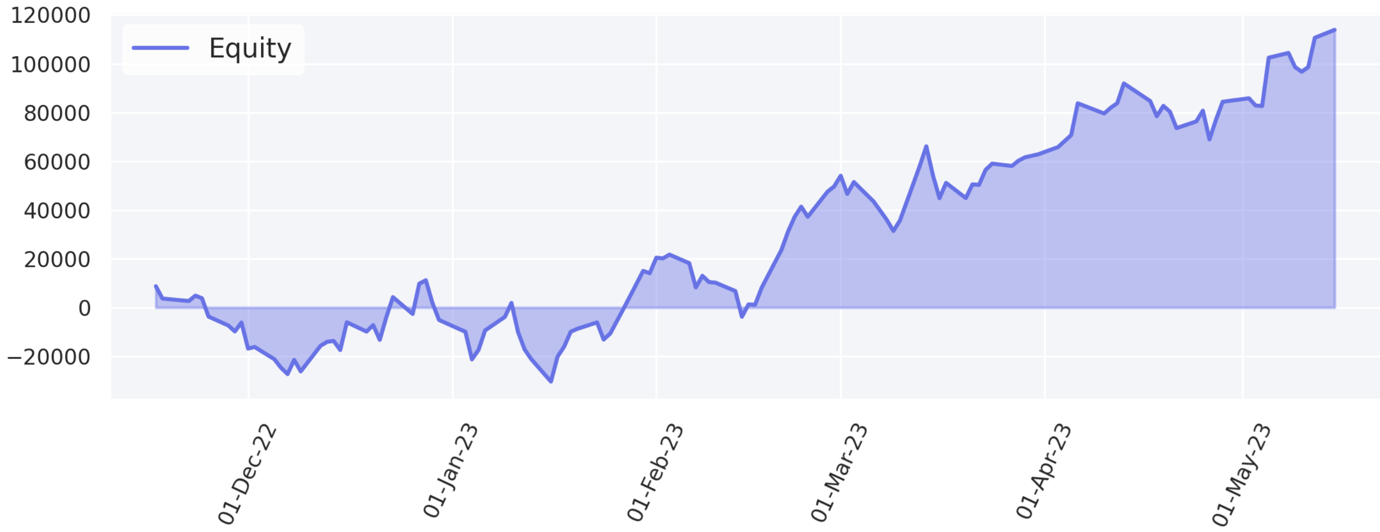
TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :May 17 2023
Generated In :2 minutes

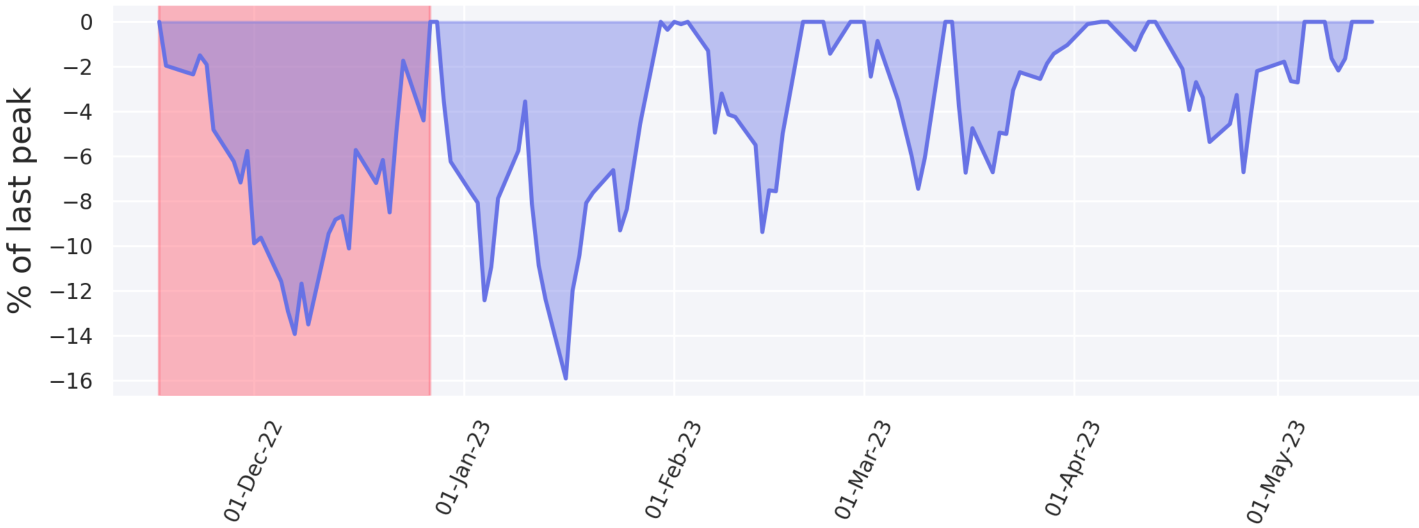
Backtest ID: 1238245230517
Strategy: Superrrrtrend
Link: https://tradetron.tech/strategy/2460238
Period: November 17, 2022 to May 15, 2023
Frequency: 1 Minute | Trade Price: Close | Type: intraday
Notes:

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 November 17, 2022 to December 27, 2022, a total of 40 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 250000.00
2	Total Trading Days	121
3	Win Days	66
4	Loss Days	55
5	Max Winning Streak Days	6
6	Max Losing Streak Days	5
7	Win Rate	54.55%
8	Avg Monthly Profit	Rs. 19757.79
9	Total Profit	Rs. 113842.51
10	Avg Monthly ROI	7.90%
11	Total ROI	45.54%
12	Standard Deviation (Annualised)	43.66%
13	Sharpe Ratio (Annualised)	2.17
14	Sortino Ratio (Annualised)	4.29
15	Max Profit in a Day	Rs. 22325.00
16	Max Loss in a Day	Rs. -11946.25
17	Avg Profit/Loss Daily	Rs. 940.85
18	Avg Profit on Profit Days	Rs. 5977.48
19	Avg Loss on Loss Days	Rs. -5103.11
20	Avg no. of trades (Buy + Sell) per trading day	7.17
21	Max Drawdown	Rs. 41555.00
22	Max Drawdown %	-15.91 %

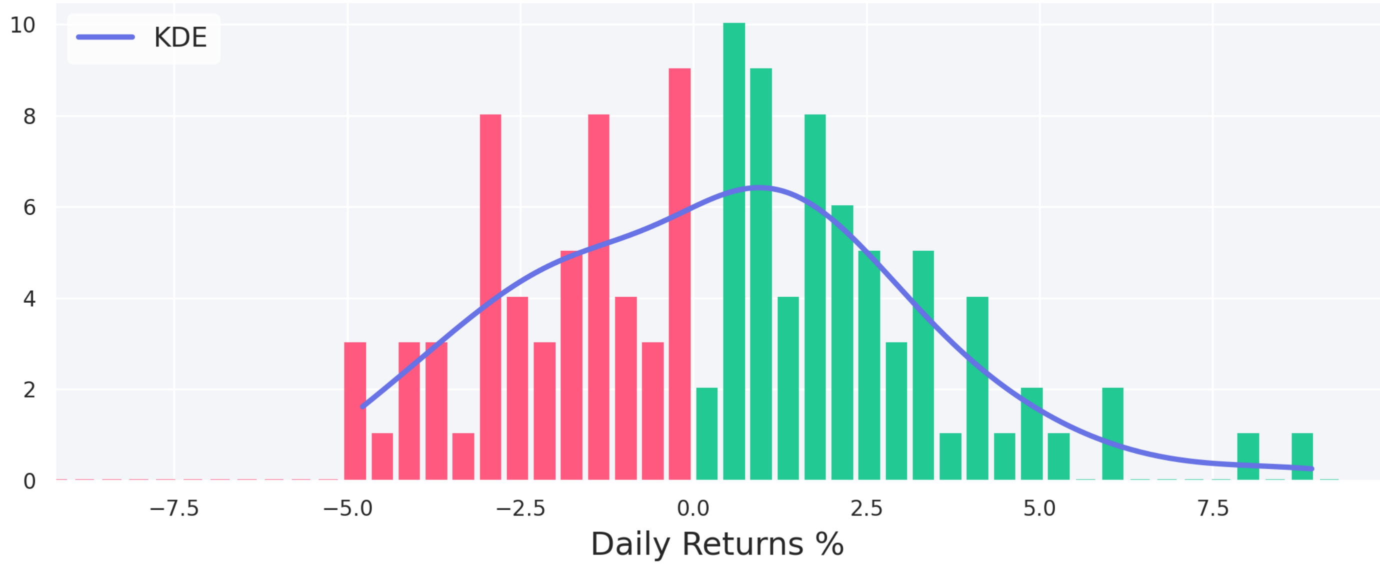
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	10.72	8.93	-3.69
Tuesday	7.42	4.97	-4.22
Wednesday	-5.94	2.55	-4.78
Thursday	3.08	5.22	-4.26
Friday	26.77	7.92	-3.01

Month Wise PNL

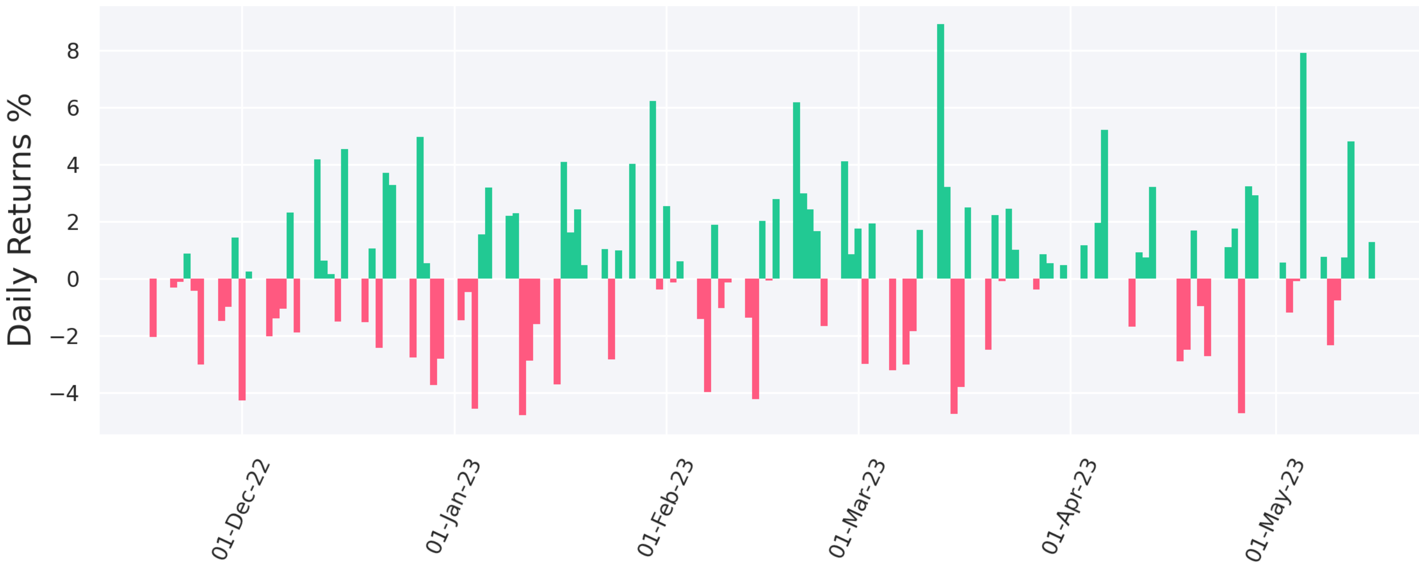
Month	Total Trades	PNL (Rs.)	PNL%
Nov-2022	64	-6.19K	-2.47
Dec-2022	152	1.06K	0.42
Jan-2023	155	19.18K	7.67
Feb-2023	151	35.58K	14.23
Mar-2023	152	13.19K	5.28
Apr-2023	122	21.54K	8.61
May-2023	72	29.49K	11.8

Returns histogram



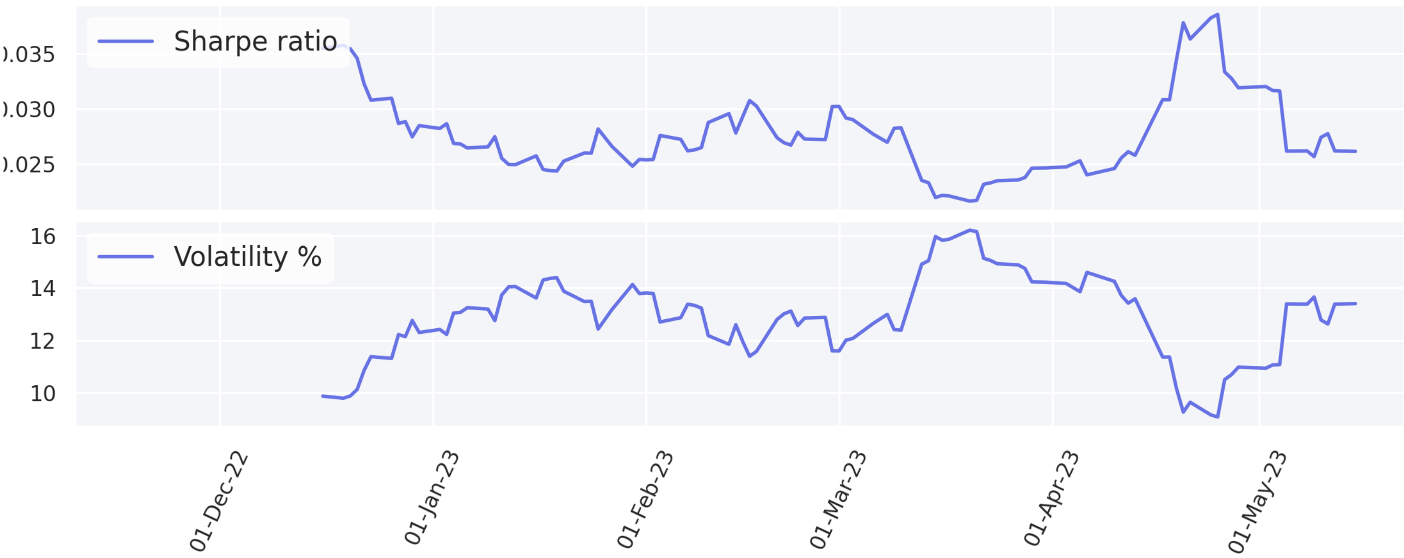
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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

Daily returns



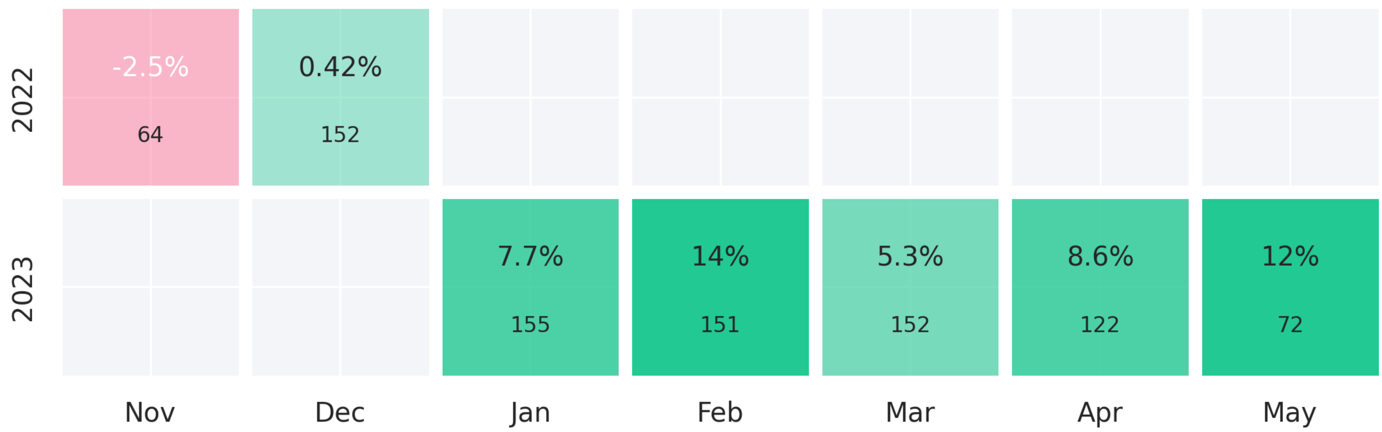
The Daily Returns displays the daily returns on the y-axis and the dates on the x-axis. Each bar in the plot represents the return for a single day.

Rolling metrics



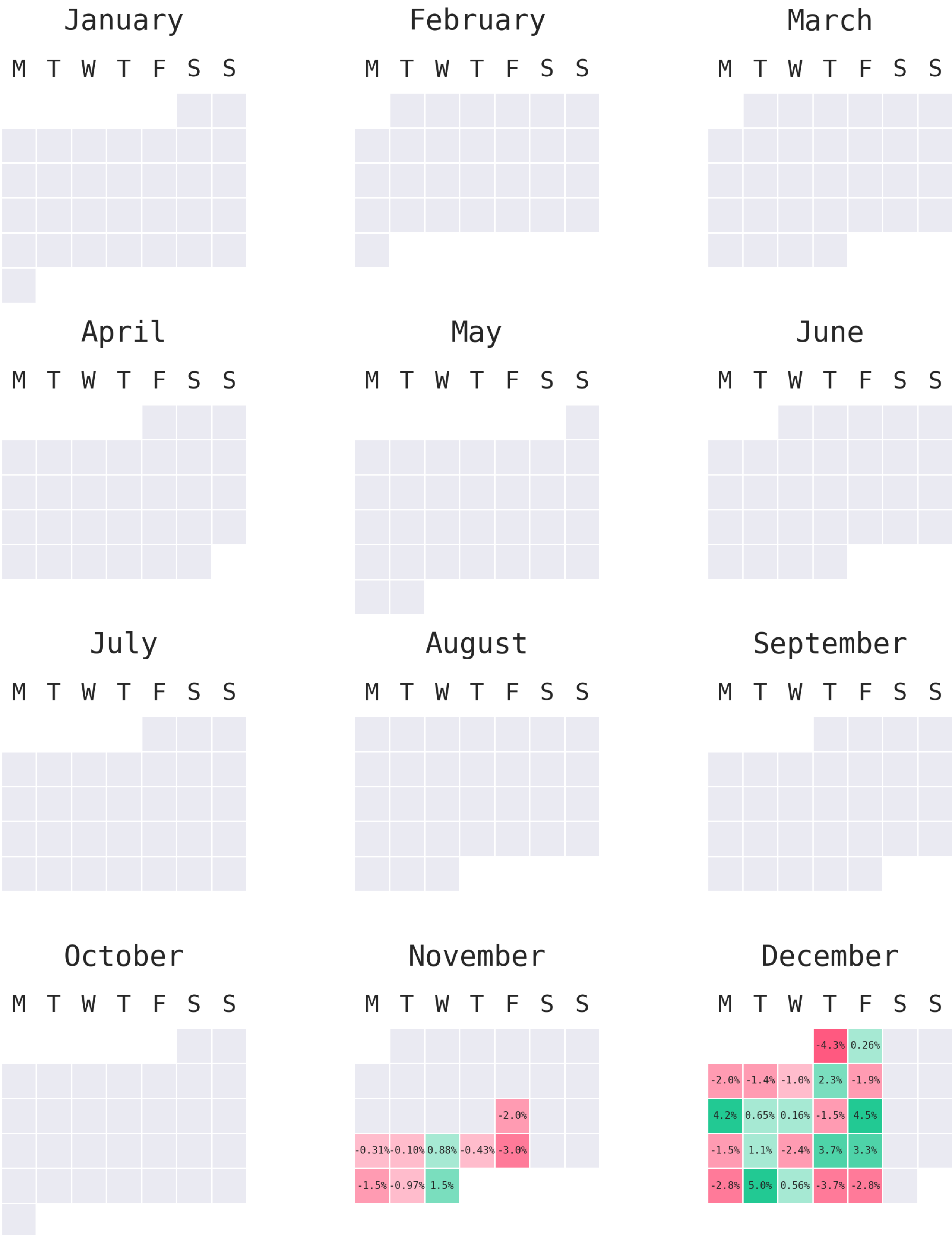
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the investment. A declining volatility over time suggests that the investment has become less risky.

Monthly returns

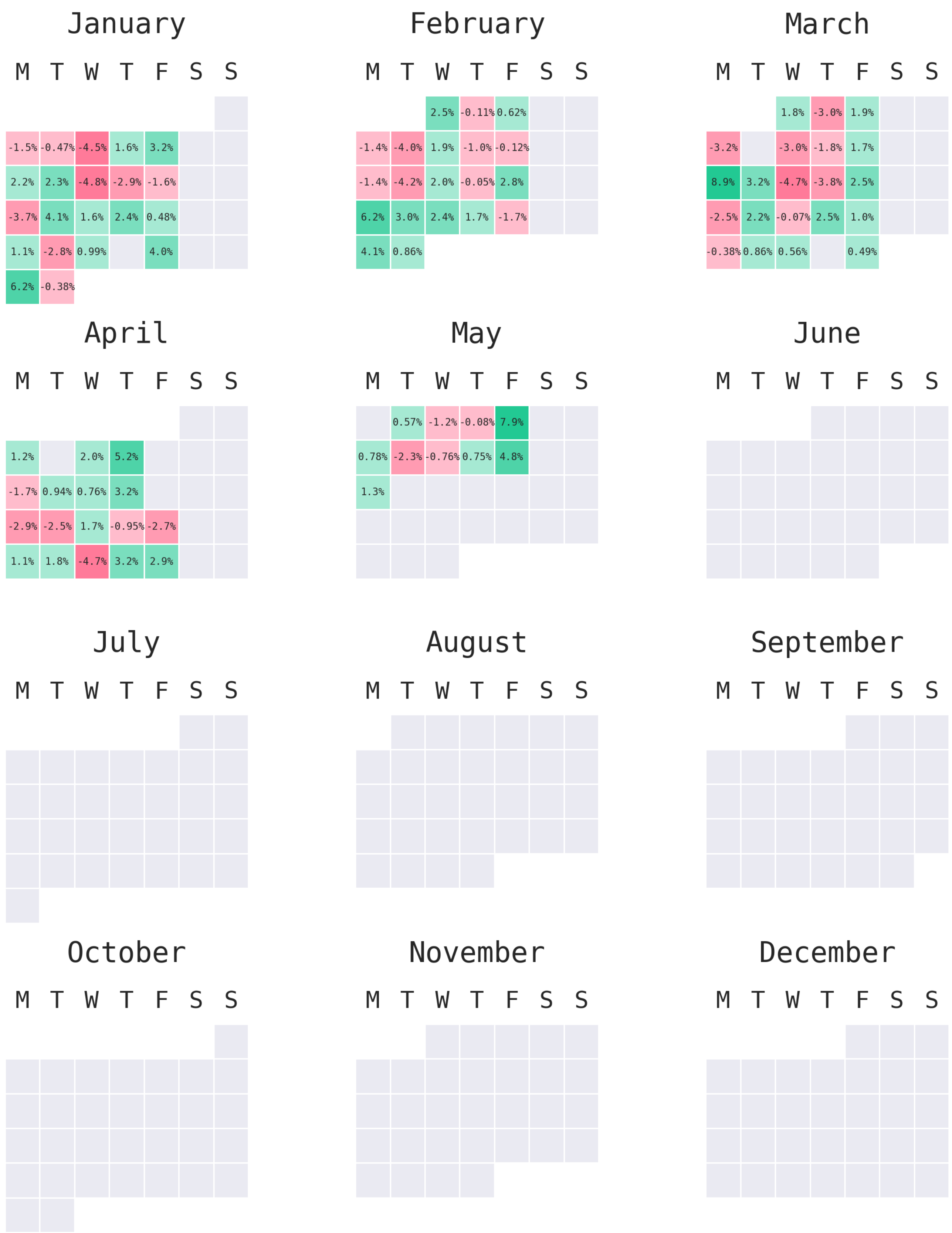


The Monthly Returns Calendar displays the PNL % for each month along with total number of trades taken in the month.

2022 Daily returns



2023 Daily returns



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