TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :Jul 23 2024
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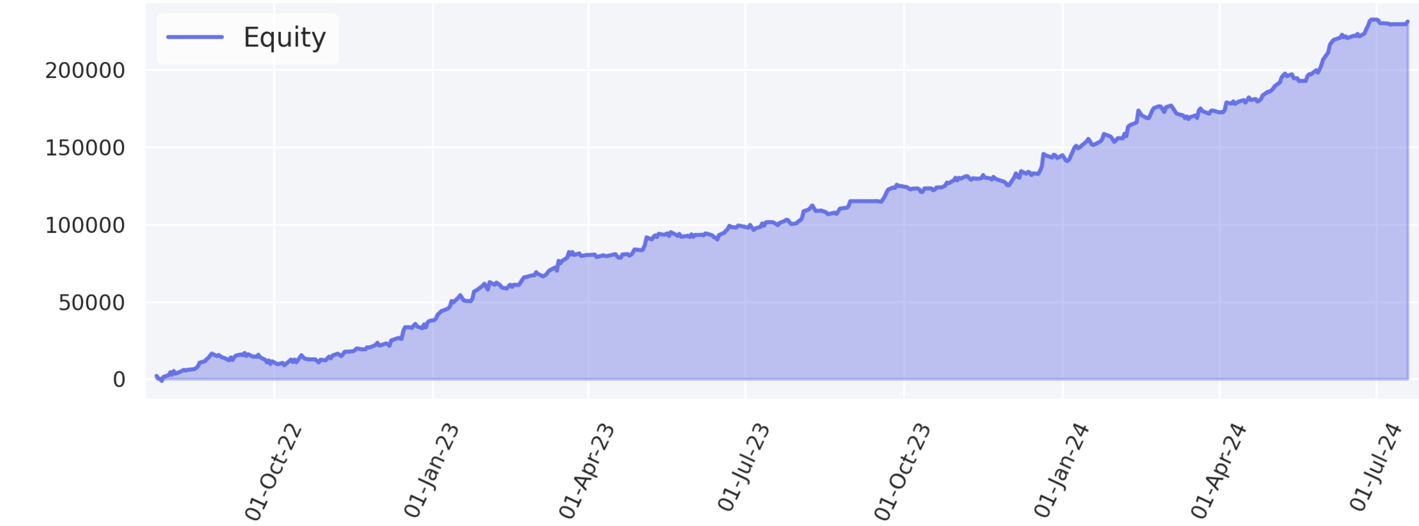
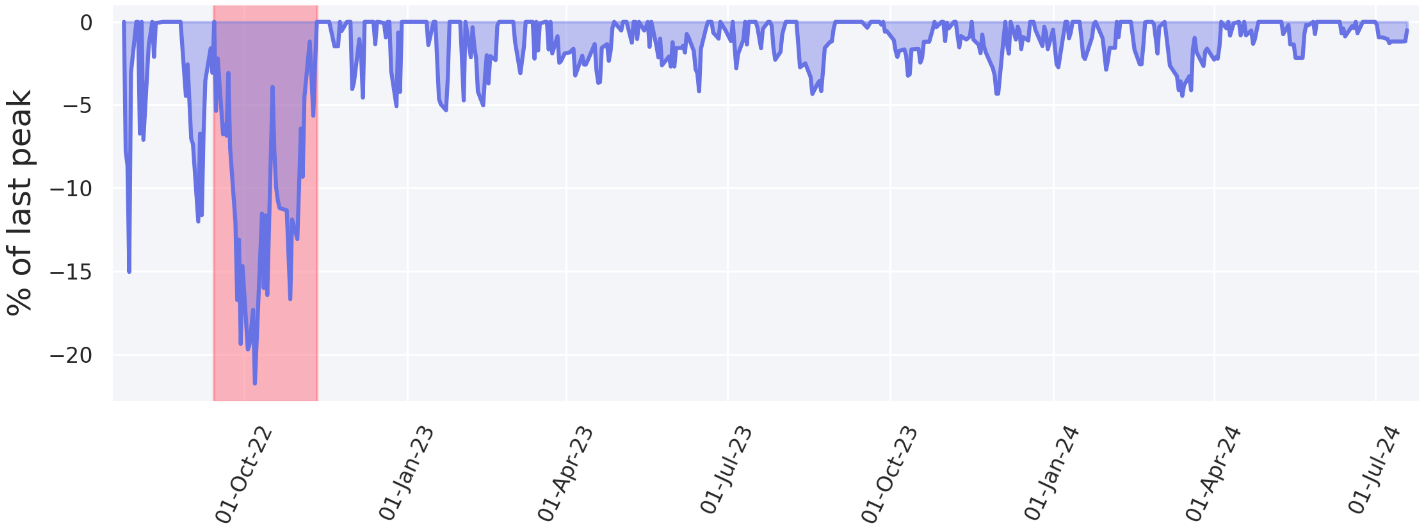
Backtest ID: 3143930240723
Strategy: Alfa Bank Nifty Options buying > WhatsApp No. 7899065456
Link: https://tradetron.tech/strategy/3693892
Period: July 25, 2022 to July 19, 2024
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:

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 September 14, 2022 to November 11, 2022, a total of 58 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 20000.00
2	Total Trading Days	485
3	Win Days	270
4	Loss Days	182
5	Max Winning Streak Days	11
6	Max Losing Streak Days	6
7	Win Rate	55.67%
8	Avg Monthly Profit	Rs. 10013.30
9	Total Profit	Rs. 231259.50
10	Avg Monthly ROI	50.07%
11	Total ROI	1156.30%
12	Standard Deviation (Annualised)	136.42%
13	Sharpe Ratio (Annualised)	4.4
14	Sortino Ratio (Annualised)	12.48
15	Max Profit in a Day	Rs. 8293.50
16	Max Loss in a Day	Rs. -2544.75
17	Avg Profit/Loss Daily	Rs. 476.82
18	Avg Profit on Profit Days	Rs. 1659.30
19	Avg Loss on Loss Days	Rs. -1008.15
20	Avg no. of trades (Buy + Sell) per trading day	5.45
21	Max Drawdown	Rs. 8776.50
22	Max Drawdown %	-21.77 %

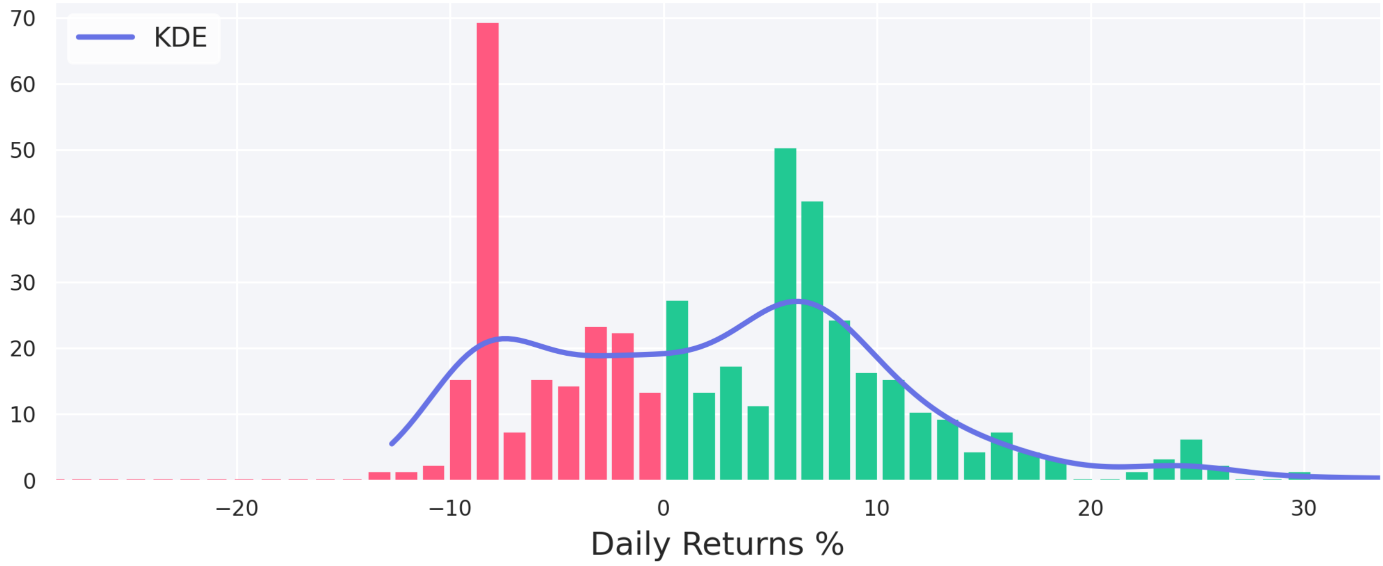
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	264.41	37.88	-9.26
Tuesday	150.79	25.37	-12.72
Wednesday	150.67	38.07	-10.59
Thursday	262.17	41.47	-11.57
Friday	318.22	25.11	-9.72

Month Wise PNL

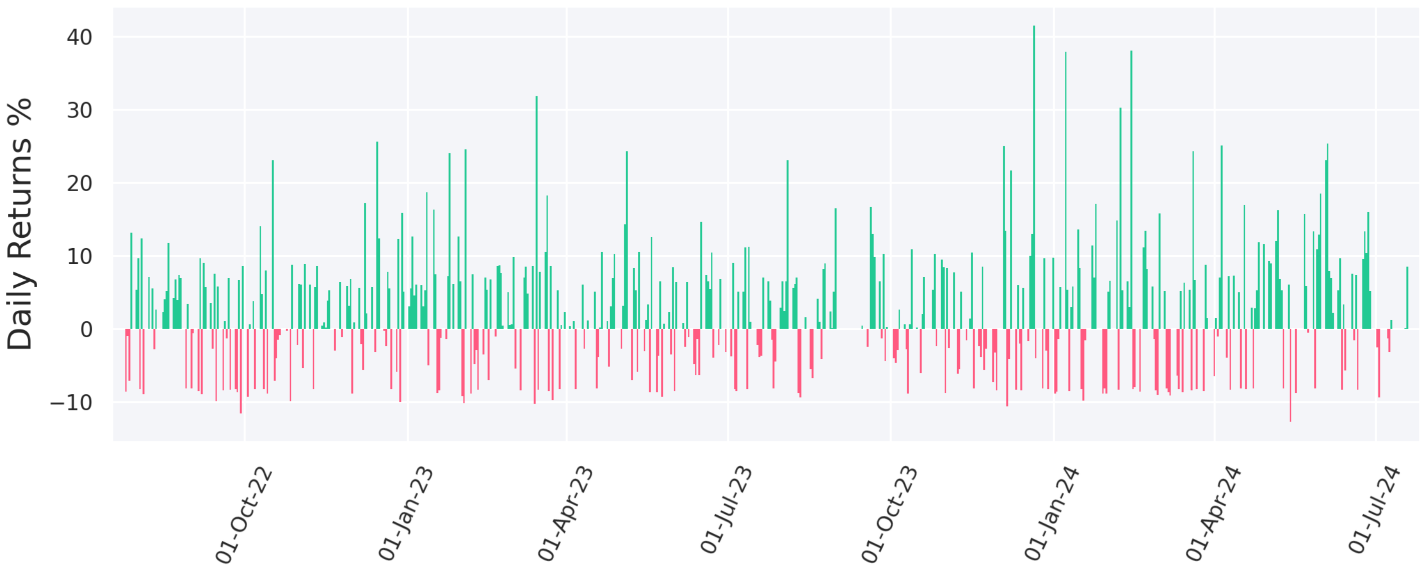
Month	Total Trades	PNL (Rs.)	PNL%
Jul-2022	22	1.33K	6.67
Aug-2022	122	14.16K	70.81
Sep-2022	170	-4.08K	-20.39
Oct-2022	158	0.6K	2.98
Nov-2022	90	11.42K	57.09
Dec-2022	122	14.05K	70.27
Jan-2023	108	24.13K	120.64
Feb-2023	122	5.36K	26.82
Mar-2023	150	13.21K	66.05
Apr-2023	92	3.61K	18.06
May-2023	122	9.78K	48.91
Jun-2023	88	5.07K	25.36
Jul-2023	118	2.14K	10.68
Aug-2023	74	14.24K	71.21
Sep-2023	54	9.84K	49.19
Oct-2023	86	5.34K	26.7
Nov-2023	102	-4.86K	-24.28
Dec-2023	142	17.53K	87.63
Jan-2024	116	10.5K	52.51
Feb-2024	122	19.32K	96.58
Mar-2024	104	1.02K	5.11
Apr-2024	84	12.08K	60.42
May-2024	108	20.8K	104.02
Jun-2024	138	25.92K	129.58
Jul-2024	28	-1.27K	-6.33

Returns histogram



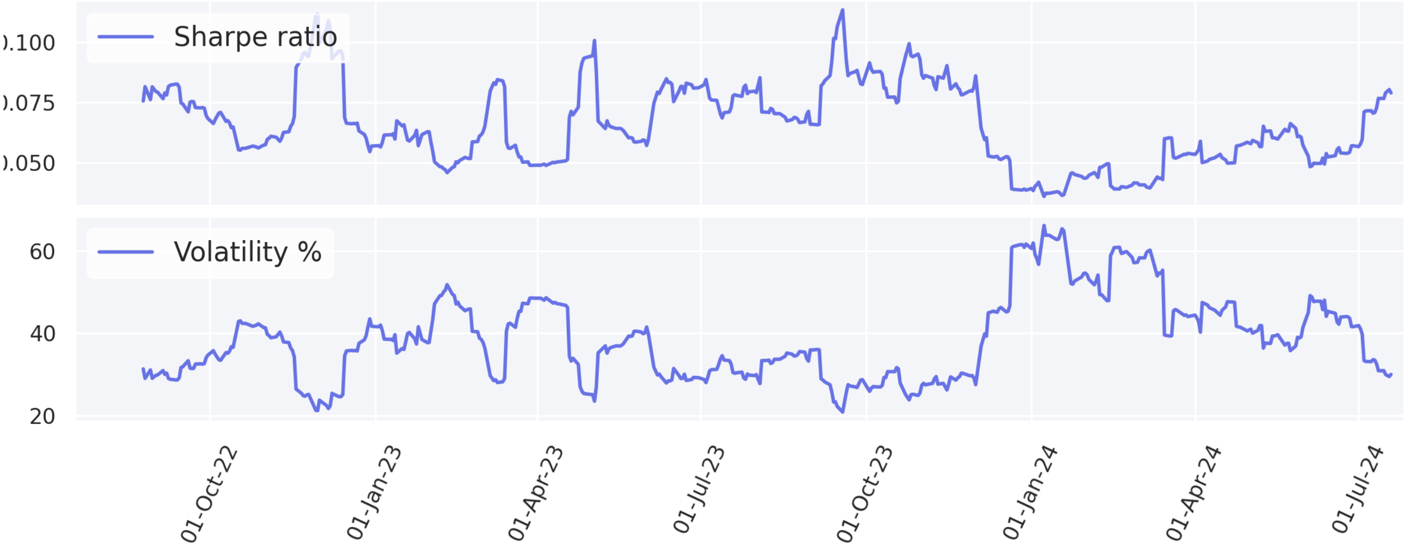
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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



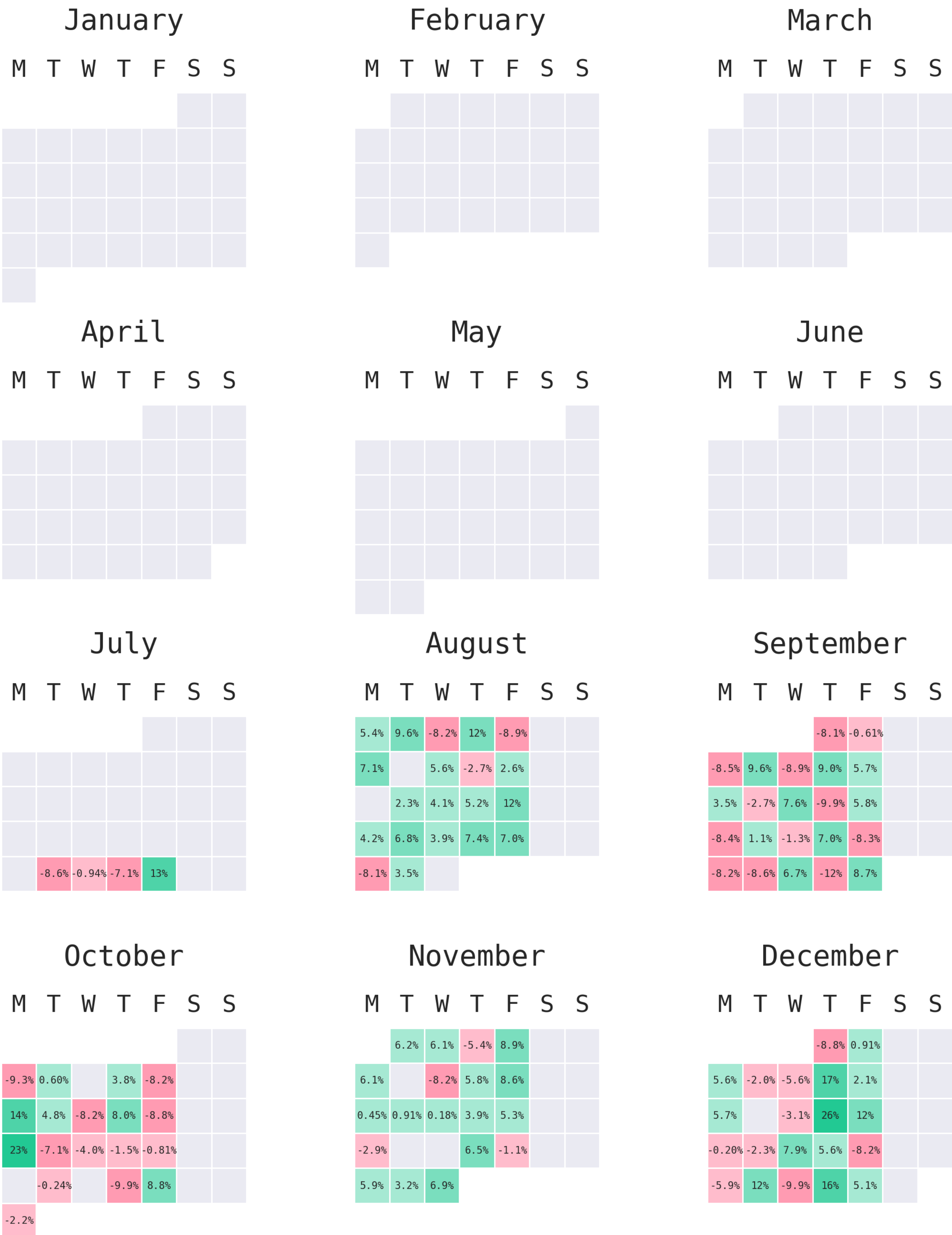
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the 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							6.7% 22	71% 122	-20% 170	3.0% 158	57% 90	70% 122
2023	120% 108	27% 122	66% 150	18% 92	49% 122	25% 88	11% 118	71% 74	49% 54	27% 86	-24% 102	88% 142
2024	53% 116	97% 122	5.1% 104	60% 84	100% 108	130% 138	-6.3% 28					

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
3.1%	5.6%	13%	4.6%	6.1%		
6.0%	3.1%	5.3%	19%	-4.9%		
16%	7.5%	-8.8%	-8.4%	-1.2%		
-1.4%	7.2%	24%		6.1%		
13%	6.5%					

February

M	T	W	T	F	S	S
		-9.2%	-10%	25%		
-8.8%	7.5%	-4.8%	-2.9%	-8.3%		
-3.5%	7.1%	5.4%	-7.0%	6.8%		
-0.99%	8.7%	8.7%	7.7%	0.43%		
5.0%	0.53%					

March

M	T	W	T	F	S	S
		0.68%	9.9%	-5.4%		
-8.4%		7.1%	8.5%	4.8%		
8.6%	-10%	32%	-8.3%	7.8%		
11%	18%	-8.5%	8.6%	-9.7%		
5.3%	-8.2%	0.55%		2.3%		

April

M	T	W	T	F	S	S
0.36%		1.1%	-8.2%			
6.1%	-2.7%		1.2%			
5.1%	-8.1%	-3.8%	0.19%	11%		
1.1%	-5.1%	3.1%	6.9%	10%		

May

M	T	W	T	F	S	S
	-2.7%	3.2%	14%	24%		
-7.0%	8.3%	5.3%	-5.8%	11%		
-3.0%	1.2%	3.4%	-8.6%	13%		
-8.6%	-3.7%	6.5%	-9.2%	0.77%		
2.3%	-3.5%	8.4%				

June

M	T	W	T	F	S	S
			-8.4%	6.4%		
	0.82%	-2.4%	6.4%	-1.1%		
-4.8%	-6.3%	-1.4%	-6.2%	15%		
7.4%	6.5%	5.5%	11%	-3.9%		
-2.1%	6.9%			-3.1%		

July

M	T	W	T	F	S	S
-3.8%	9.0%	-8.2%	-8.5%	5.1%		
5.1%	11%	-8.2%	11%	1.0%		
	-2.2%	-3.8%	-3.7%	7.1%		
6.5%	3.9%	-1.5%	-8.2%	-4.4%		
2.9%						

August

M	T	W	T	F	S	S
	6.5%	2.5%	6.5%	23%		
5.6%	6.2%	7.0%	-8.8%	-9.3%		
1.6%			-5.5%	-6.7%		
4.2%	0.99%	-4.1%	8.2%	9.0%		
2.4%	0.15%	5.1%	16%			

September

M	T	W	T	F	S	S
				0.50%		
-2.4%		17%	13%	9.8%		
6.5%	-1.3%	10%	-4.3%	0.30%		

October

M	T	W	T	F	S	S
	-4.0%	-4.6%	-2.8%	2.7%		
0.68%	-2.8%	-8.8%	0.60%	11%		
0.19%		-6.0%	2.1%	7.1%		
		5.4%	10%	-2.4%		
9.5%	8.5%					

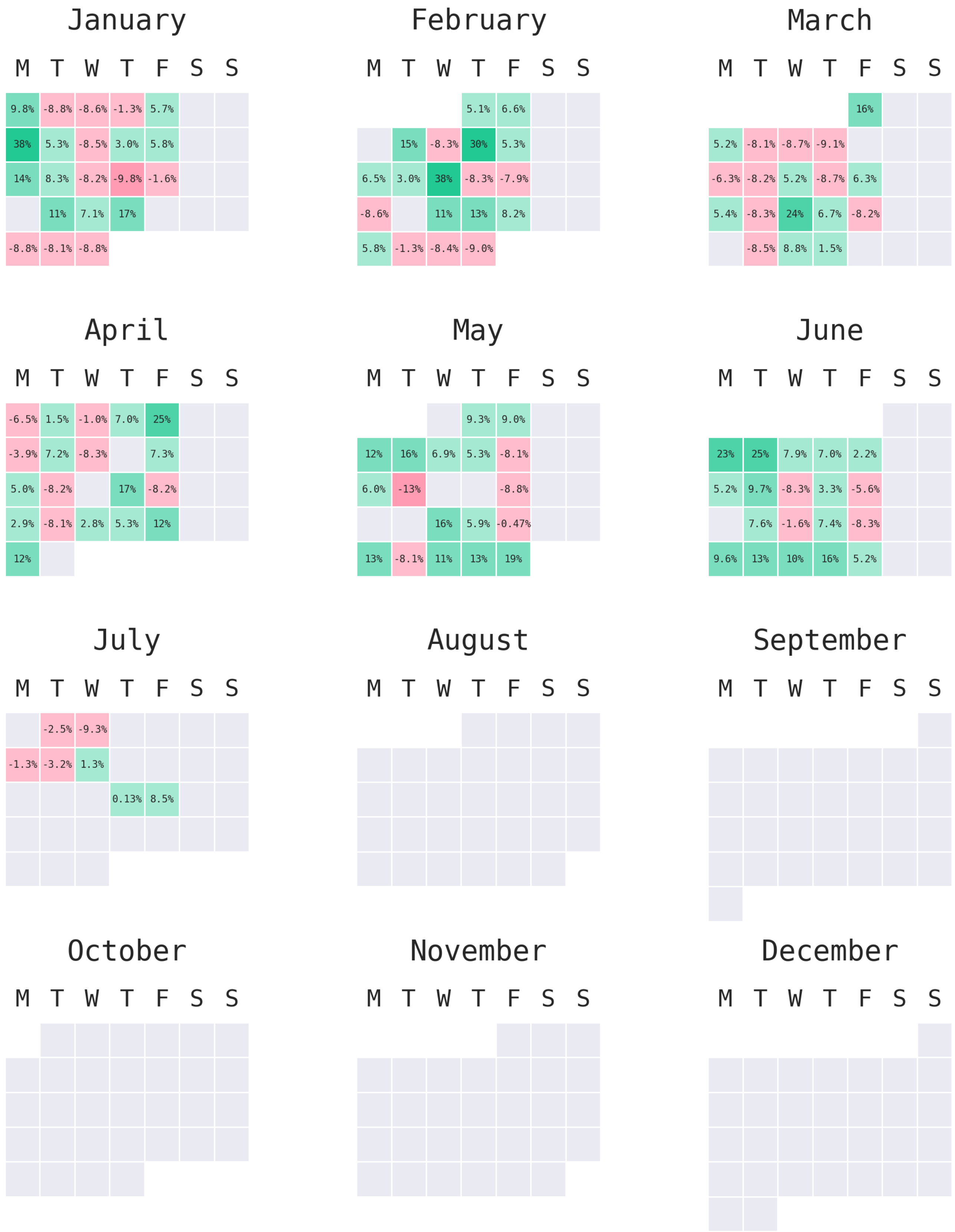
November

M	T	W	T	F	S	S
		-8.7%	8.3%	-2.6%		
7.7%		-6.1%	-5.5%	5.1%		
-1.6%		1.4%	10%	-8.1%		
-2.4%	-3.8%	8.5%	-5.5%	-2.7%		
	-7.3%	-3.2%	-8.4%			

December

M	T	W	T	F	S	S
25%	13%	-11%	-4.1%	22%		
-8.3%	6.0%	-2.0%	-8.4%	5.7%		
-1.7%	10.0%	13%	41%	-4.0%		
	-8.1%	9.6%	-3.0%	-8.2%		

2024 Daily returns



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