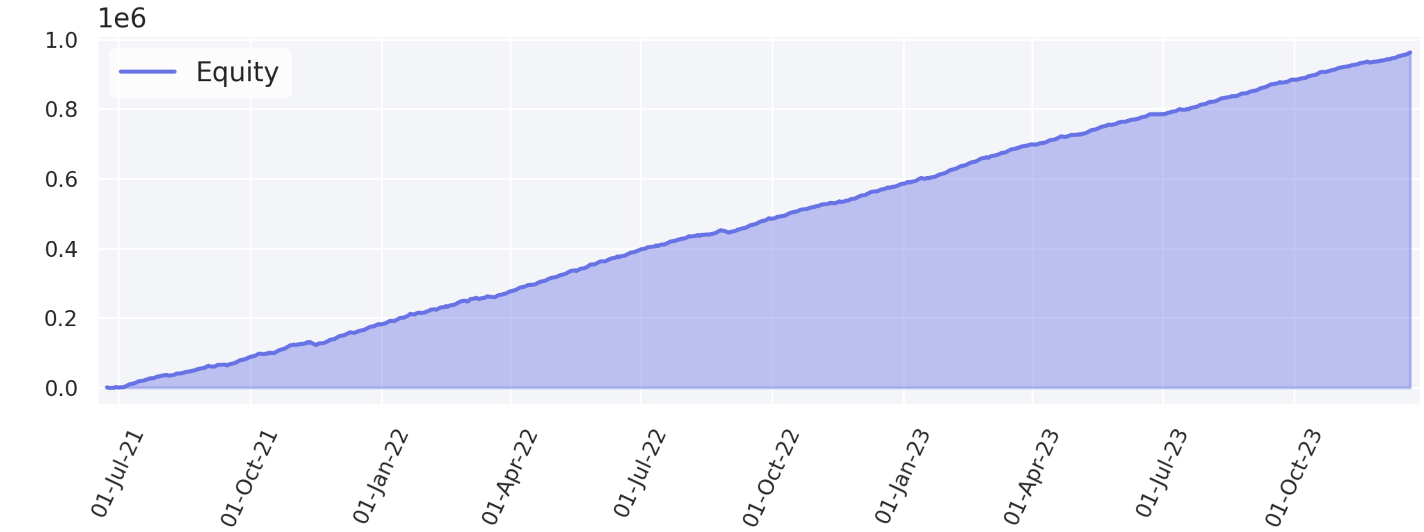
TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :Dec 23 2023
Generated In :17 minutes

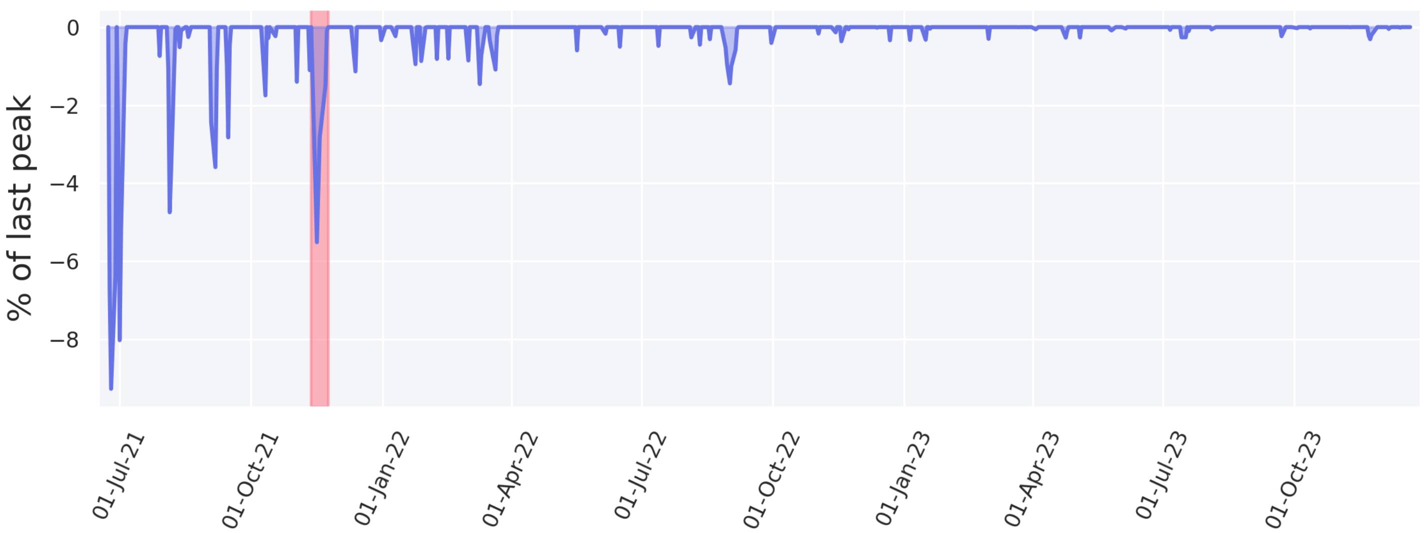
Backtest ID: 2242367231223
Strategy: OPTION360 MAX ALGOS NIFTY INTRADAY BUY
Link: https://tradetron.tech/strategy/2845148
Period: June 23, 2021 to December 21, 2023
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:Max Algos contact 9043373733

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 November 12, 2021 to November 24, 2021, a total of 12 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 20000.00
2	Total Trading Days	616
3	Win Days	537
4	Loss Days	72
5	Max Winning Streak Days	37
6	Max Losing Streak Days	3
7	Win Rate	87.18%
8	Avg Monthly Profit	Rs. 32804.91
9	Total Profit	Rs. 962277.48
10	Avg Monthly ROI	164.02%
11	Total ROI	4811.39%
12	Standard Deviation (Annualised)	98.79%
13	Sharpe Ratio (Annualised)	19.92
14	Sortino Ratio (Annualised)	25.09
15	Max Profit in a Day	Rs. 4245.00
16	Max Loss in a Day	Rs. -6215.00
17	Avg Profit/Loss Daily	Rs. 1562.14
18	Avg Profit on Profit Days	Rs. 1972.27
19	Avg Loss on Loss Days	Rs. -1225.73
20	Avg no. of trades (Buy + Sell) per trading day	12.41
21	Max Drawdown	Rs. 8305.00
22	Max Drawdown %	-9.27 %

Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	946.64	17.89	-31.08
Tuesday	1032.65	15.27	-10.65
Wednesday	968.8	13.66	-11.53
Thursday	885.66	16.4	-11.5
Friday	974.24	21.22	-10.76

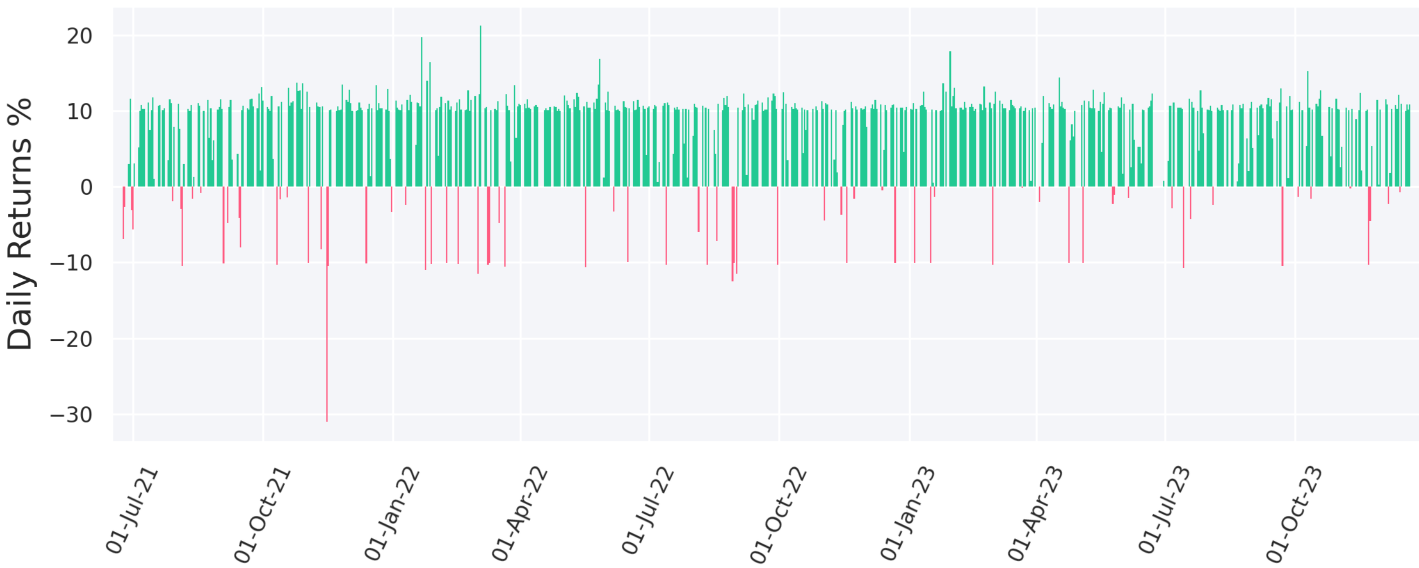
Month Wise PNL

Month	Total Trades	PNL (Rs.)	PNL%
Jun-2021	122	1.06K	5.3
Jul-2021	330	31.88K	159.41
Aug-2021	362	25.64K	128.2
Sep-2021	292	27.51K	137.55
Oct-2021	256	35.04K	175.22
Nov-2021	178	20.64K	103.21
Dec-2021	206	39.37K	196.86
Jan-2022	216	34.47K	172.37
Feb-2022	174	33.79K	168.97
Mar-2022	248	25.26K	126.31
Apr-2022	186	39.73K	198.63
May-2022	166	41.7K	208.5
Jun-2022	234	38.41K	192.04
Jul-2022	280	32.53K	162.66
Aug-2022	246	20.32K	101.6
Sep-2022	220	37.04K	185.21
Oct-2022	234	34.87K	174.36
Nov-2022	400	27.89K	139.44
Dec-2022	228	37.19K	185.94
Jan-2023	190	34.11K	170.53
Feb-2023	176	43.43K	217.13
Mar-2023	182	36.47K	182.35
Apr-2023	242	27.23K	136.16
May-2023	276	35.34K	176.72
Jun-2023	354	24.05K	120.26
Jul-2023	304	29.55K	147.75
Aug-2023	340	35.3K	176.49
Sep-2023	262	34.27K	171.35
Oct-2023	244	31.78K	158.91
Nov-2023	324	22.9K	114.49
Dec-2023	172	23.49K	117.45

Returns histogram

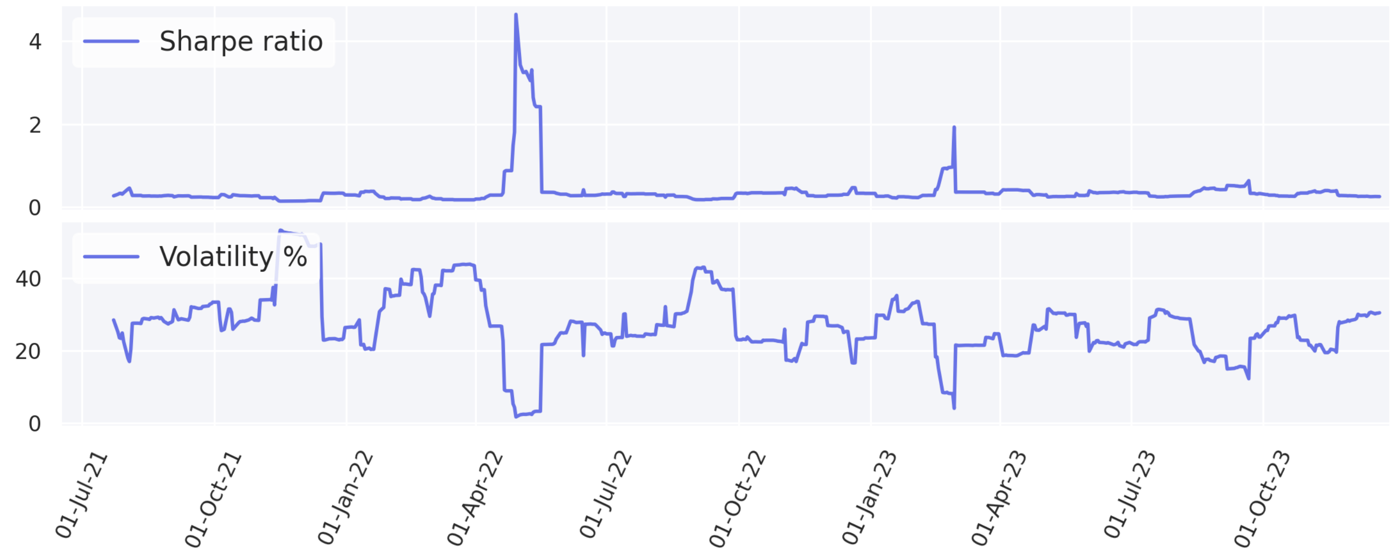
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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



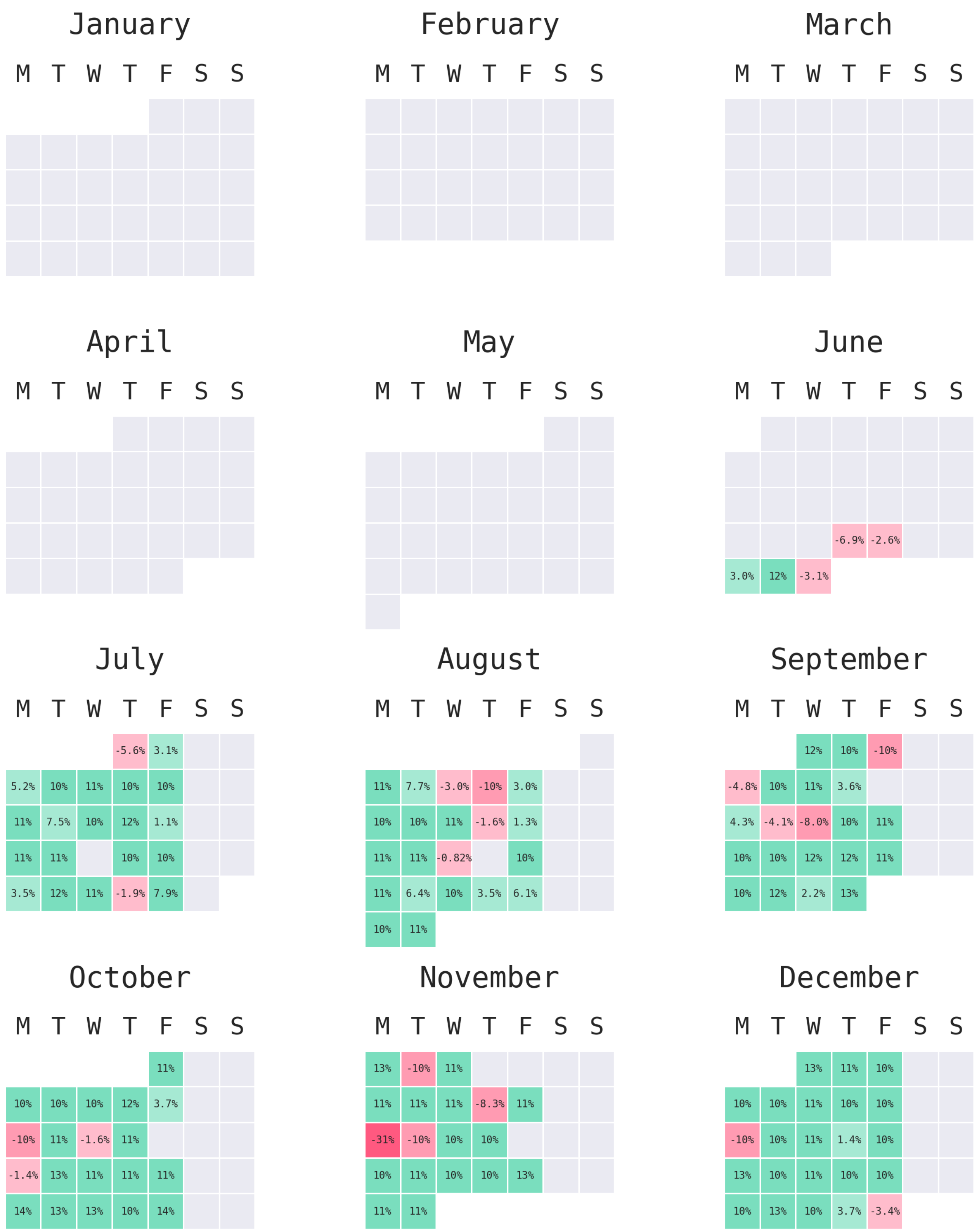
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the 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
2021						5.3% 122	160% 330	130% 362	140% 292	180% 256	100% 178	200% 206
2022	170% 216	170% 174	130% 248	200% 186	210% 166	190% 234	160% 280	100% 246	190% 220	170% 234	140% 400	190% 228
2023	170% 190	220% 176	180% 182	140% 242	180% 276	120% 354	150% 304	180% 340	170% 262	160% 244	110% 324	120% 172

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

2021 Daily returns



2022 Daily returns

January

M	T	W	T	F	S	S
11%	10%	10%	10%	11%		
-2.5%	11%	10%	12%	11%		
5.5%	11%	11%	11%	20%		
-11%	14%		16%	-10%		
10%						

February

M	T	W	T	F	S	S
	10%	4.1%	10%	12%		
11%	-10%	11%	10%	11%		
10%	11%	-10%	12%	10%		
10%	10%	13%	10%	11%		
12%						

March

M	T	W	T	F	S	S
		-12%	12%	21%		
10%	10%	-10%	-10%	10%		
10%	10%	11%	-4.8%			
-11%	12%	11%	10%	3.3%		
13%	6.5%	11%	11%			

April

M	T	W	T	F	S	S
				11%		
11%	10%	12%	10%	10%		
11%	11%	10%				
10%	10%	10%	10%	11%		
11%	10%	10%	10%	10%		

May

M	T	W	T	F	S	S
12%		11%	11%	10%		
12%	11%	12%	12%	10%		
11%	-11%	11%	10%	10%		
11%	10%	12%	13%	17%		
1.2%	11%					

June

M	T	W	T	F	S	S
		10%	13%	10%		
-3.2%	11%	10%	10%	10%		
11%	11%	10%	-10%	10%		
11%	10%	10%	11%	10%		
11%	10%	4.2%	10%			

July

M	T	W	T	F	S	S
				11%		
10%	11%	11%	0.61%	3.2%		
11%	11%	-10%	11%	11%		
4.4%	10%	10%	11%	10%		
10%	5.7%	10%	1.2%	10%		

August

M	T	W	T	F	S	S
6.7%	11%	10%	10%	-6.0%		
11%		10%	-10%	10%		
	7.5%	4.3%	-7.2%	11%		
10%	12%	11%	12%	10%		
-13%	-10%					

September

M	T	W	T	F	S	S
			-12%	10%		
10%	12%	11%	1.5%	11%		
10%	8.8%	11%	11%	11%		
11%	10%	10%	10%	12%		
11%	12%	12%	10%	-10%		

October

M	T	W	T	F	S	S
10%	12%		11%	3.5%		
11%	10%	11%	10%	10%		
10%	4.4%	10%	7.5%	10%		
	10%		11%	10%		
11%						

November

M	T	W	T	F	S	S
	10%	-4.5%	11%	11%		
10%		3.5%	10%	1.9%		
-3.7%	8.2%	10%	10%	-10%		
11%	10%	-1.6%	11%	10%		
10%	10%	10%				

December

M	T	W	T	F	S	S
			11%	7.9%		
10%	11%	10%	11%	10%		
11%	-0.45%	4.8%	11%	10%		
10%	11%	11%	-10%	10%		
10%	10%	4.5%	10%	11%		

2023 Daily returns

January

M	T	W	T	F	S	S
10%	10%	11%	-10%	10%		
11%	11%	13%	11%	10%		
-10%	10%	0.53%	-1.3%	10%		
10%	10%	14%		13%		
18%	11%					

February

M	T	W	T	F	S	S
		12%	13%	10%		
10%	10%	10%	11%	10%		
11%	11%	11%	10%	10%		
11%	11%	10%	13%	10%		
11%	10%					

March

M	T	W	T	F	S	S
		-10%	11%	13%		
11%		11%	10%	10%		
10%	11%	11%	11%	10%		
10%	11%	-0.12%	10%	10%		
10%	0.81%	10%		10%		

April

M	T	W	T	F	S	S
-2.0%		5.7%	12%			
11%	11%	10%	11%			
14%	11%	11%	10%	10%		
-10%	6.1%	8.2%	6.6%	10%		

May

M	T	W	T	F	S	S
	0.04%	11%	-10%	11%		
11%	10%	10%	13%	10%		
10%	11%	4.6%	11%	12%		
10%	10%	10%	-2.2%	-1.1%		
11%	10%	12%				

June

M	T	W	T	F	S	S
			1.8%	11%		
-1.5%	10%	2.6%	11%	6.2%		
5.2%	5.2%	3.1%	10%	10%		
10%	11%	11%	12%			
				0.80%		

July

M	T	W	T	F	S	S
3.4%	11%	11%	-2.9%	11%		
10%	10%	10%	10%	-11%		
	12%	-4.3%	11%	10%		
10%	4.8%	13%	10%	7.1%		
10%						

August

M	T	W	T	F	S	S
	10%	11%	10%	-2.5%		
10%	10%	10%	11%	10%		
10%			10%	11%		
0.74%	3.0%	11%	10%	11%		
6.3%	2.0%	10%	11%			

September

M	T	W	T	F	S	S
				5.1%		
10%	6.8%	11%	11%	10%		
11%	12%	11%	12%	6.4%		
8.7%		11%	13%	-10%		
11%	1.1%	12%	10%	10%		

October

M	T	W	T	F	S	S
	-1.3%	11%	0.04%	10%		
5.3%	15%	10%	-1.6%	10%		
11%	11%	12%	13%	6.7%		
		11%	4.0%	10%		
12%	10%					

November

M	T	W	T	F	S	S
		10%	2.5%	5.2%		
10%		10%	-0.25%	10%		
8.9%		10%	12%	2.1%		
10%	10%	-10%	-4.5%	5.3%		
	11%	0.24%	10%			

December

M	T	W	T	F	S	S
12%	11%	-2.2%	1.8%	10%		
11%	10%	12%	-0.71%	11%		
10%	11%	10%	11%			

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