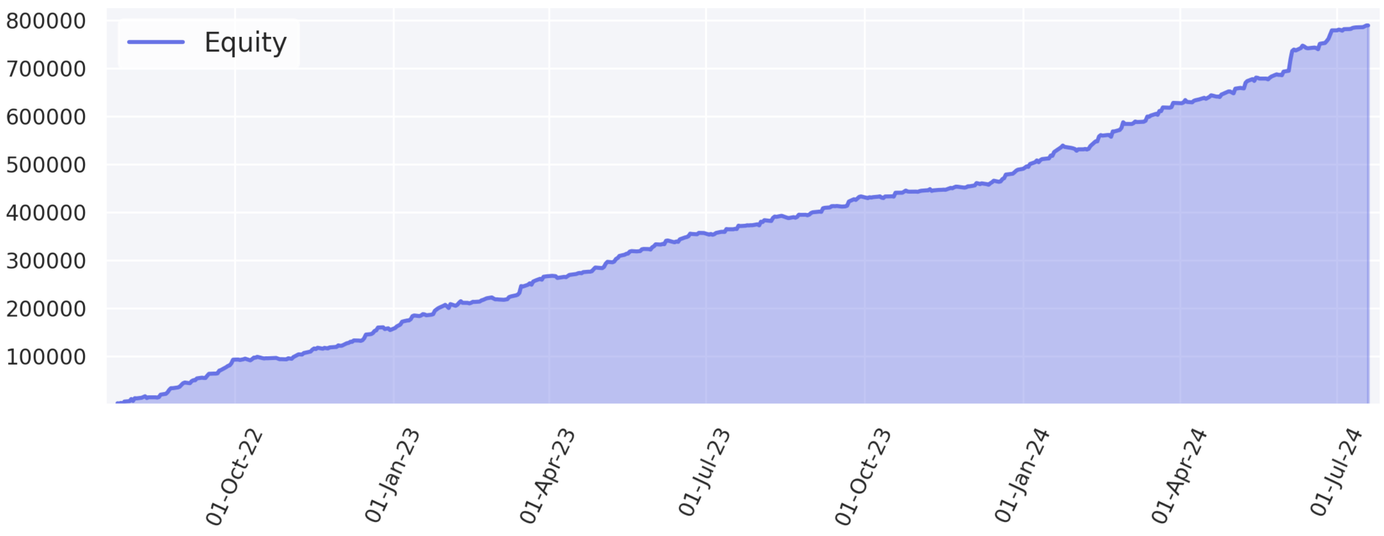
TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :Jul 23 2024
Generated In :36 minutes

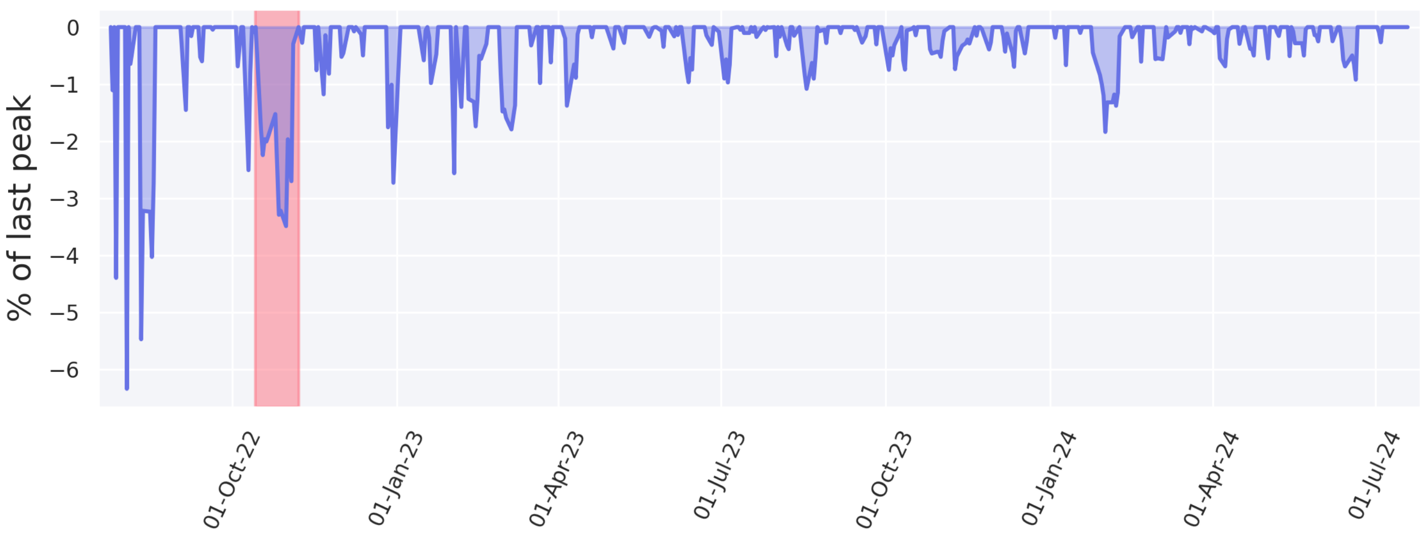
Backtest ID: 3143922240723
Strategy: Vega Index plus Nifty And Bank Nifty Options Buying WhatsApp No. 7899065456
Link: https://tradetron.tech/strategy/3766197
Period: July 25, 2022 to July 19, 2024
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:

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 14, 2022 to November 07, 2022, a total of 24 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 50000.00
2	Total Trading Days	485
3	Win Days	323
4	Loss Days	152
5	Max Winning Streak Days	11
6	Max Losing Streak Days	5
7	Win Rate	66.60%
8	Avg Monthly Profit	Rs. 34193.84
9	Total Profit	Rs. 789714.76
10	Avg Monthly ROI	68.39%
11	Total ROI	1579.43%
12	Standard Deviation (Annualised)	101.06%
13	Sharpe Ratio (Annualised)	8.12
14	Sortino Ratio (Annualised)	22.27
15	Max Profit in a Day	Rs. 23716.75
16	Max Loss in a Day	Rs. -3887.00
17	Avg Profit/Loss Daily	Rs. 1628.28
18	Avg Profit on Profit Days	Rs. 3075.97
19	Avg Loss on Loss Days	Rs. -1258.17
20	Avg no. of trades (Buy + Sell) per trading day	16.09
21	Max Drawdown	Rs. 10833.50
22	Max Drawdown %	-6.34 %

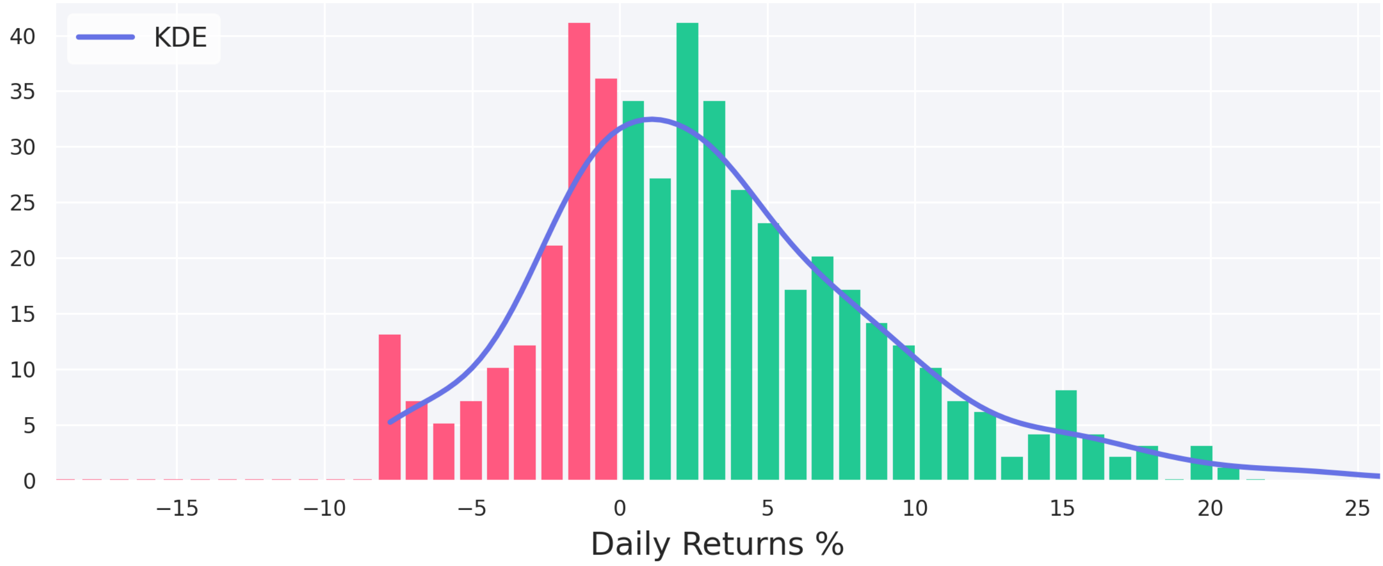
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	211.52	19.32	-7.29
Tuesday	189.04	47.43	-7.4
Wednesday	357.43	35.1	-7.77
Thursday	384.81	28.24	-7.72
Friday	431.69	22.48	-7.51

Month Wise PNL

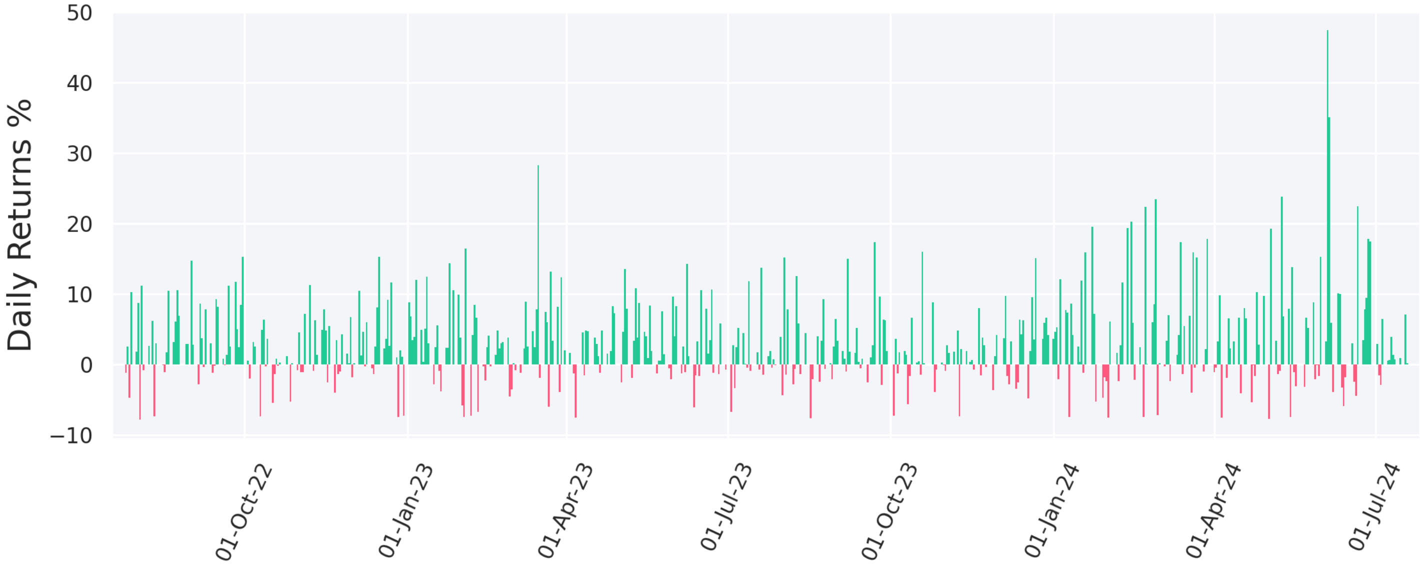
Month	Total Trades	PNL (Rs.)	PNL%
Jul-2022	74	5.98K	11.96
Aug-2022	348	30.87K	61.74
Sep-2022	510	56.42K	112.84
Oct-2022	372	0.72K	1.45
Nov-2022	248	29.14K	58.27
Dec-2022	354	31.85K	63.71
Jan-2023	410	52.52K	105.03
Feb-2023	338	13.23K	26.46
Mar-2023	414	46.37K	92.75
Apr-2023	220	18.21K	36.42
May-2023	312	42.24K	84.48
Jun-2023	212	29.61K	59.22
Jul-2023	324	18.19K	36.38
Aug-2023	284	23.37K	46.73
Sep-2023	208	34.78K	69.55
Oct-2023	210	9.97K	19.93
Nov-2023	178	11.05K	22.1
Dec-2023	356	34.64K	69.29
Jan-2024	444	43.19K	86.37
Feb-2024	428	52.07K	104.14
Mar-2024	306	43.92K	87.84
Apr-2024	310	23.8K	47.59
May-2024	418	41.45K	82.9
Jun-2024	432	85.89K	171.78
Jul-2024	92	10.25K	20.5

Returns histogram



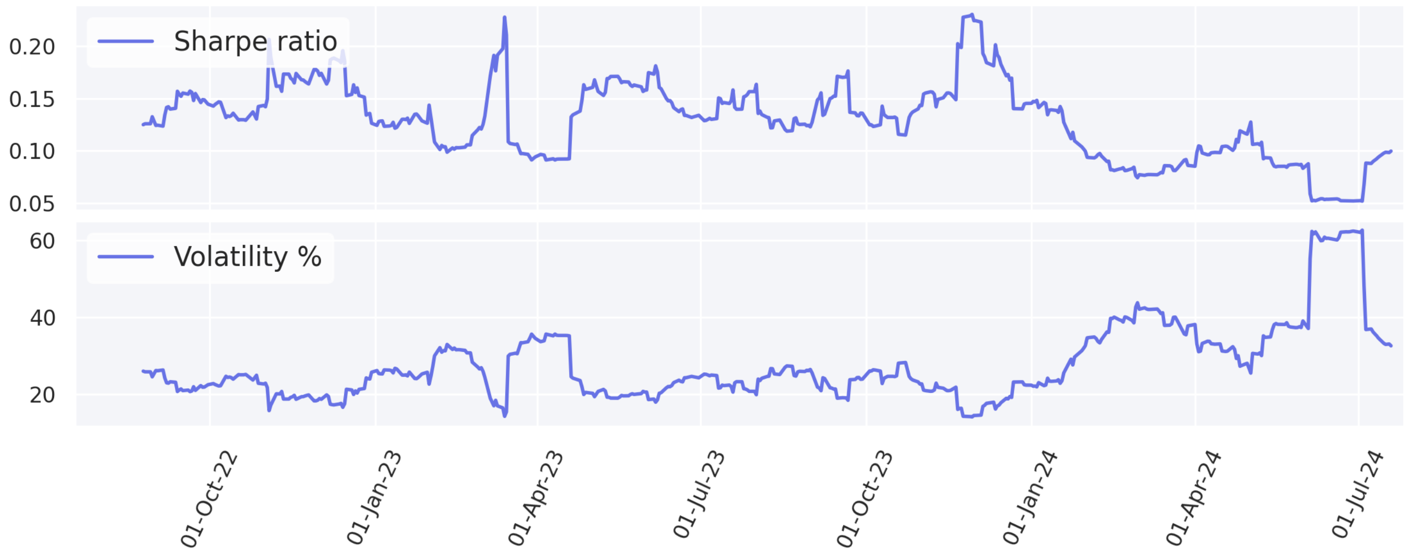
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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



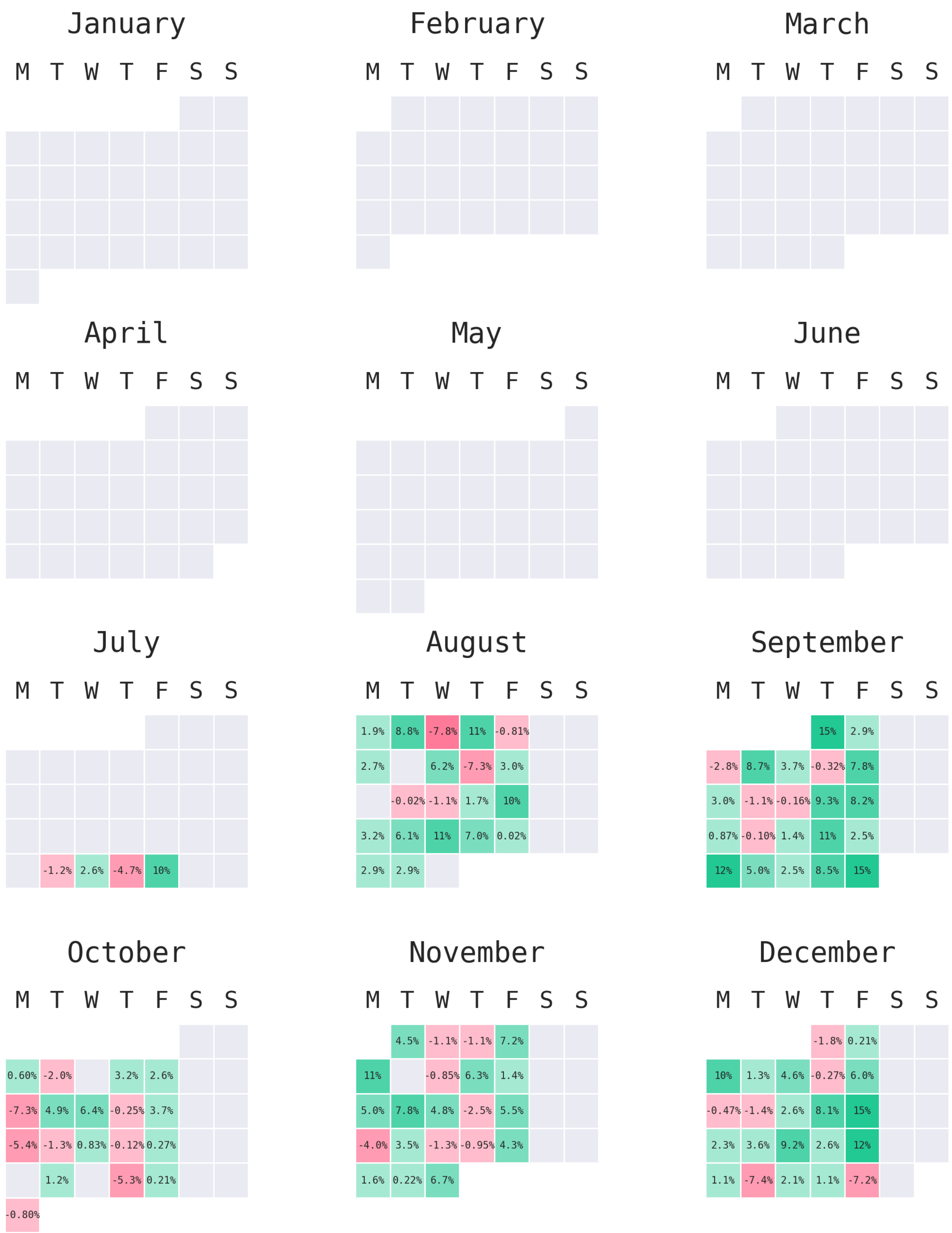
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the 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							12% 74	62% 348	110% 510	1.4% 372	58% 248	64% 354
2023	110% 410	26% 338	93% 414	36% 220	84% 312	59% 212	36% 324	47% 284	70% 208	20% 210	22% 178	69% 356
2024	86% 444	100% 428	88% 306	48% 310	83% 418	170% 432	21% 92					

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
8.8%	6.8%	3.5%	4.0%	12%		
4.9%	0.36%	5.1%	12%	3.0%		
-2.7%	2.5%	5.6%	-0.89%	-3.8%		
2.4%	2.4%	14%		11%		
9.9%	3.8%					

February

M	T	W	T	F	S	S
		-5.8%	-7.4%	16%		
-7.3%	4.2%	8.5%	6.7%	-6.7%		
-0.27%	-2.3%	2.5%	4.1%	-0.28%		
1.4%	4.9%	2.3%	3.0%	3.2%		
3.8%	-4.5%					

March

M	T	W	T	F	S	S
		-3.5%	0.20%	-0.80%		
-1.1%		2.3%	8.9%	2.5%		
4.8%	2.5%	7.9%	28%	-1.9%		
7.5%	6.0%	-5.9%	13%	3.4%		
8.2%	-3.9%	12%		2.0%		

April

M	T	W	T	F	S	S
1.7%		-1.3%	-7.5%			
4.6%	-1.5%	4.9%	4.7%			
3.9%	3.0%	1.2%	-1.2%	4.8%		
1.6%	0.07%	1.9%	8.3%	7.3%		

May

M	T	W	T	F	S	S
	-2.5%	4.7%	14%	7.9%		
-1.9%	3.4%	11%	3.9%	8.7%		
4.7%	4.1%	0.94%	8.3%	1.9%		
-1.3%	0.56%	0.58%	7.6%	1.5%		
-0.51%	-2.1%	9.7%				

June

M	T	W	T	F	S	S
			4.0%	8.3%		
-1.2%	2.6%	-1.1%	14%	1.2%		
-6.0%	-1.5%	3.3%	-1.6%	11%		
8.0%	1.5%	3.5%	11%	-1.2%		
-1.3%	5.9%			-0.67%		

July

M	T	W	T	F	S	S
-6.7%	2.7%	-3.3%	2.5%	5.2%		
4.5%	0.14%	-0.39%	12%	-0.86%		
	1.8%	-0.68%	14%	-1.5%		
1.2%	1.9%	-0.43%	0.80%	-0.07%		
3.9%						

August

M	T	W	T	F	S	S
	-4.3%	15%	-1.5%	7.8%		
-2.8%	-0.57%	13%	5.9%	-1.3%		
4.5%			-7.6%	-2.0%		
4.0%	-2.4%	3.4%	9.3%	-0.65%		
0.24%	-2.1%	2.6%	6.5%			

September

M	T	W	T	F	S	S
				3.4%		
1.9%	0.80%	-0.95%	15%	1.8%		
1.6%	5.2%	0.41%	-0.48%	0.87%		
-2.5%		1.1%	2.7%	17%		
9.6%	-2.9%	6.4%	6.3%	1.9%		

October

M	T	W	T	F	S	S
	-7.2%	3.7%	-1.2%	1.7%		
1.9%	1.4%	-5.6%	-1.6%	6.6%		
0.33%	0.47%	-1.4%	16%	0.23%		
		8.9%	-3.9%	-0.74%		
0.30%	-0.02%					

November

M	T	W	T	F	S	S
		-0.86%	2.8%	1.7%		
1.9%		4.9%	-7.4%	2.2%		
1.9%		0.43%	0.65%	-0.71%		
8.0%	-1.5%	3.9%	2.7%	-0.36%		
	-3.6%	1.2%	4.2%			

December

M	T	W	T	F	S	S
3.7%	9.8%	-1.6%	-2.8%	3.3%		
-3.4%	-2.5%	6.4%	4.3%	6.3%		
-4.8%	2.0%	9.6%	3.6%	15%		
	3.6%	5.9%	6.7%	4.2%		

2024 Daily returns

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