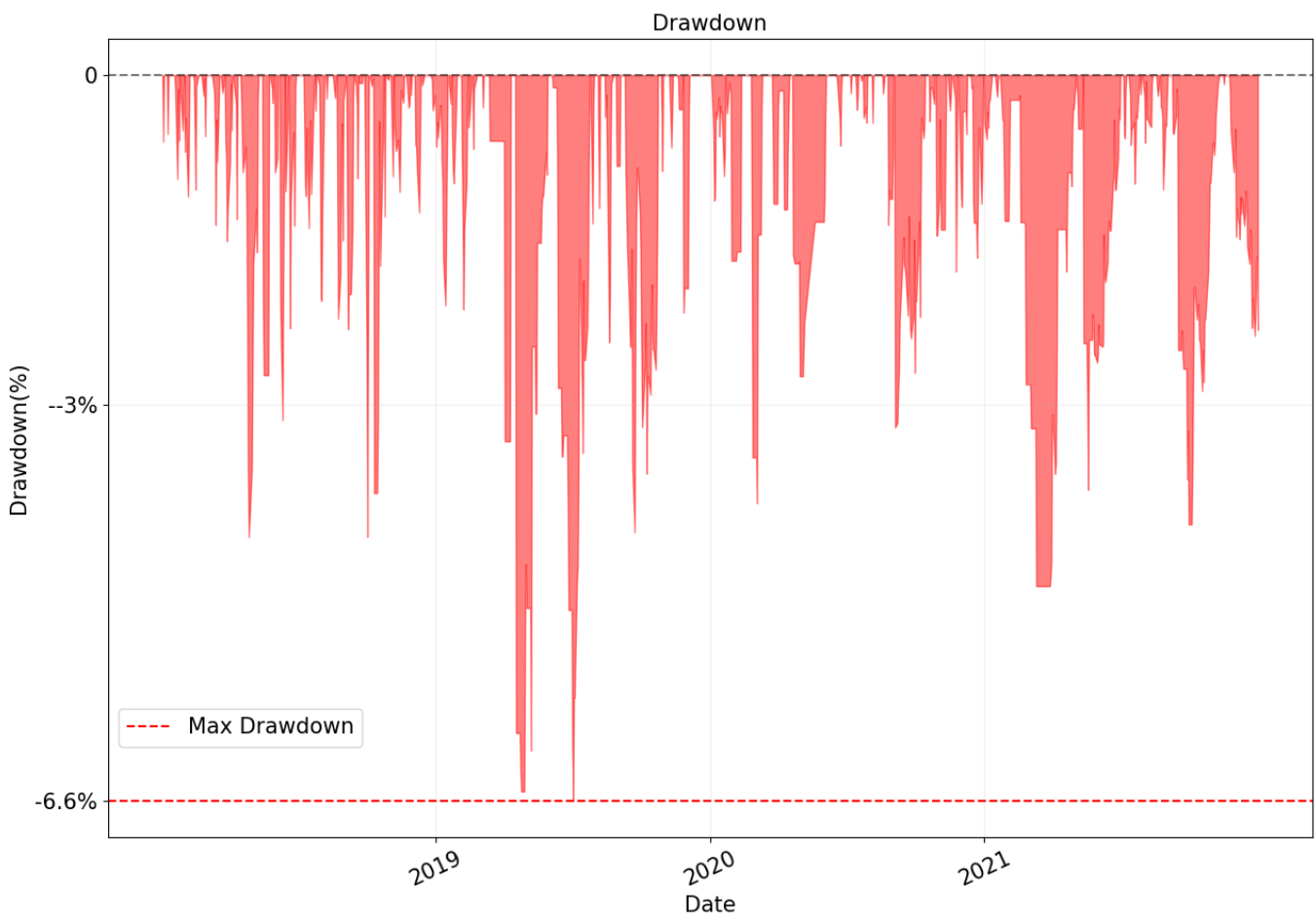
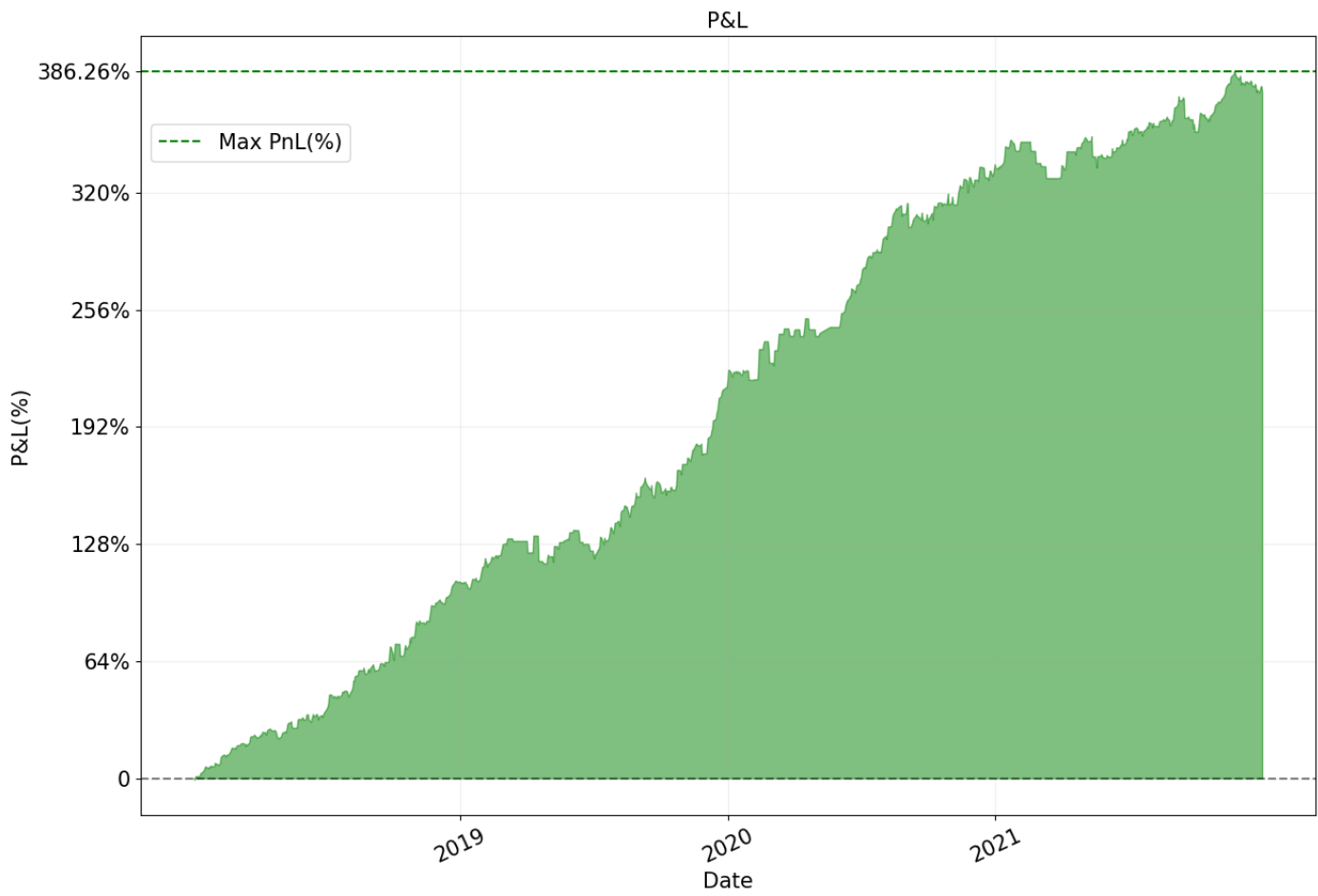


Backtest Report



Key Performance Metrics

Test Start Date	2019-01-01
Test End Date	2022-12-30
Instrument	BANKNIFTY
Strategy	Combined Premium VWAP
Total Capital	1000000
Notional Value Asm.	1000000
Leverage	3x
Traded with Lots	3
Total Trading days	949
Win days	466
Loss Days	296
Win Rate (%)	49.1
Avg Profit on Profit Days Outlier Adjusted (Rs)	17805.0
Avg Profit on Profit Days (Rs)	17999.35
Avg Loss on Loss Days (Rs)	-15668.16
Average Monthly ROI (%)	2.08
Total Profit (Rs)	3749921.25
Max Profit (Rs)	92051.25
Max Loss (Rs)	-139245.0
Max Winning Day	2020-04-09
Max Losing Day	2020-04-16
Max Drawdown (Rs)	208706.25
Max Drawdown (%)	6.6
Risk to reward	1.15
Profit Factor	1.81
Outlier Adjusted Profit Factor	1.79
Expectancy	0.06
Calmar	17.97
Sharpe Ratio (Annualised)	2.92
Sortino Ratio (Annualised)	4.84
Unable to trade days	37

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-06-04	2020-07-23	6.6	49
2020-04-16	2020-05-28	6.52	42
2022-01-24	2022-05-02	4.65	98
2019-09-30	2019-10-03	4.2	3
2019-04-16	2019-05-09	4.2	23
2020-09-09	2020-10-22	4.16	43
2022-09-08	2022-11-09	4.09	62
2021-02-24	2021-03-10	3.9	14
2019-10-07	2019-10-23	3.8	16
2022-05-12	2022-06-30	3.77	49

Monthly Returns (%)

Years	2019	7.82	9.51	5.11	0.21	9.46	3.92	8.95	15.21	7.68	16.05	12.34	11.02
	2020	8.28	12.50	1.70	-8.39	13.10	-12.94	18.18	14.31	3.86	13.91	5.69	45.72
	2021	-5.46	9.30	17.73	-3.05	4.94	26.57	21.72	14.99	-4.05	7.45	10.35	9.97
	2022	9.22	-6.67	-1.23	12.48	-8.17	14.11	5.03	0.98	-6.02	16.38	14.11	-8.88
		JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC