TRADETRON
ALGO STRATEGY MARKETPLACE

Backtest Report

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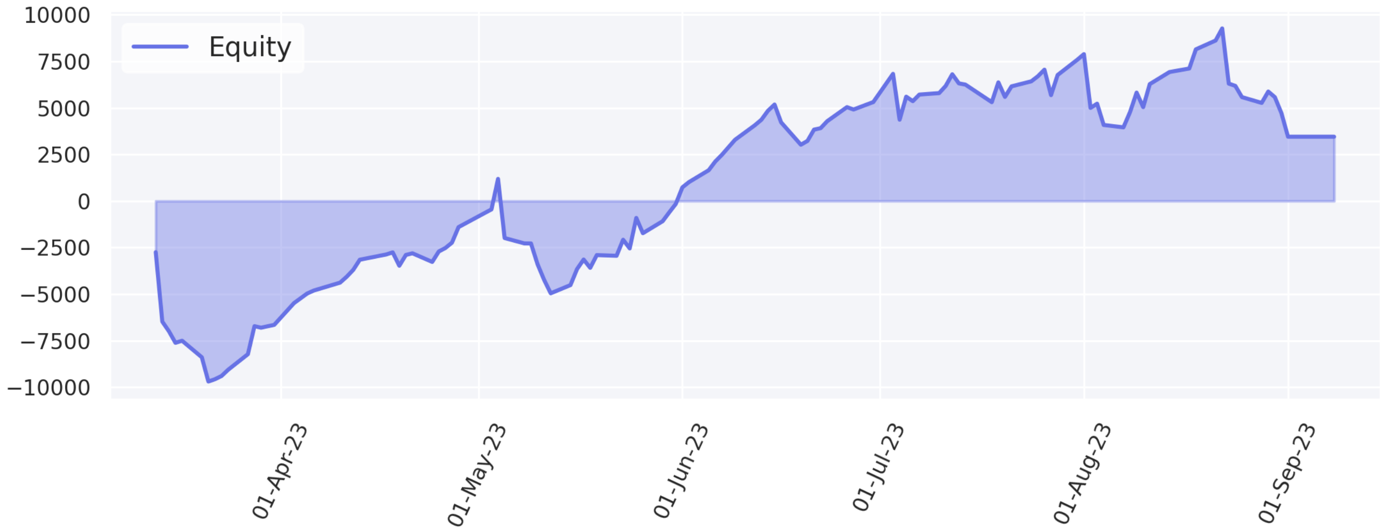
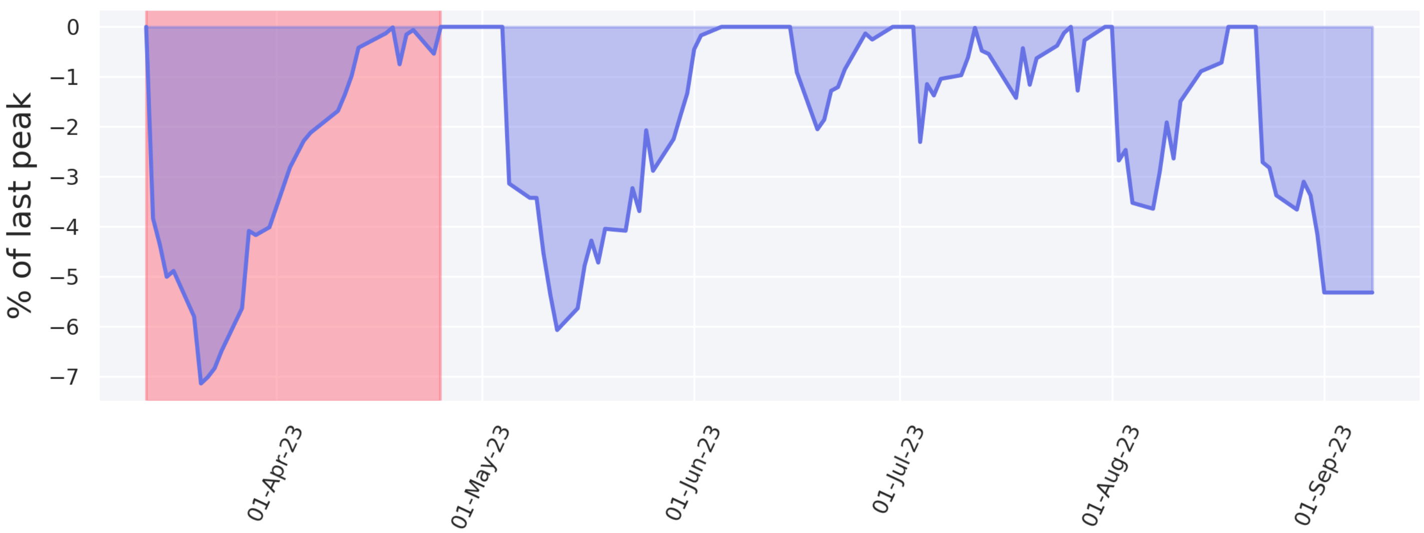
Backtest ID: 1643328230910
Strategy: Copy of Theta gainers | Delta Neutral Intraday Strategy
Link: https://tradetron.tech/strategy/3280778
Period: March 13, 2023 to September 08, 2023
Frequency: 1 Minute | Trade Price: Open | Type: intraday
Notes:

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 March 13, 2023 to April 25, 2023, a total of 43 days.

Statistics

No	Name	Value
1	Capital Required	Rs. 100000.00
2	Total Trading Days	116
3	Win Days	75
4	Loss Days	40
5	Max Winning Streak Days	14
6	Max Losing Streak Days	6
7	Win Rate	64.66%
8	Avg Monthly Profit	Rs. 625.25
9	Total Profit	Rs. 3453.75
10	Avg Monthly ROI	0.63%
11	Total ROI	3.45%
12	Standard Deviation (Annualised)	15.37%
13	Sharpe Ratio (Annualised)	0.49
14	Sortino Ratio (Annualised)	0.5
15	Max Profit in a Day	Rs. 1640.00
16	Max Loss in a Day	Rs. -3732.50
17	Avg Profit/Loss Daily	Rs. 29.77
18	Avg Profit on Profit Days	Rs. 566.15
19	Avg Loss on Loss Days	Rs. -951.40
20	Avg no. of trades (Buy + Sell) per trading day	10.17
21	Max Drawdown	Rs. 6950.00
22	Max Drawdown %	-7.15 %

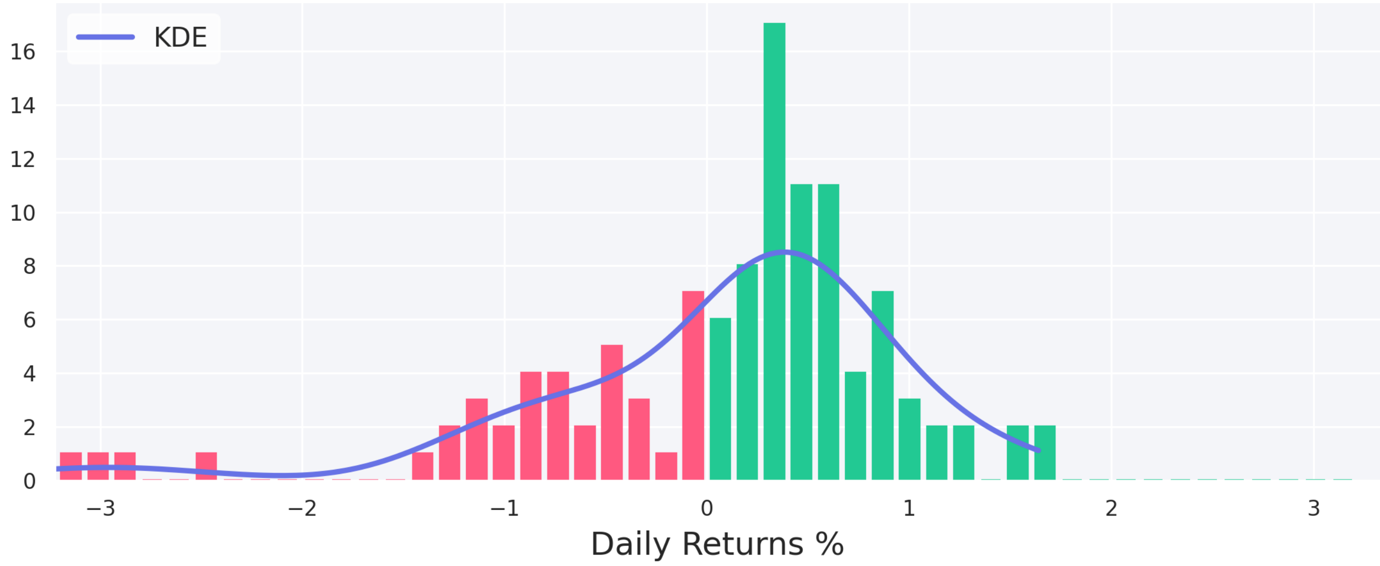
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	6.46	1.52	-1.2
Tuesday	0.88	1.5	-3.73
Wednesday	-0.92	1.24	-2.96
Thursday	0.6	1.64	-1.37
Friday	-0.82	1.24	-3.18

Month Wise PNL

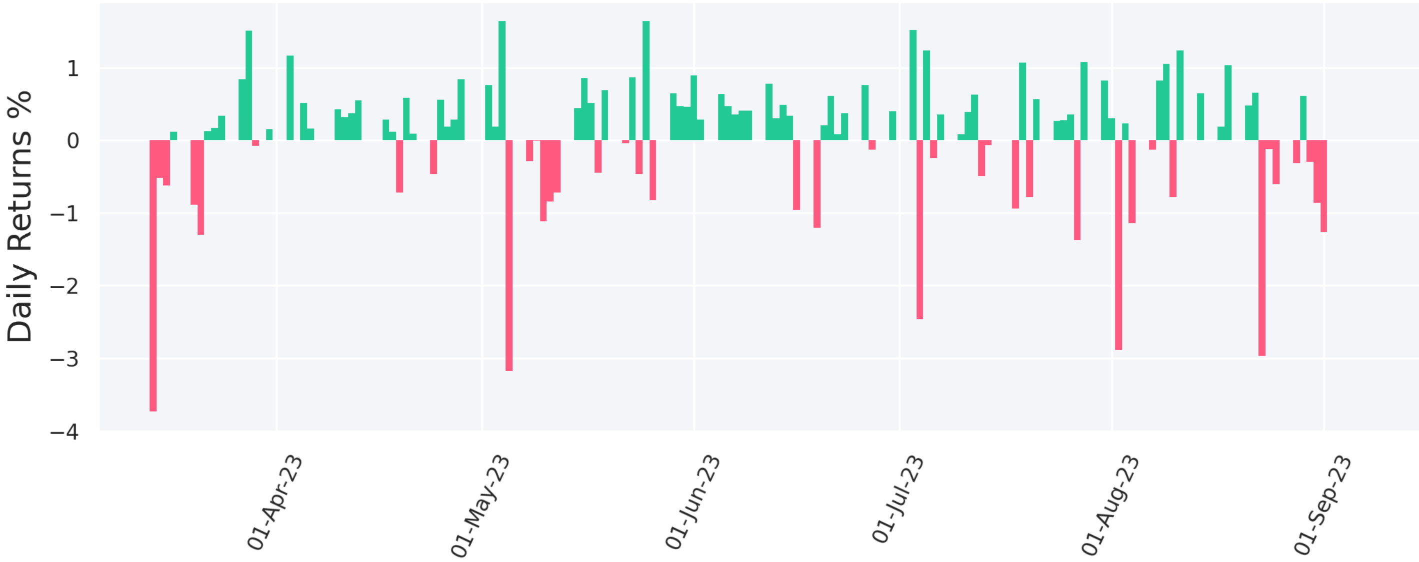
Month	Total Trades	PNL (Rs.)	PNL%
Mar-2023	166	-6.65K	-6.65
Apr-2023	182	5.25K	5.25
May-2023	230	1.25K	1.25
Jun-2023	176	5.47K	5.47
Jul-2023	188	2.28K	2.28
Aug-2023	222	-2.87K	-2.87
Sep-2023	16	-1.27K	-1.27

Returns histogram



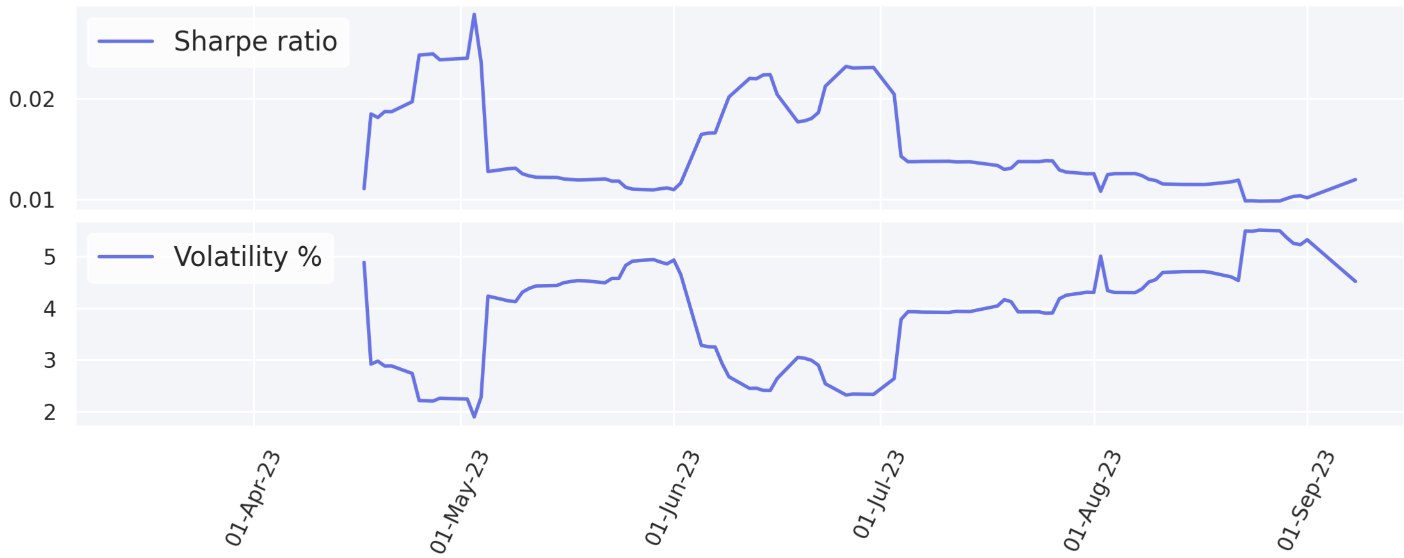
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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

Daily returns



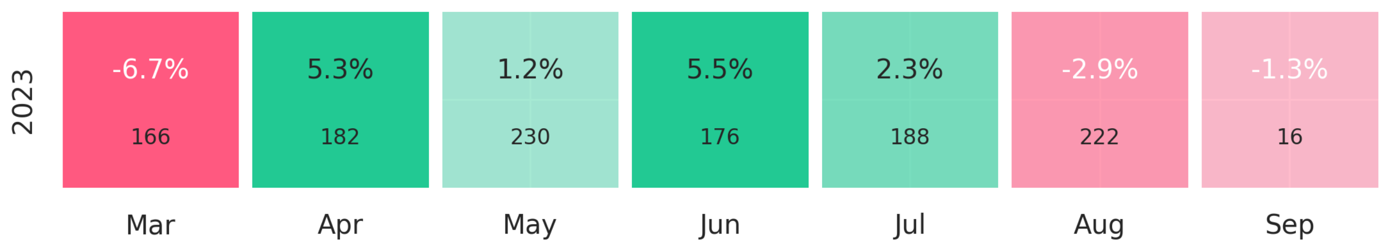
The Daily Returns displays the daily returns on the y-axis and the dates on the x-axis. Each bar in the plot represents the return for a single day.

Rolling metrics



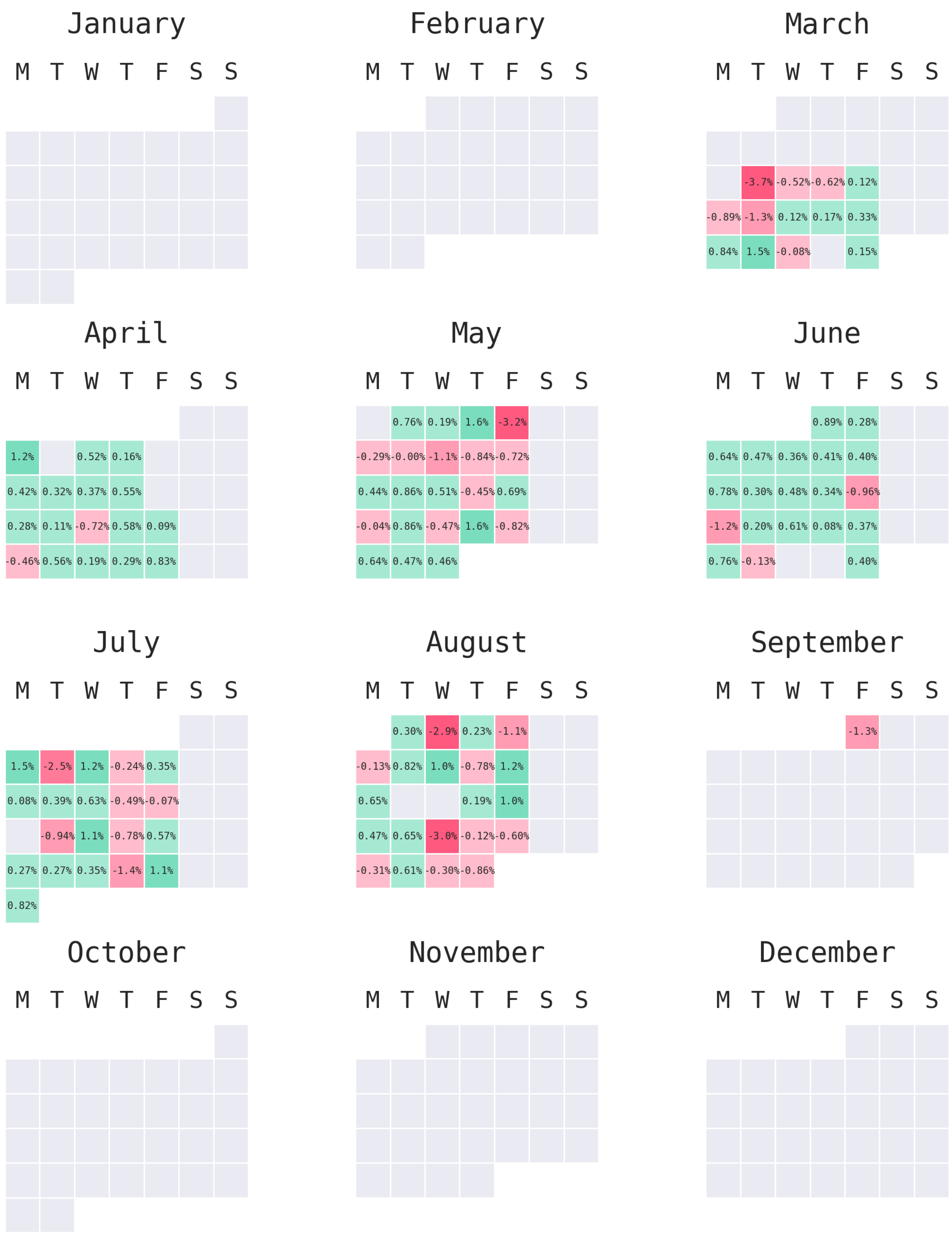
This shows the Sharpe ratio and the volatility of the PNL Curve. The Sharpe ratio is a measure of the investment's return in excess of the risk-free rate (0%) per unit of volatility for a moving window of 21 days. A rising Sharpe ratio indicates an improvement in the risk-adjusted performance of the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



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