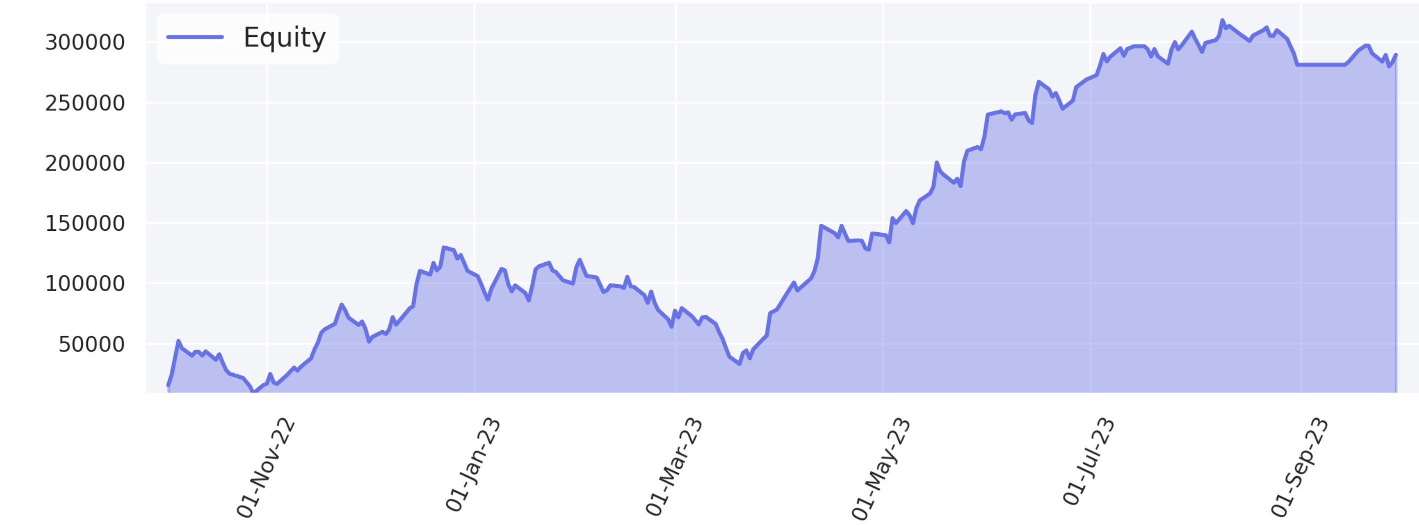
TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

Created On :Oct 03 2023
Generated In :6 minutes

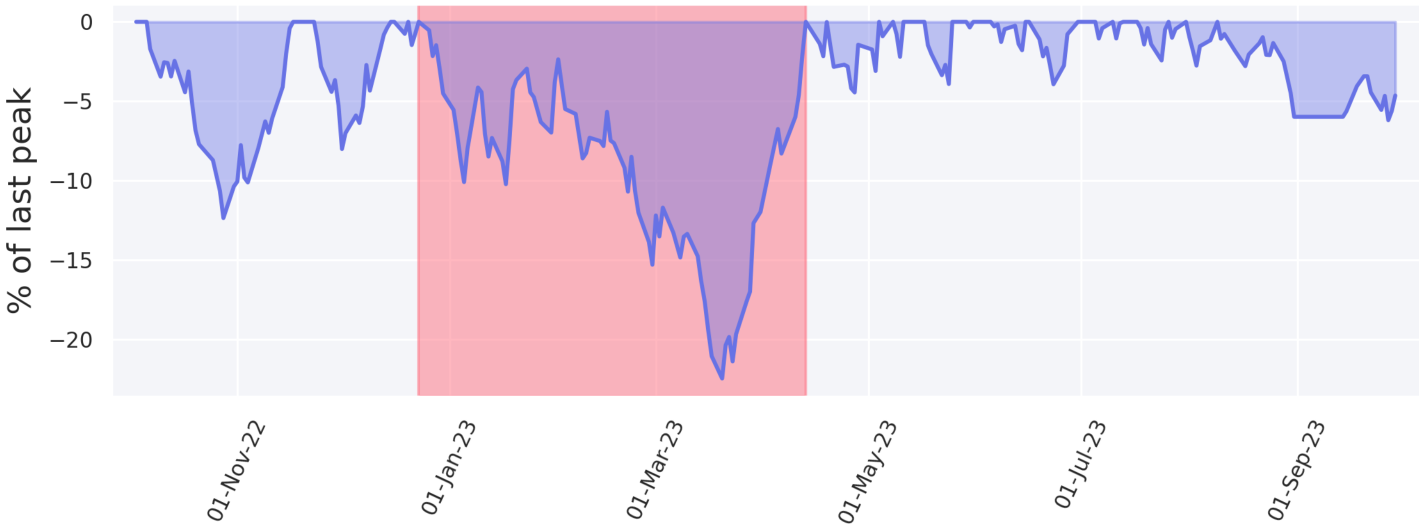
Backtest ID: 1782288231003
Strategy: Bull Bear Spread
Link: https://tradetron.tech/strategy/3155173
Period: October 03, 2022 to September 29, 2023
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:

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 December 23, 2022 to April 13, 2023, a total of 111 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 300000.00
2	Total Trading Days	244
3	Win Days	119
4	Loss Days	113
5	Max Winning Streak Days	9
6	Max Losing Streak Days	6
7	Win Rate	48.77%
8	Avg Monthly Profit	Rs. 24886.40
9	Total Profit	Rs. 289156.27
10	Avg Monthly ROI	8.30%
11	Total ROI	96.39%
12	Standard Deviation (Annualised)	40.24%
13	Sharpe Ratio (Annualised)	2.47
14	Sortino Ratio (Annualised)	8.35
15	Max Profit in a Day	Rs. 28006.25
16	Max Loss in a Day	Rs. -11343.75
17	Avg Profit/Loss Daily	Rs. 1185.07
18	Avg Profit on Profit Days	Rs. 7584.45
19	Avg Loss on Loss Days	Rs. -4907.15
20	Avg no. of trades (Buy + Sell) per trading day	18.16
21	Max Drawdown	Rs. 96543.73
22	Max Drawdown %	-22.48 %

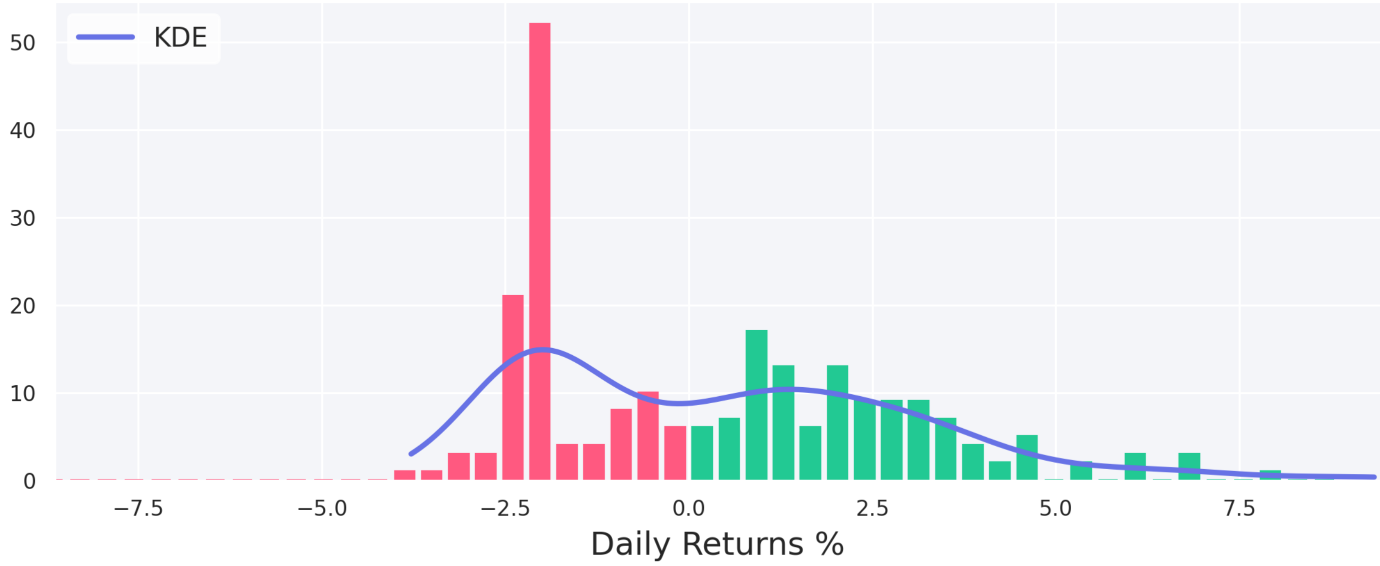
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	13.54	5.5	-2.64
Tuesday	9.09	4.53	-2.32
Wednesday	30.12	6.72	-3.78
Thursday	14.92	9.34	-3.51
Friday	23.6	5.32	-2.35

Month Wise PNL

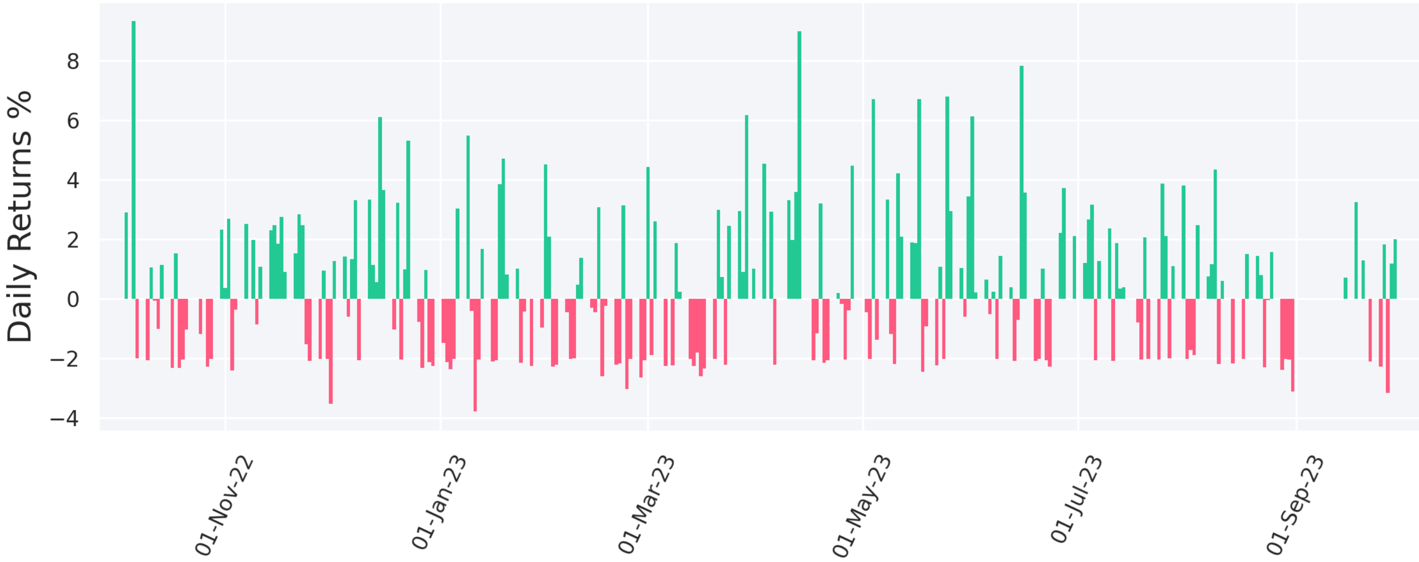
Month	Total Trades	PNL (Rs.)	PNL%
Oct-2022	366	15.54K	5.18
Nov-2022	328	46.53K	15.51
Dec-2022	422	48.07K	16.02
Jan-2023	441	3.01K	1.0
Feb-2023	378	-49.34K	-16.45
Mar-2023	414	14.29K	4.76
Apr-2023	300	62.96K	20.99
May-2023	426	80.19K	26.73
Jun-2023	378	47.42K	15.81
Jul-2023	385	39.66K	13.22
Aug-2023	404	-27.46K	-9.15
Sep-2023	190	8.28K	2.76

Returns histogram



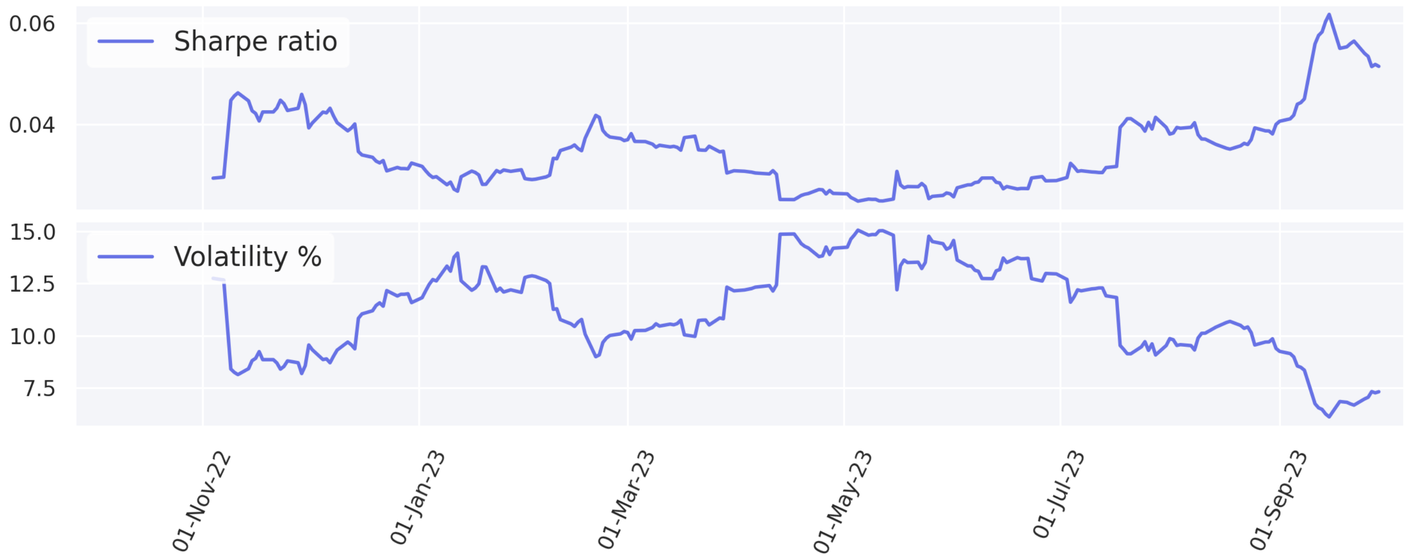
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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

Daily returns



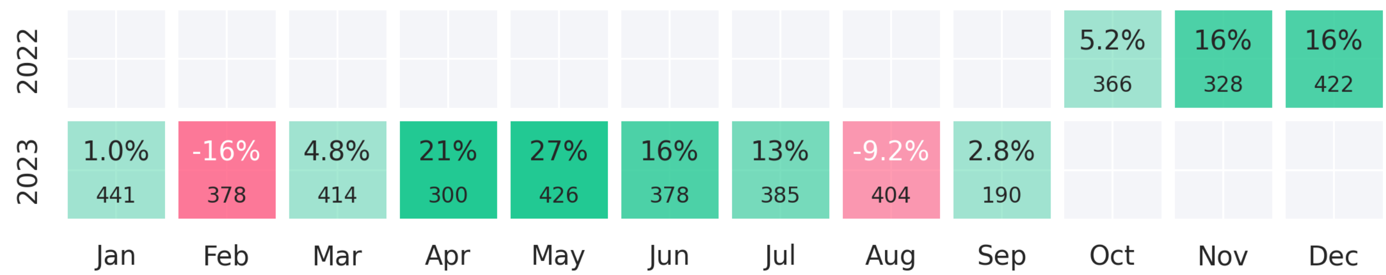
The Daily Returns displays the daily returns on the y-axis and the dates on the x-axis. Each bar in the plot represents the return for a single day.

Rolling metrics



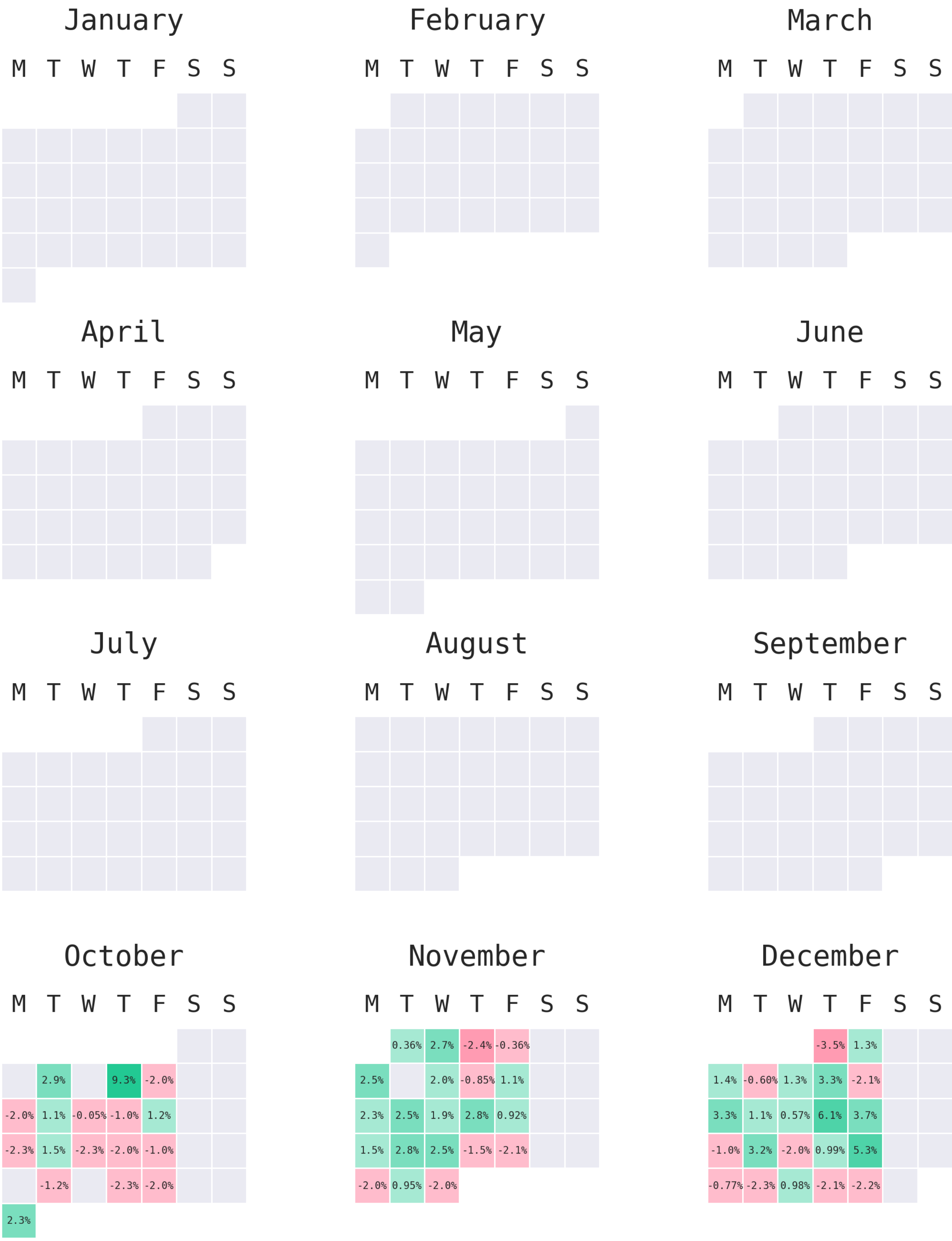
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the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

January

M	T	W	T	F	S	S
-1.5%	-2.1%	-2.4%	-2.0%	3.0%		
5.5%	-0.41%	-3.8%	-2.0%	1.7%		
-2.1%	-2.1%	3.9%	4.7%	0.83%		
1.0%	-2.1%	-0.42%		-2.3%		
-0.95%	4.5%					

February

M	T	W	T	F	S	S
		2.1%	-2.3%	-2.2%		
-0.44%	-2.0%	-2.0%	0.47%	1.4%		
-0.30%	-0.45%	3.1%	-2.6%	-0.24%		
-2.2%	-2.2%	3.1%	-3.0%	-2.0%		
-2.6%	-2.1%					

March

M	T	W	T	F	S	S
		4.4%	-1.9%	2.6%		
-2.3%		-2.2%	1.9%	0.25%		
-2.0%	-2.3%	-1.8%	-2.6%	-2.3%		
-2.0%	3.0%	0.74%	-2.2%	2.5%		
2.9%	0.90%	6.2%		1.0%		

April

M	T	W	T	F	S	S
4.6%		2.9%	-2.2%			
3.3%	2.0%	3.6%	9.0%			
-2.1%	-1.2%	3.2%	-2.2%	-2.1%		
0.21%	-0.17%	-2.0%	-0.39%	4.5%		

May

M	T	W	T	F	S	S
	-0.45%	-2.0%	6.7%	-1.4%		
3.3%	-1.2%	-2.2%	4.2%	2.1%		
1.9%	1.9%	6.7%	-2.5%	-0.92%		
-2.2%	1.1%	-2.0%	6.8%	2.9%		
1.0%	-0.61%	3.4%				

June

M	T	W	T	F	S	S
			6.1%	0.22%		
0.66%	-0.52%	0.24%	-2.0%	1.5%		
0.39%	-2.1%	-0.70%	7.8%	3.6%		
-2.1%	-2.0%	1.0%	-2.1%	-2.3%		
2.2%	3.7%			2.1%		

July

M	T	W	T	F	S	S
1.2%	2.7%	3.2%	-2.1%	1.3%		
2.4%	-2.1%	1.9%	0.34%	0.39%		
	-0.79%	-2.0%	2.1%	-2.0%		
-2.0%	3.9%	2.1%	-2.0%	1.1%		
3.8%						

August

M	T	W	T	F	S	S
	-2.0%	-1.7%	-1.9%	2.5%		
0.76%	1.2%	4.4%	-2.2%	0.61%		
-2.2%			-2.0%	1.5%		
1.4%	0.80%	-2.3%	-0.04%	1.6%		
-2.4%	-2.0%	-2.0%	-3.1%			

September

M	T	W	T	F	S	S
				0.72%		
3.3%		1.3%		-2.1%		
-2.3%	1.8%	-3.2%	1.2%	2.0%		

October

M	T	W	T	F	S	S

November

M	T	W	T	F	S	S

December

M	T	W	T	F	S	S

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