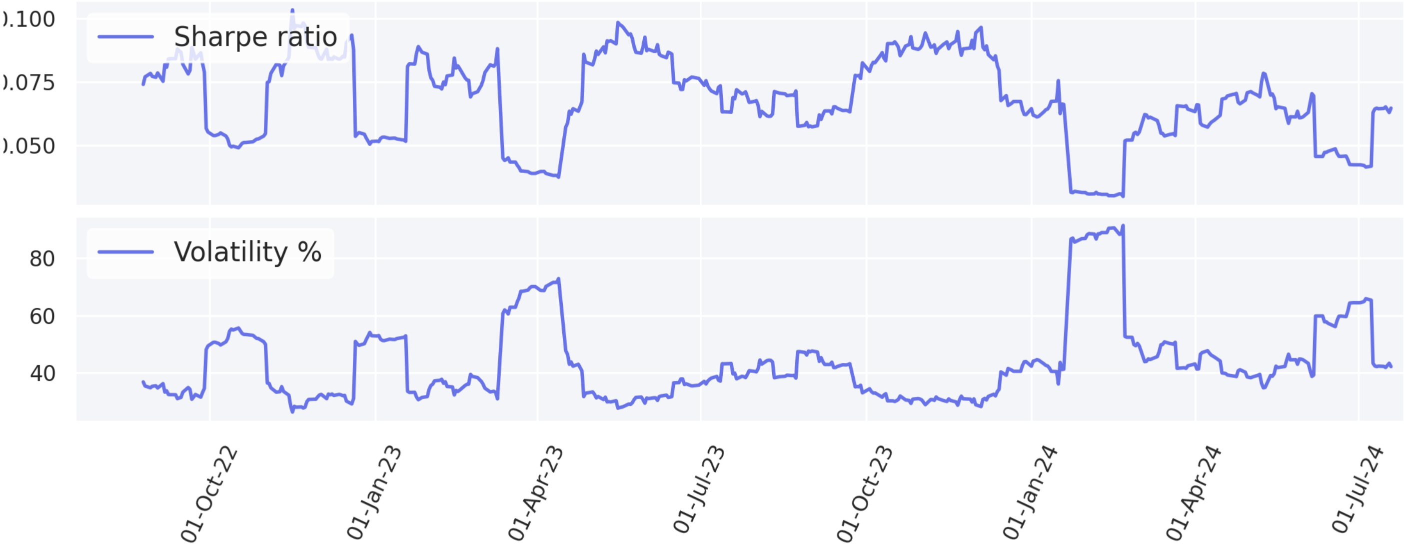
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into the distribution of returns for the investment and can help identify the most common return ranges

Daily returns



The Daily Returns displays the daily returns on the y-axis and the dates on the x-axis. Each bar in the plot represents the return for a single day.

Rolling metrics



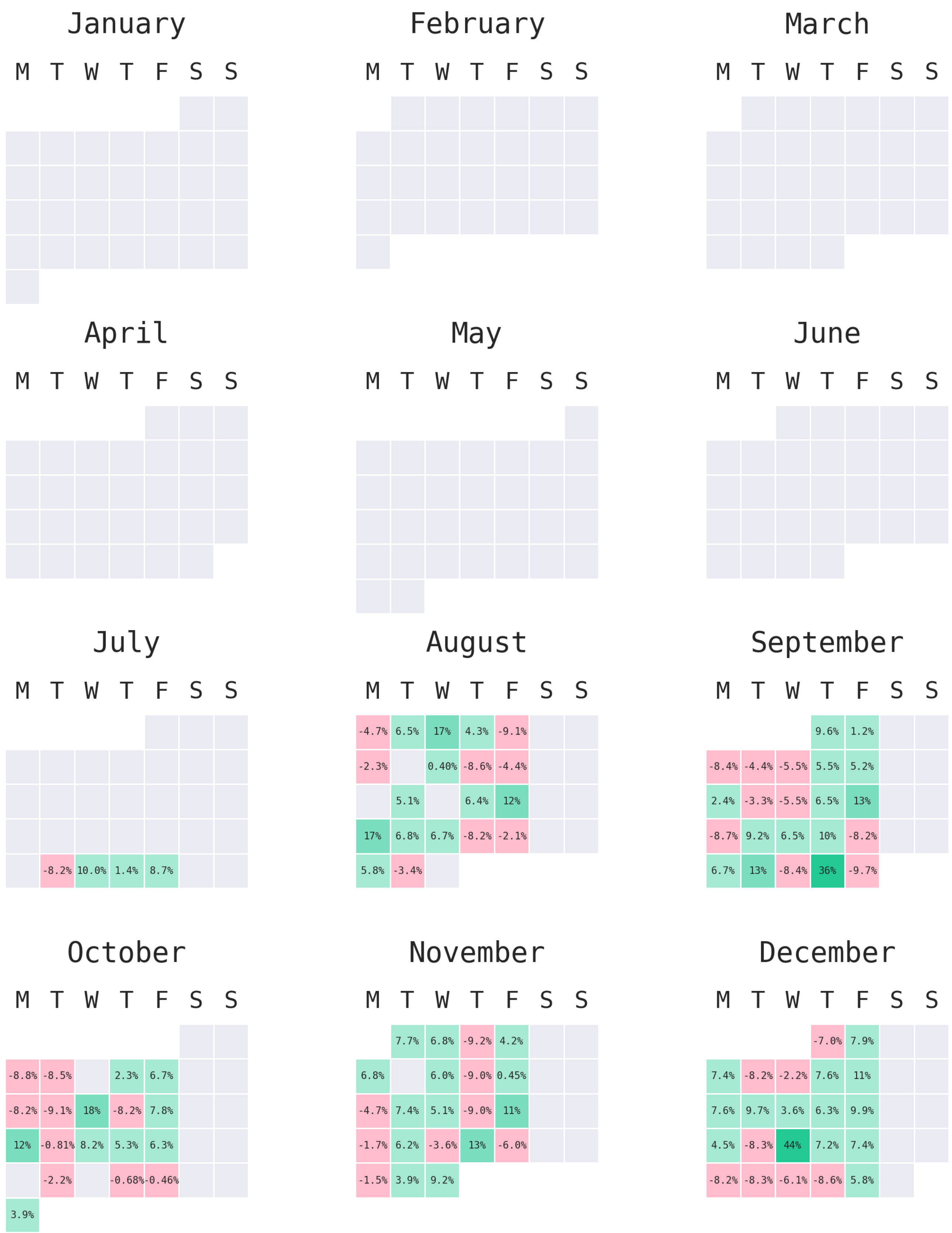
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the investment. A declining volatility over time suggests that the investment has become less risky.

Monthly returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2022							21% 24	45% 106	62% 166	24% 124	43% 98	83% 124
2023	48% 122	19% 126	110% 144	34% 86	44% 130	37% 104	17% 138	87% 116	29% 86	3.5% 90	9.9% 80	86% 118
2024	150% 114	45% 130	-18% 116	85% 98	91% 138	110% 100	72% 48					

The Monthly Returns Calendar displays the PNL % for each month along with total number of trades taken in the month.

2022 Daily returns



2023 Daily returns

January

M	T	W	T	F	S	S
5.6%	9.4%	-1.4%	3.0%	6.2%		
14%	3.8%	9.3%	5.5%	11%		
-3.2%	6.4%	-10%	-3.4%	1.0%		
7.7%	0.54%	11%		-8.4%		
-9.3%	-10%					

February

M	T	W	T	F	S	S
		-8.1%	-8.7%	-8.6%		
4.8%	8.2%	-10%	-8.6%	-1.8%		
-8.8%	-3.1%	7.2%	5.0%	7.7%		
9.1%	-7.0%	7.9%	15%	8.4%		
4.6%	6.3%					

March

M	T	W	T	F	S	S
		-8.2%	-2.3%	0.86%		
6.1%		6.8%	5.5%	6.6%		
57%	-8.8%	19%	6.5%	-9.7%		
7.6%	-8.8%	-8.6%	27%	5.0%		
-5.3%	-5.5%	13%		6.1%		

April

M	T	W	T	F	S	S
9.3%		-1.9%	-8.8%			
-8.6%	5.3%	5.7%	-9.2%			
6.4%	0.23%	2.2%	11%	5.5%		
11%	-3.1%	-3.5%	1.6%	11%		

May

M	T	W	T	F	S	S
	-7.1%	0.42%	8.5%	-5.2%		
2.0%	9.2%	6.7%	-8.8%	4.3%		
8.3%	3.6%	-2.2%	6.4%	6.5%		
-8.2%	4.3%	-9.5%	11%	11%		
-0.53%	-2.5%	6.1%				

June

M	T	W	T	F	S	S
			-8.1%	7.5%		
-6.3%	2.1%		12%	-9.3%		
-3.6%		4.7%	5.8%	20%		
7.2%	17%	2.9%	-2.2%	-5.4%		
-2.6%	-0.97%			-3.8%		

July

M	T	W	T	F	S	S
-8.8%	7.5%	-8.5%	-8.7%	7.0%		
8.2%	4.3%	-8.3%	24%	5.5%		
	-0.99%	7.3%	9.1%	-8.3%		
9.3%	0.35%	-3.3%	-8.5%	-9.3%		
-0.72%						

August

M	T	W	T	F	S	S
	-8.1%	12%	21%	-0.36%		
-8.7%	-5.4%	3.3%	9.2%	-8.5%		
7.8%			4.2%	7.0%		
6.3%	-7.6%	4.6%	30%	0.38%		
-0.06%	-3.9%	20%	3.8%			

September

M	T	W	T	F	S	S
				-9.1%		
10%	0.94%	-8.1%	7.4%	5.3%		
4.5%	14%	0.59%	7.9%	-0.75%		
-3.3%		5.2%	-8.1%	8.6%		
-8.2%	-0.94%	1.4%	11%	-9.5%		

October

M	T	W	T	F	S	S
	-8.6%	8.2%	-5.3%	-1.0%		
5.8%	4.7%	-7.0%	7.1%	5.1%		
0.80%	7.0%	5.2%	7.8%	-8.3%		
		7.8%	-4.3%	-8.3%		
-2.5%	-11%					

November

M	T	W	T	F	S	S
		-8.4%	5.4%	4.4%		
12%		3.9%	-8.5%	5.6%		
1.6%		0.68%	-6.9%	3.9%		
-0.47%	-2.1%	13%	-8.6%	2.7%		
	-3.3%	3.1%	-8.4%			

December

M	T	W	T	F	S	S
7.9%	14%	7.1%	-8.3%	9.7%		
8.7%	11%	-8.2%	9.1%	23%		
-0.93%	17%	5.3%		11%		
	-8.6%	-8.7%	-8.8%	5.8%		

2024 Daily returns

January

M	T	W	T	F	S	S
9.0%	-8.5%	-1.7%	-8.8%	5.3%		
6.8%	1.8%	7.1%	5.0%	8.6%		
8.6%	-8.6%	27%	5.2%	6.6%		
	79%	15%	5.2%			
-14%	-9.0%	9.4%				

February

M	T	W	T	F	S	S
			-8.3%	25%		
	5.6%	-9.3%	6.5%	-2.8%		
7.9%	-9.0%	5.1%	10%	-8.9%		
11%		29%	-8.4%	-9.2%		
-1.9%	0.20%	12%	-8.6%			

March

M	T	W	T	F	S	S
				-3.0%		
-4.1%	4.6%	11%	-8.3%			
-9.5%	14%	18%	-9.4%	-8.2%		
6.0%	-8.4%	9.8%	-7.3%	3.2%		
	-9.4%	-8.2%	-9.0%			

April

M	T	W	T	F	S	S
-8.3%	-8.5%	5.5%	20%	-8.4%		
8.7%	6.6%	2.1%		5.8%		
8.7%	-0.17%		8.6%	7.2%		
1.1%	-8.2%	9.1%	17%	7.6%		
12%						

May

M	T	W	T	F	S	S
			-8.2%	-9.0%		
19%	10.0%	2.5%	13%	10%		
23%	6.0%	15%	-8.2%	5.7%		
		-8.2%	-8.9%	6.3%		
9.7%	5.9%	-8.3%	11%	5.2%		

June

M	T	W	T	F	S	S
13%	11%	6.5%	13%	51%		
13%	6.4%	5.7%	5.3%	7.2%		
	-3.3%	-8.4%	-8.2%	-8.6%		
-8.1%	-9.3%	24%	3.3%	-8.5%		

July

M	T	W	T	F	S	S
	7.4%	-4.1%	13%	16%		
5.0%	1.7%	9.3%	2.2%	-3.5%		
4.3%			14%	7.0%		

August

M	T	W	T	F	S	S

September

M	T	W	T	F	S	S

October

M	T	W	T	F	S	S

November

M	T	W	T	F	S	S

December

M	T	W	T	F	S	S

The Daily Returns Calendar displays the PNL % for each day.