TRADETRON
ALGO STRATEGY MARKETPLACE

# Backtest Report

Created On    :Jun 23 2024
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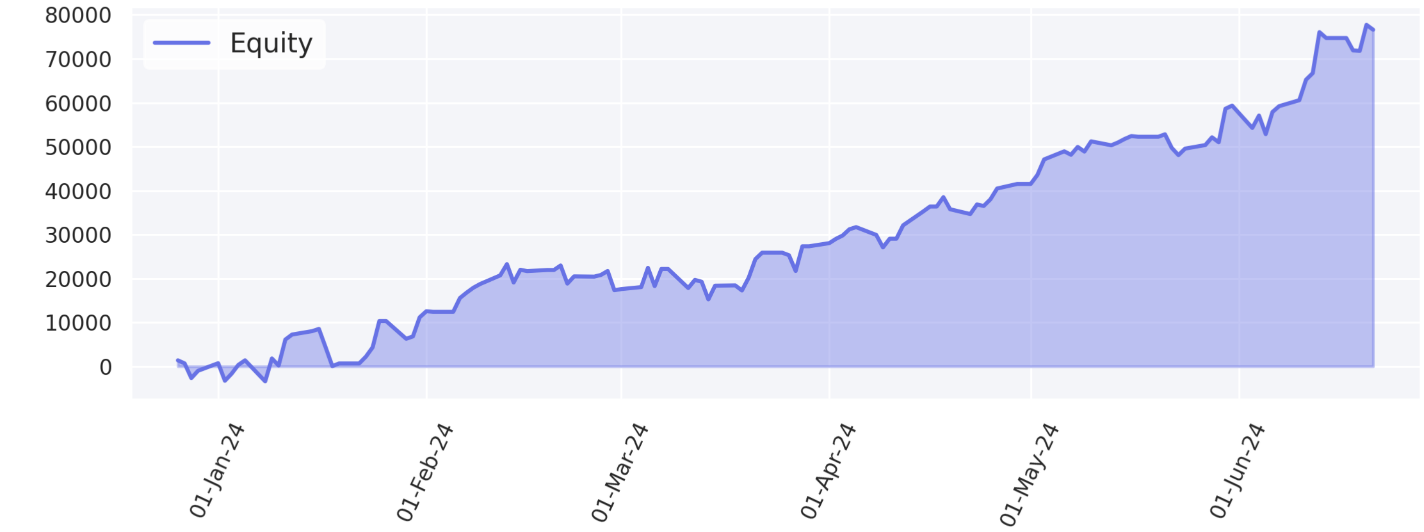
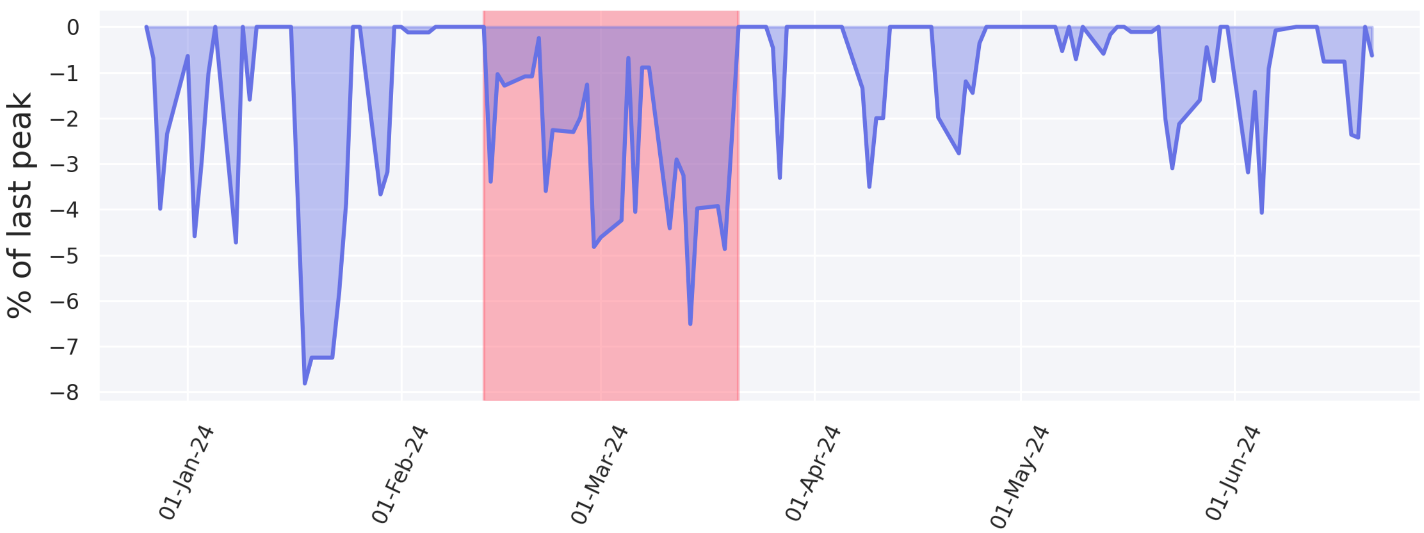
Backtest ID:  3063922240623
Strategy:  Weekly Iron Condor - NIFTY Expiry Strategy With Adjustments
Link:  https://tradetron.tech/strategy/5717218
Period:  December 26, 2023 to June 21, 2024
Frequency: 1 Minute | Trade Price: Close | Type: positional
Notes:

## 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 February 13, 2024 to March 21, 2024, a total of 37 days.

# Statistics

| No | Name | Value |
|---|---|---|
| 1 | Capital Required | Rs. 100000.00 |
| 2 | Total Trading Days | 129 |
| 3 | Win Days | 79 |
| 4 | Loss Days | 43 |
| 5 | Max Winning Streak Days | 8 |
| 6 | Max Losing Streak Days | 4 |
| 7 | Win Rate | 61.24% |
| 8 | Avg Monthly Profit | Rs. 12471.80 |
| 9 | Total Profit | Rs. 76612.49 |
| 10 | Avg Monthly ROI | 12.47% |
| 11 | Total ROI | 76.61% |
| 12 | Standard Deviation (Annualised) | 41.78% |
| 13 | Sharpe Ratio (Annualised) | 3.58 |
| 14 | Sortino Ratio (Annualised) | 5.45 |
| 15 | Max Profit in a Day | Rs. 9335.00 |
| 16 | Max Loss in a Day | Rs. -5080.00 |
| 17 | Avg Profit/Loss Daily | Rs. 593.90 |
| 18 | Avg Profit on Profit Days | Rs. 2118.16 |
| 19 | Avg Loss on Loss Days | Rs. -1814.45 |
| 20 | Avg no. of trades (Buy + Sell) per trading day | 6.06 |
| 21 | Max Drawdown | Rs. 8480.00 |
| 22 | Max Drawdown % | -7.81 % |

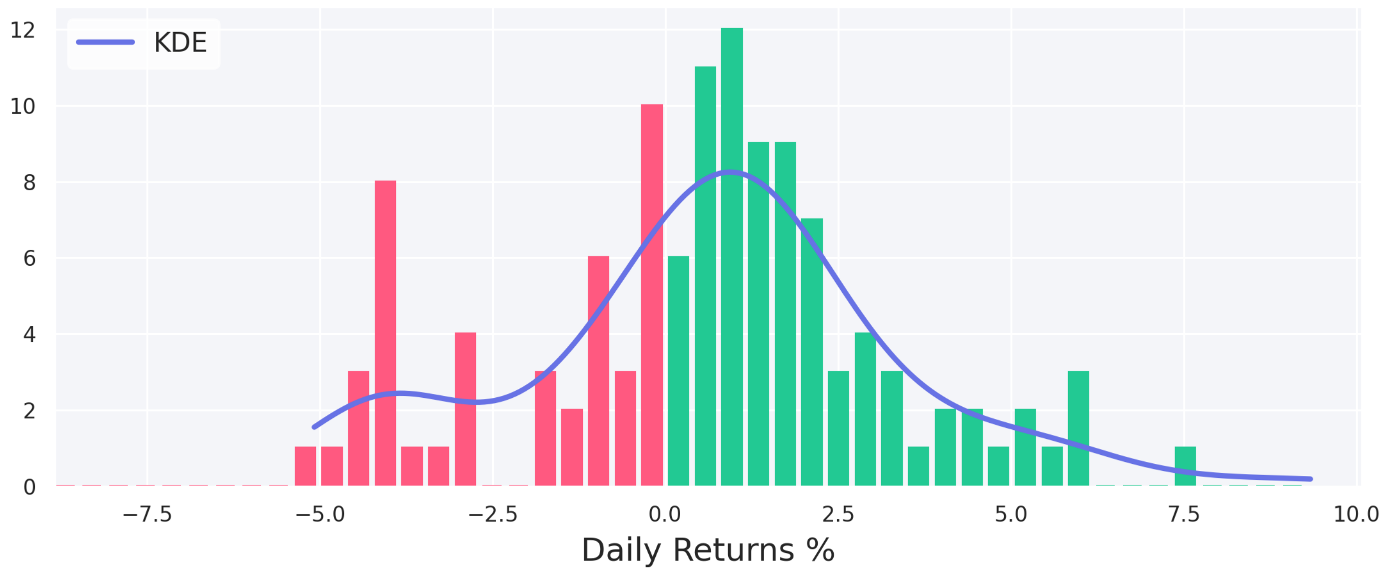
# Daily Summary

| Day | Returns (%) | Max profit (%) | Max loss (%) |
|---|---|---|---|
| Monday | -7.92 | 3.16 | -5.08 |
| Tuesday | 22.69 | 5.22 | -4.0 |
| Wednesday | -6.79 | 4.34 | -4.22 |
| Thursday | 45.87 | 9.34 | -4.38 |
| Friday | 21.37 | 3.53 | -2.75 |

## Month Wise PNL

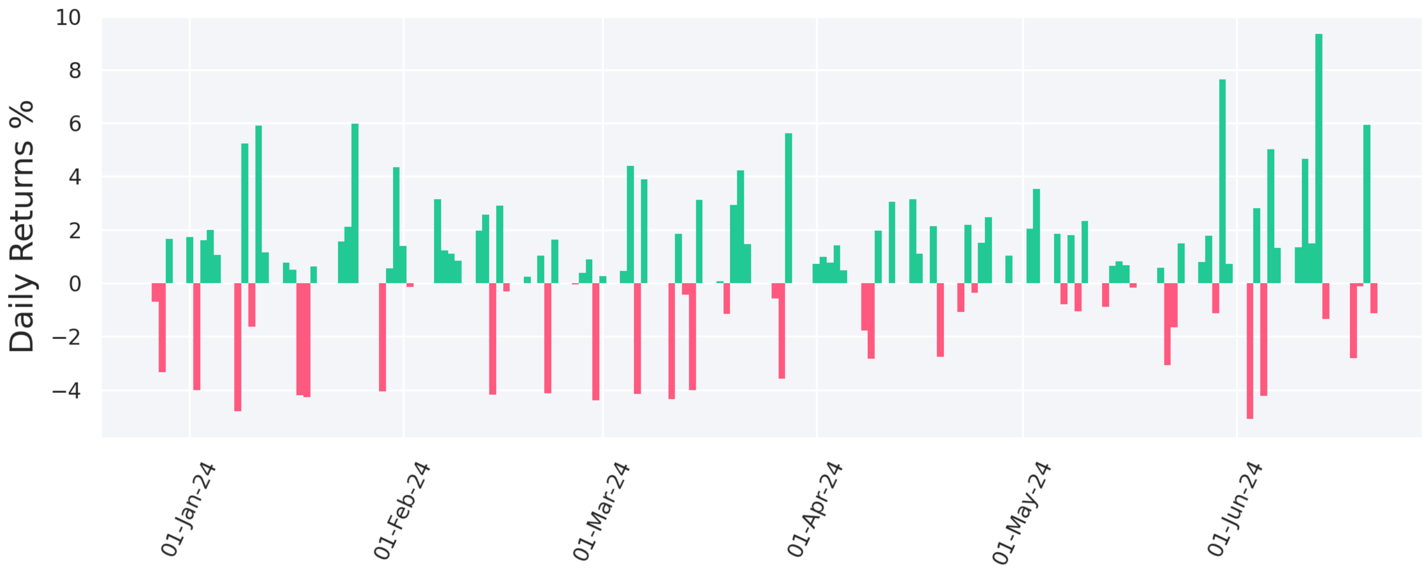
| Month | Total Trades | PNL (Rs.) | PNL% |
|---|---|---|---|
| Dec-2023 | 30 | -1.0K | -1.0 |
| Jan-2024 | 154 | 12.16K | 12.16 |
| Feb-2024 | 132 | 6.17K | 6.17 |
| Mar-2024 | 132 | 10.01K | 10.01 |
| Apr-2024 | 120 | 14.18K | 14.18 |
| May-2024 | 130 | 17.83K | 17.83 |
| Jun-2024 | 84 | 17.26K | 17.26 |

## Returns histogram



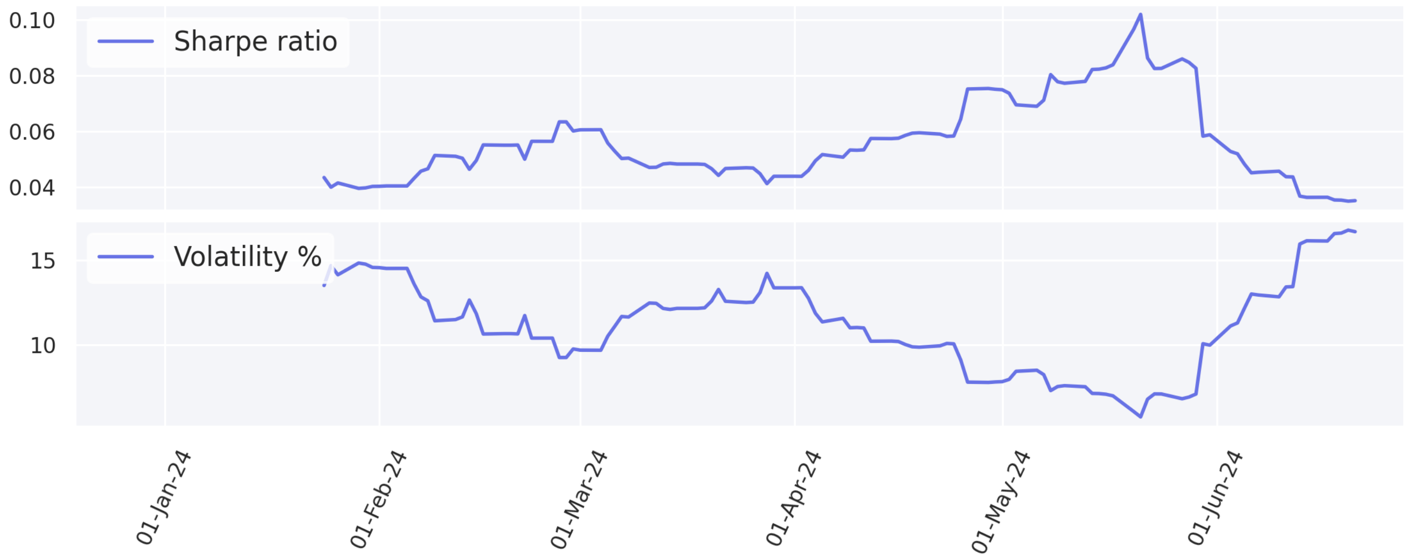

The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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

## Daily returns



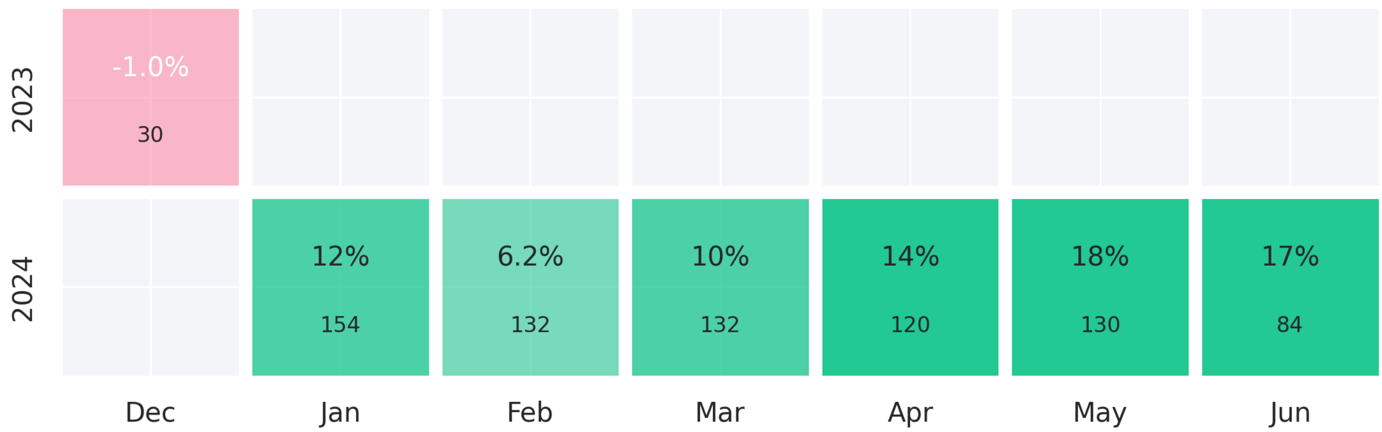

The Daily Returns displays the daily returns on the y-axis and the dates on the x-axis. Each bar in the plot represents the return for a single day.

## Rolling metrics



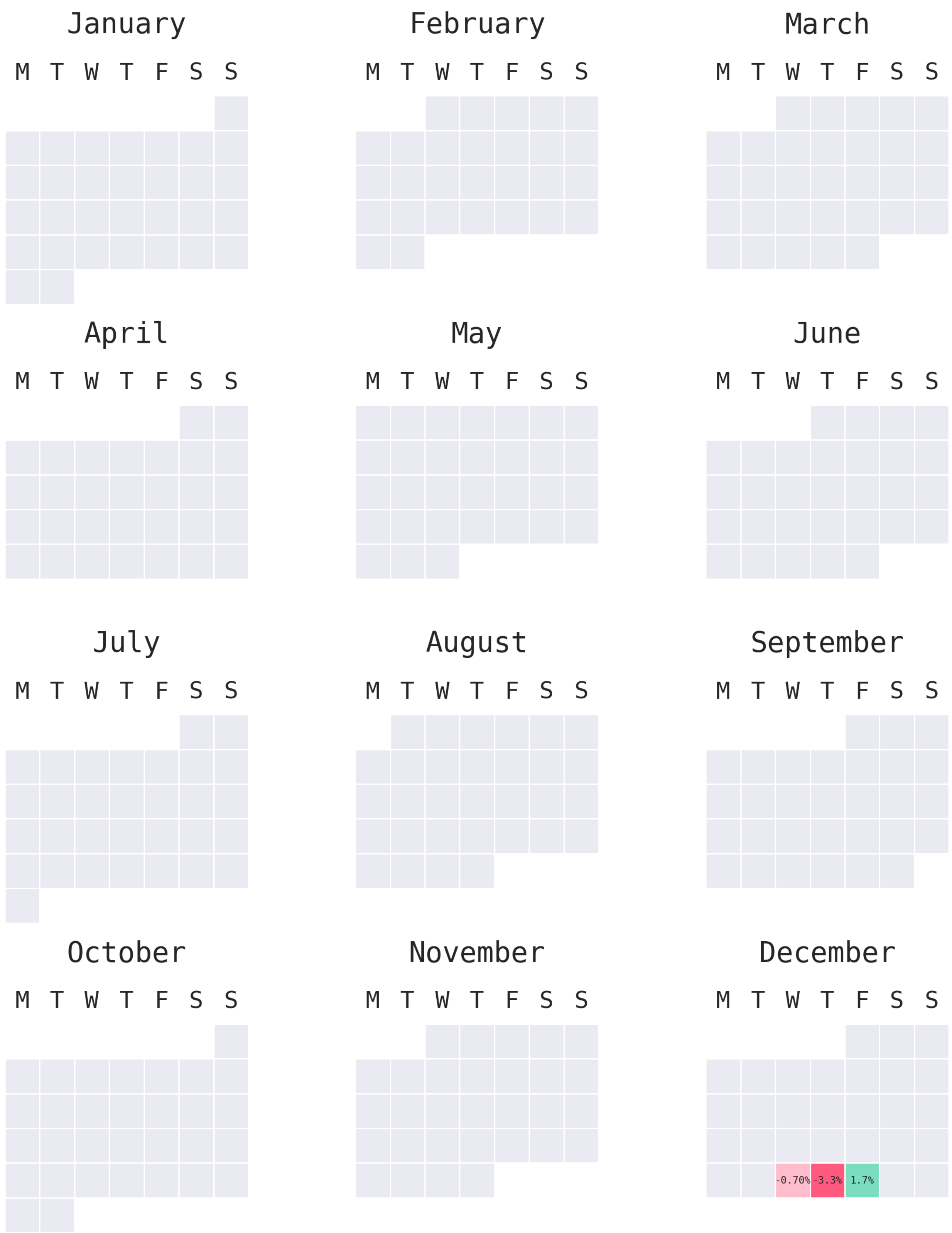

This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the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

## Monthly returns

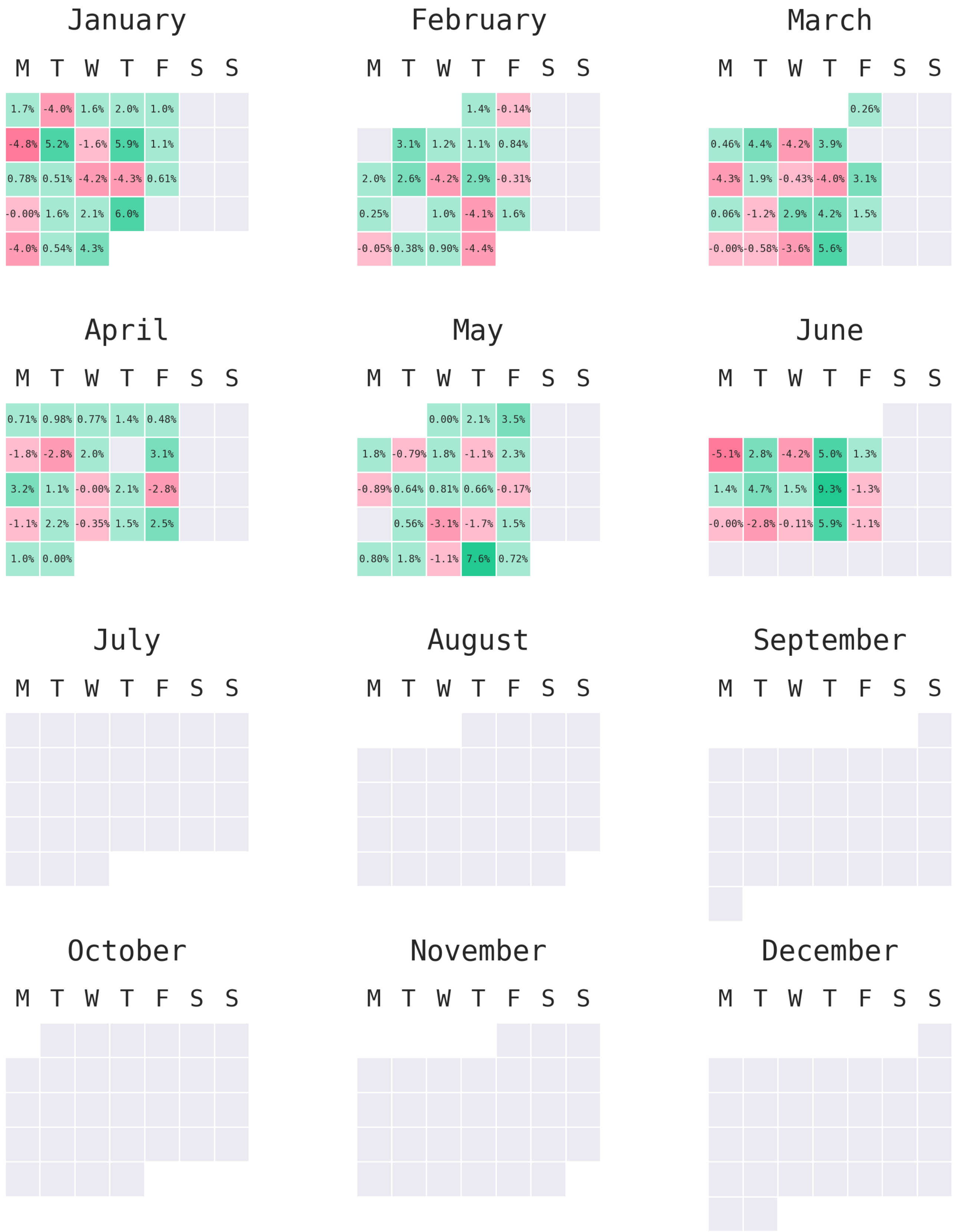



The Monthly Returns Calendar displays the PNL % for each month along with total number of trades taken in the month.

## 2023 Daily returns



# 2024 Daily returns




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