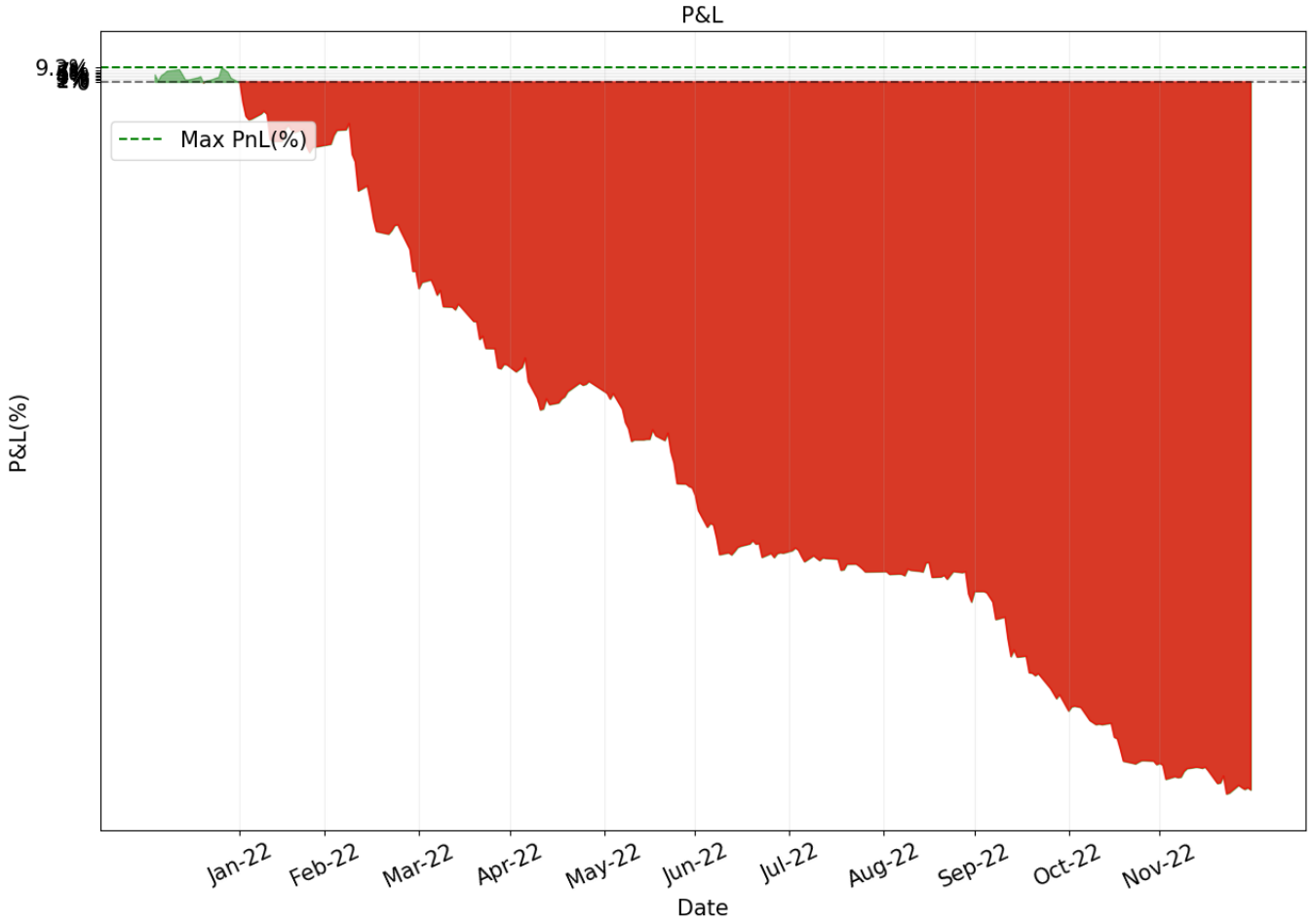
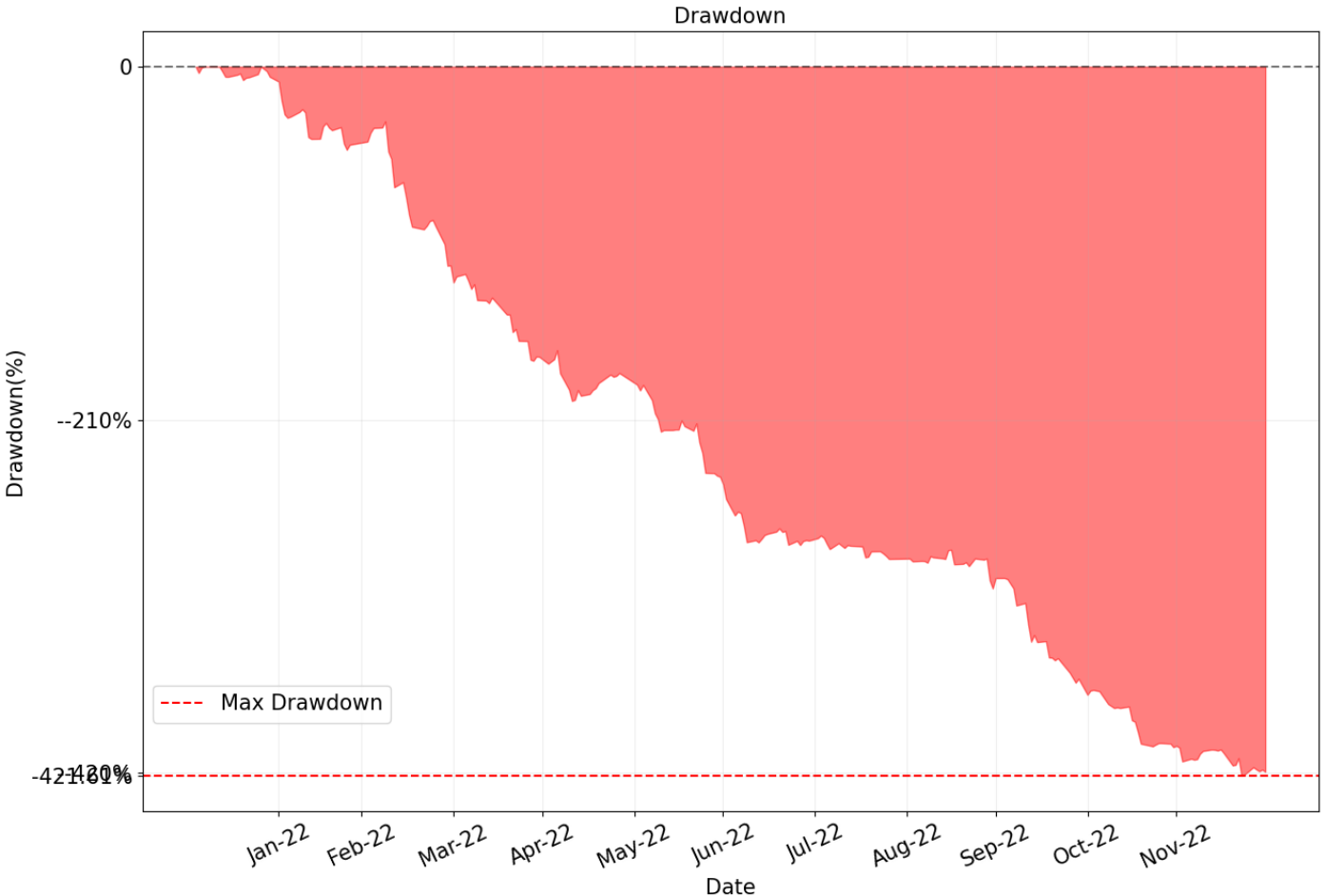
Backtest Report





Key Performance Metrics

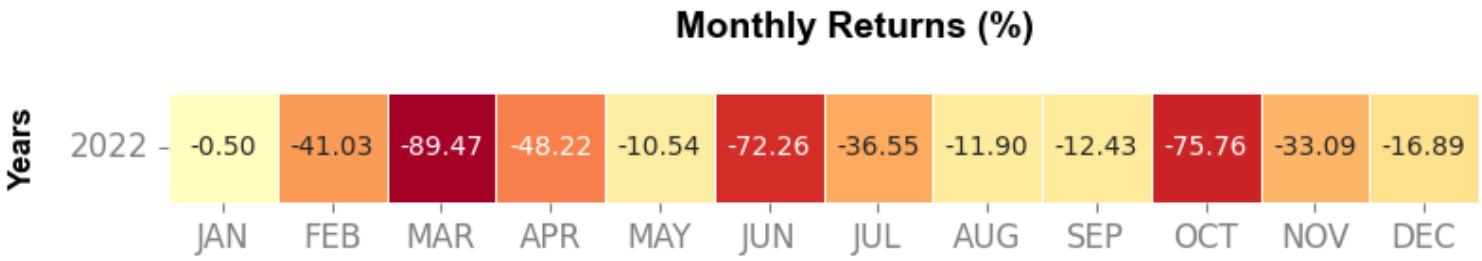
Test Start Date	2022-01-01
Test End Date	2022-12-31
Instrument	BANKNIFTY
Strategy	atm_straddle_rolling_FINAL
Total Capital	200000
Notional Value Asm.	1000000
Leverage	5x
Traded with Lots	1
Total Trading days	239
Win days	109
Loss Days	130
Win Rate (%)	45.61
Avg Profit on Profit Days Outlier Adjusted (Rs)	4044.3
Avg Profit on Profit Days (Rs)	4190.2
Avg Loss on Loss Days (Rs)	-10415.13
Average Monthly ROI (%)	8.33
Total Profit (Rs)	-897235.11
Total Profit (%)	-448.62
Max Profit (Rs)	15906.03
Max Loss (Rs)	-39183.09
Max Winning Day	2022-02-15
Max Losing Day	2022-03-09
Max Drawdown (Rs)	920765.57
Max Drawdown (%)	421.61
Risk to reward	0.4
Profit Factor	0.34
Outlier Adjusted Profit Factor	0.33
Expectancy	-0.36
Calmar	-0.97
Sharpe Ratio (Annualised)	-5.81
Sortino Ratio (Annualised)	-6.94
Unable to trade days	8

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-01-27	2022-12-30	421.61	337
2022-01-12	2022-01-25	7.99	13
2022-01-04	2022-01-06	3.76	2

Daily Summary

Day	Returns (%)	Max profit(%)	Max loss(%)	Total trades
Monday	-50.0	4.81	-11.5	432
Tuesday	-101.46	7.95	-14.2	573
Wednesday	-107.98	5.72	-19.59	575
Thursday	-59.67	6.31	-15.87	541
Friday	-129.5	6.7	-18.48	548


Monthly Returns (%)
Years
2022
-0.50
-41.03
-89.47
-48.22
-10.54
-72.26
-36.55
-11.90
-12.43
-75.76
-33.09
-16.89
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC