

Backtest ID: BT\_20260219\_000748

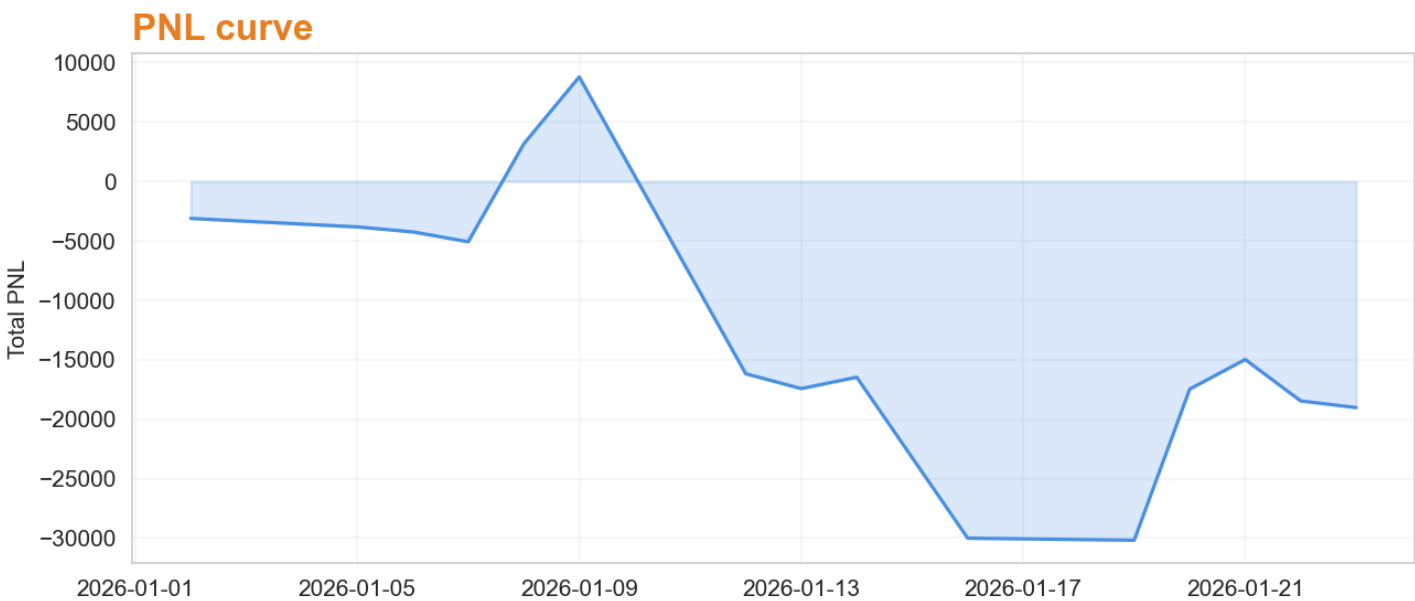
Strategy: Institutional Sniper - ABB, ADANIENSOL, ADANIENT, ADANIGREEN, ADANIPORTS, ADANIPOWER, AMBUJACEM, A

Link: <https://github.com/vseshadri/python-trader>

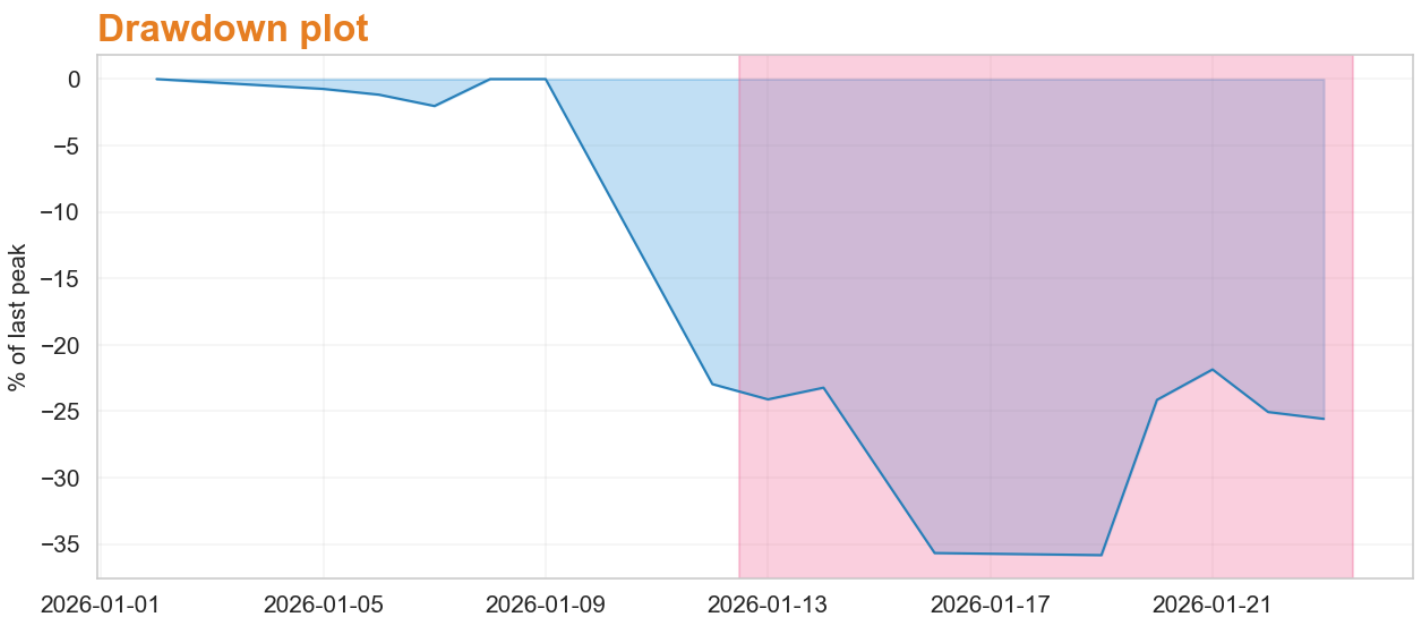
Period: 2026-01-01 to 2026-01-31

Frequency: 1 Minute | Multi-TF Filter

Notes: Automated Backtest Run for Strategy Refinement.



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.



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 January 12, 2026 to January 23, 2026, a total of 11 days.

## Statistics

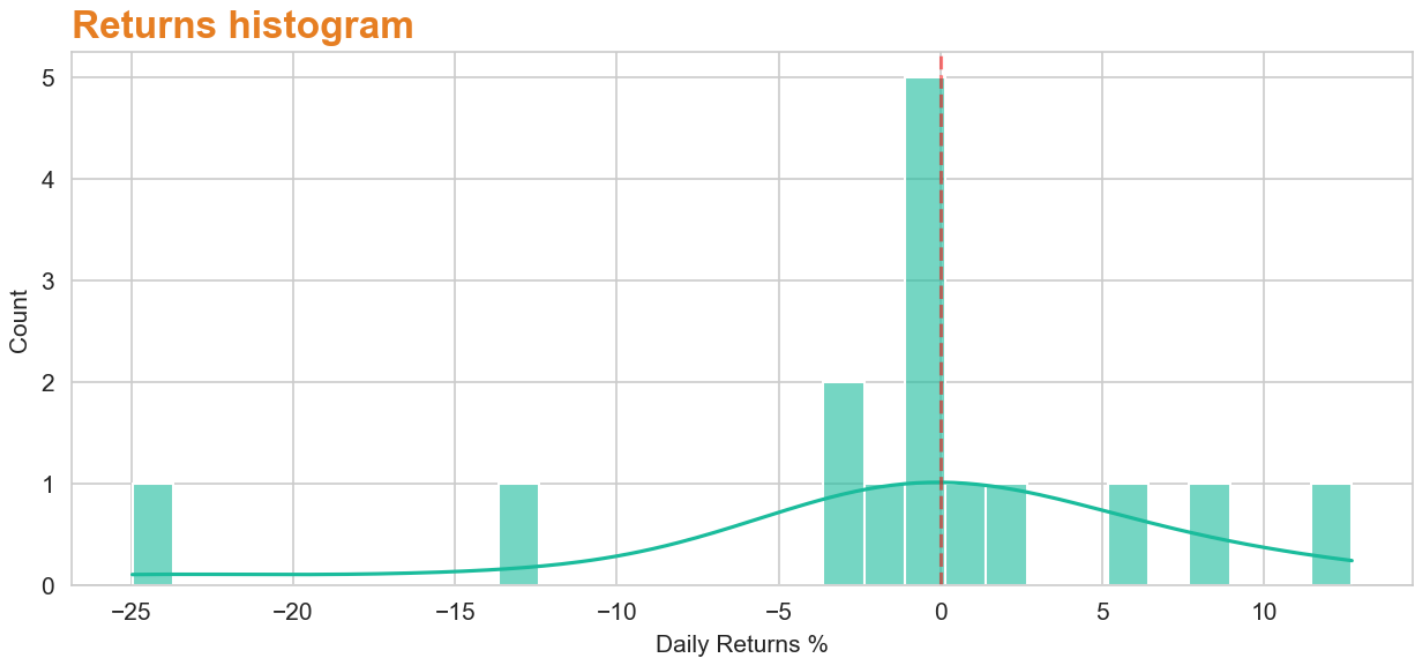
No	Name	Value
1	Capital Required	Rs. 100,000.00
2	Total Trading Days	15
3	Win Days	5
4	Loss Days	10
5	Max Winning Streak Days	2
6	Max Losing Streak Days	4
7	Win Rate	33.33%
8	Avg Monthly Profit	Rs. -26,630.80
9	Total Profit	Rs. -19,022.00
10	Avg Monthly ROI	-26.63%
11	Total ROI	-19.02%
12	Standard Deviation (Annualised)	139.21%
13	Sharpe Ratio (Annualised)	-2.30
14	Sortino Ratio (Annualised)	N/A
15	Max Profit in a Day	Rs. 12,715.50
16	Max Loss in a Day	Rs. -24,977.00
17	Avg Profit/Loss Daily	Rs. -1,268.13
18	Avg Profit on Profit Days	Rs. 6,006.80
19	Avg Loss on Loss Days	Rs. -4,905.60
20	Avg no. of trades (Buy + Sell) per trading day	1631.47
21	Max Drawdown	Rs. -60,001.00
22	Max Drawdown %	-51.27%

## Daily Summary

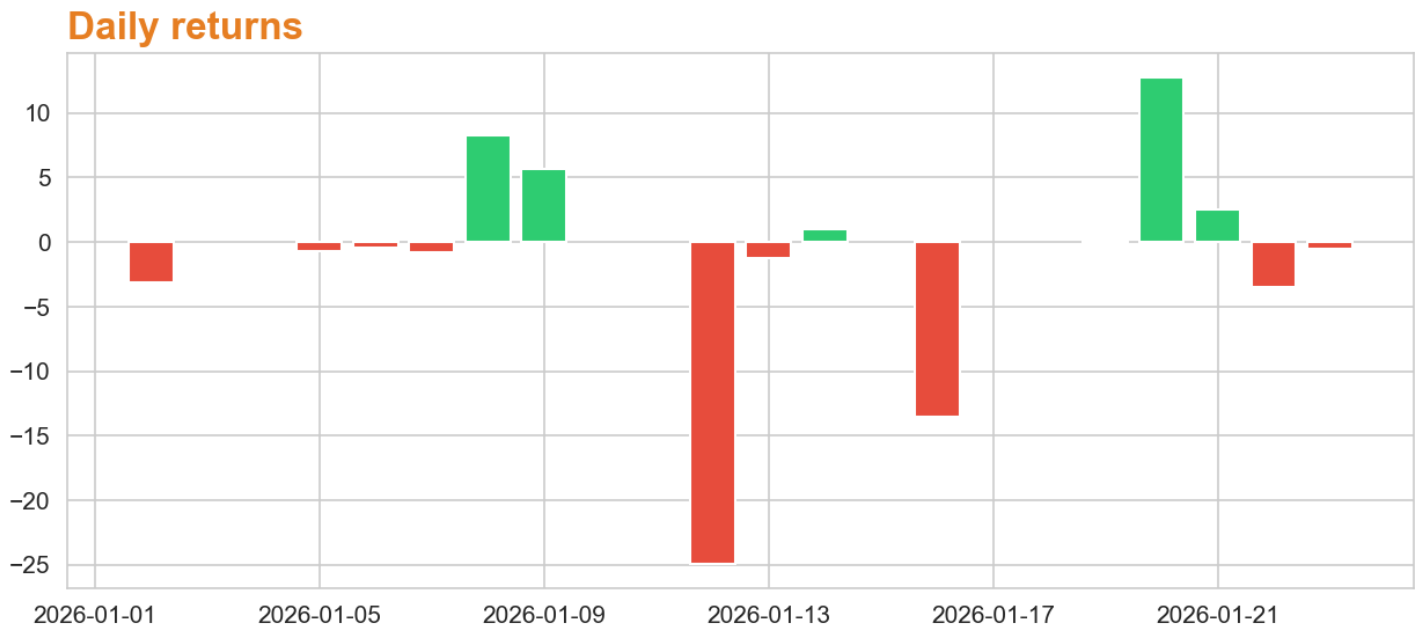
Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	-25.86	-0.17	-24.98
Tuesday	11.05	12.72	-1.25
Wednesday	2.62	2.49	-0.83
Thursday	4.75	8.24	-3.48
Friday	-11.57	5.63	-13.54

Month Wise PNL

Month	Total Trades	PNL (Rs.)	PNL%
Jan-2026	12236	-19.0K	-19.02

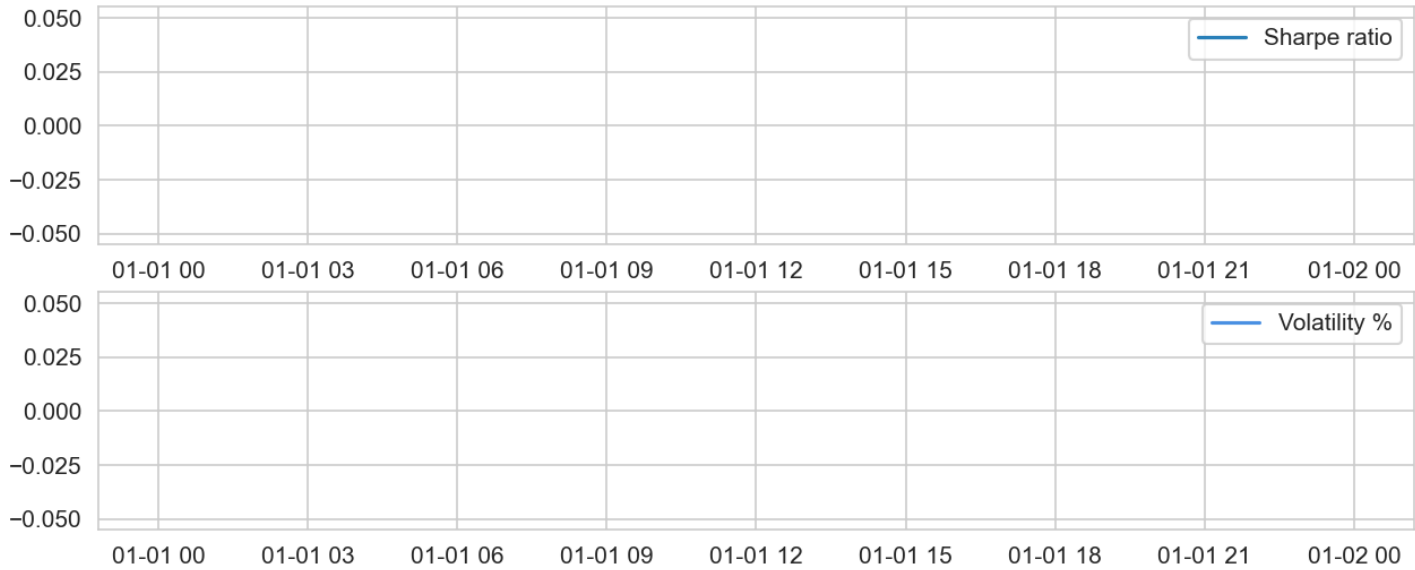


The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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



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



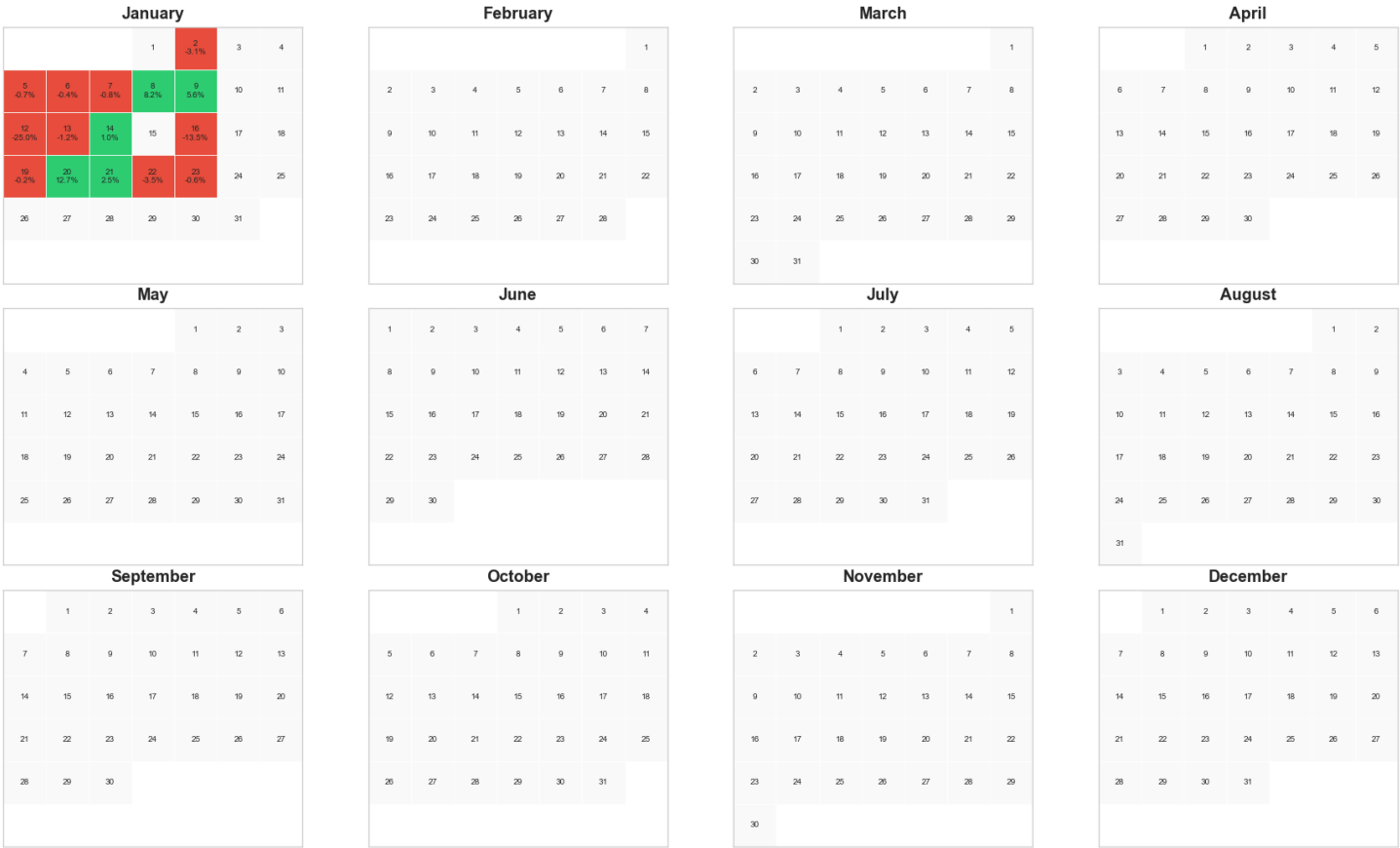
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the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

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2026	-19.0%											

2026 Daily returns



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