

Backtest ID: 3740305250311

Strategy: Nifty Scalping Strategy

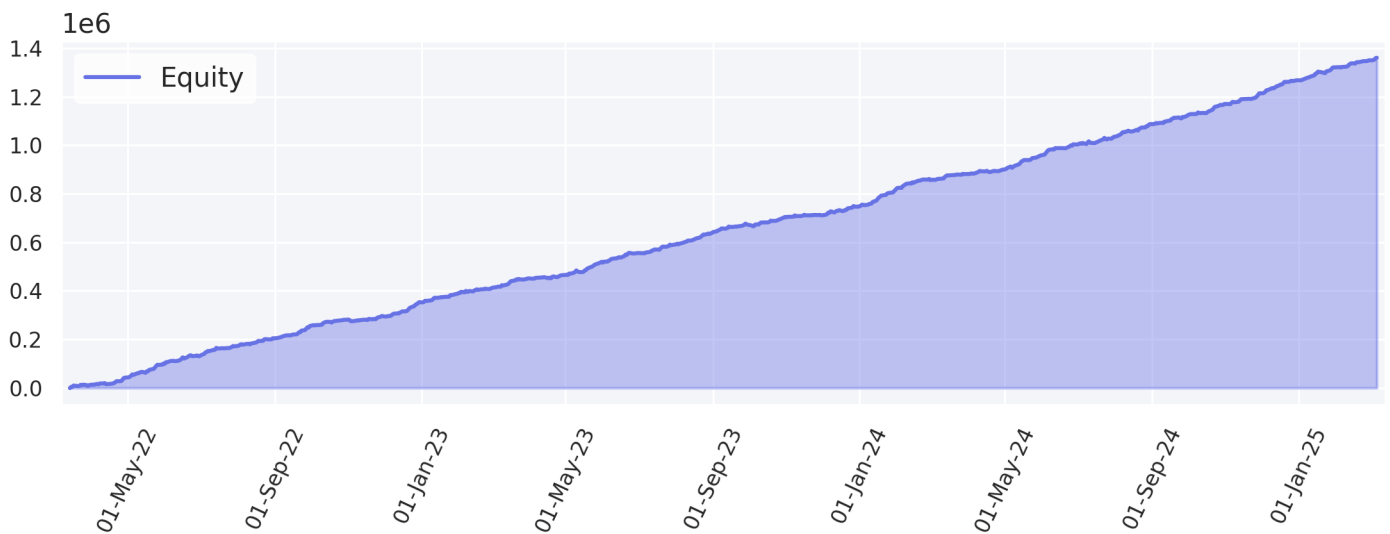
Link: <https://tradetron.tech/strategy/7095705>

Period: March 14, 2022 to March 07, 2025

Frequency: 1 Minute | Trade Price: Open | Type: intraday

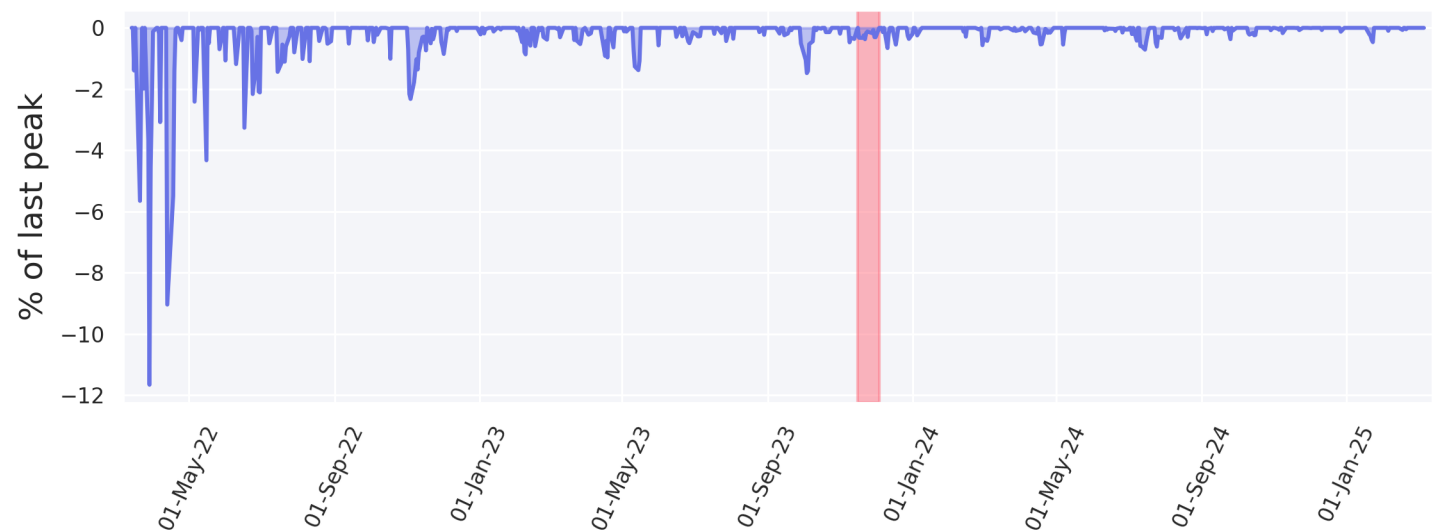
Notes:

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 November 16, 2023, to December 04, 2023, a total of 18 days.

Mar 11 2025

No	Name	Value
1	Capital Required	Rs. 30000.00
2	Total Trading Days	735
3	Win Days	527
4	Loss Days	184
5	Max Winning Streak Days	18
6	Max Losing Streak Days	4
7	Win Rate	71.70%
8	Avg Monthly Profit	Rs. 38890.29
9	Total Profit	Rs. 1361160.01
10	Avg Monthly ROI	129.63%
11	Total ROI	4537.20%
12	Standard Deviation (Annualised)	141.14%
13	Sharpe Ratio (Annualised)	11.02
14	Sortino Ratio (Annualised)	22.26
15	Max Profit in a Day	Rs. 7545.00
16	Max Loss in a Day	Rs. -6165.00
17	Avg Profit/Loss Daily	Rs. 1851.92
18	Avg Profit on Profit Days	Rs. 3084.98
19	Avg Loss on Loss Days	Rs. -1272.22
20	Avg no. of trades (Buy + Sell) per trading day	12.35
21	Max Drawdown	Rs. 10455.00
22	Max Drawdown %	-11.66 %

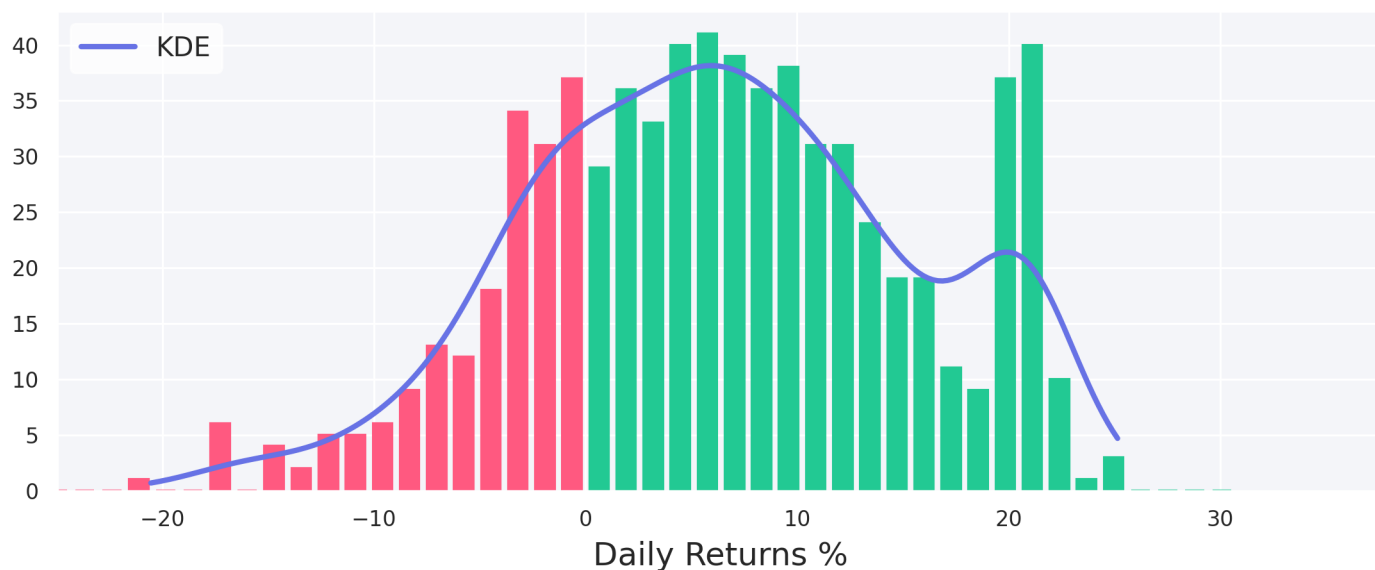
Daily Summary

Day	Returns (%)	Max profit (%)	Max loss (%)
Monday	873.01	22.79	-16.68
Tuesday	948.71	22.52	-17.18
Wednesday	1099.98	25.15	-17.1
Thursday	928.23	24.49	-20.55
Friday	689.25	24.7	-16.99

Mar 11 2025

Month	Total Trades	PNL (Rs.)	PNL%
Mar-2022	184	12.38K	41.26
Apr-2022	256	30.18K	100.61
May-2022	240	58.06K	193.54
Jun-2022	266	30.31K	101.04
Jul-2022	290	40.39K	134.64
Aug-2022	250	33.28K	110.94
Sep-2022	274	50.78K	169.26
Oct-2022	244	25.77K	85.91
Nov-2022	320	14.19K	47.29
Dec-2022	284	58.04K	193.47
Jan-2023	304	34.82K	116.07
Feb-2023	254	22.32K	74.39
Mar-2023	282	41.04K	136.8
Apr-2023	286	13.04K	43.45
May-2023	338	55.12K	183.74
Jun-2023	316	36.37K	121.24
Jul-2023	312	34.95K	116.5
Aug-2023	276	47.79K	159.3
Sep-2023	274	34.79K	115.97
Oct-2023	266	31.24K	104.14
Nov-2023	234	6.77K	22.55
Dec-2023	214	35.18K	117.26
Jan-2024	280	69.97K	233.23
Feb-2024	204	39.69K	132.29
Mar-2024	196	25.03K	83.44
Apr-2024	210	18.17K	60.57
May-2024	274	58.76K	195.88
Jun-2024	220	45.26K	150.86
Jul-2024	246	31.33K	104.43
Aug-2024	232	52.5K	175.0
Sep-2024	276	34.4K	114.66
Oct-2024	242	48.52K	161.75
Nov-2024	192	44.03K	146.76
Dec-2024	196	53.7K	178.99
Jan-2025	194	53.22K	177.41
Feb-2025	110	28.76K	95.88
Mar-2025	38	11.01K	36.69

Returns histogram



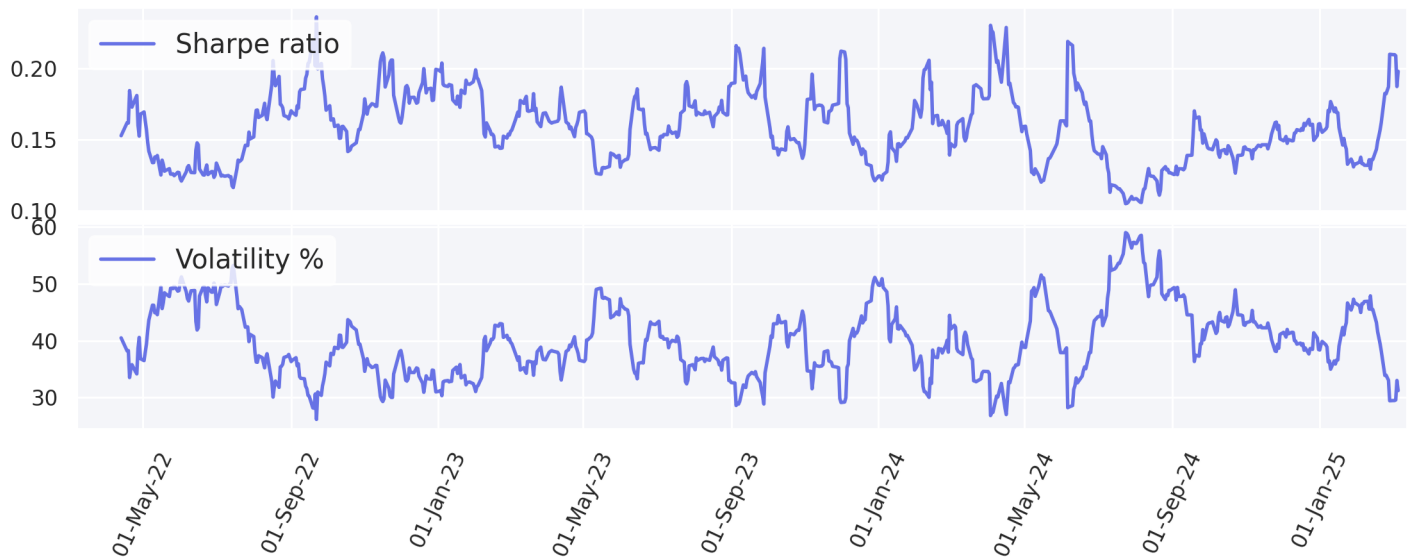
The Histogram of returns is a representation of the frequency distribution of daily PNL %. The x-axis represents, daily PNL % while the y-axis represents the count of days in which that PNL% was achieved. The blue curve represents the Kernel density function (KDE). The histogram provides insight into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

2022			41%	100%	190%	100%	130%	110%	170%	86%	47%	190%
			184	256	240	266	290	250	274	244	320	284
2023	120%	74%	140%	43%	180%	120%	120%	160%	120%	100%	23%	120%
	304	254	282	286	338	316	312	276	274	266	234	214
2024	230%	130%	83%	61%	200%	150%	100%	180%	110%	160%	150%	180%
	280	204	196	210	274	220	246	232	276	242	192	196
2025	180%	96%	37%									
	194	110	38									
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

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

2023 Daily returns

January

M	T	W	T	F	S	S
-2.7%	6.3%	16%	-2.4%	1.8%		
5.7%	6.3%	20%	10%	-1.6%		
2.8%	5.9%	1.1%	-0.72%	3.9%		
1.3%	1.2%	21%		4.0%		
13%	2.3%					

February

M	T	W	T	F	S	S
		11%	-1.2%	17%		
-6.6%	20%	-11%	-1.1%	11%		
-7.0%	14%	5.9%	10%	-8.7%		
9.2%	-1.1%	1.4%	8.4%	-4.4%		
-1.3%	9.4%					

March

M	T	W	T	F	S	S
		7.7%	3.8%	1.0%		
11%		-0.60%	21%	-4.6%		
12%	5.5%	16%	20%	7.8%		
8.6%	15%	-6.3%	12%	-6.6%		
-1.9%	2.9%	4.5%		8.4%		

April

M	T	W	T	F	S	S
-3.6%		0.72%	10%			
3.6%	1.9%	-0.03%	4.4%			
-15%	8.0%	-8.8%	22%	3.1%		
-10%	8.4%	7.8%	9.0%	2.2%		

May

M	T	W	T	F	S	S
	5.6%	-1.9%	19%	-2.0%		
13%	12%	20%	-12%	-9.2%		
-2.0%	5.0%	19%	4.3%	21%		
21%	5.0%	12%	12%	9.4%		
16%	9.4%	8.4%				

June

M	T	W	T	F	S	S
			-10%	13%		
1.7%	13%	5.5%	16%	4.4%		
5.8%	0.40%	12%	2.5%	-5.6%		
21%	20%	-5.3%	20%	9.5%		
-8.6%	-1.1%			7.0%		

July

M	T	W	T	F	S	S
-1.4%	-1.3%	-0.05%	0.16%	9.8%		
6.7%	6.7%	13%	1.9%	12%		
	-3.9%	15%	17%	12%		
-3.6%	6.7%	3.6%	20%	-8.9%		
9.6%						

August

M	T	W	T	F	S	S
	1.1%	10%	-7.4%	8.0%		
12%	6.7%	7.6%	2.7%	13%		
1.4%			21%	8.0%		
12%	14%	14%	14%	-3.1%		
15%	-5.0%	7.9%	6.4%			

September

M	T	W	T	F	S	S
				13%		
8.5%	14%	3.8%	8.8%	14%		
-4.3%	4.4%	5.1%	20%	-5.6%		
1.3%		5.7%	-1.8%	4.2%		
6.4%	6.6%	10%	13%	-12%		

October

M	T	W	T	F	S	S
	-13%	-10%	1.6%	21%		
2.2%	16%	10%	-1.8%	3.2%		
-0.64%	2.2%	6.7%	15%	-3.4%		
		11%	8.6%	5.1%		
22%	7.7%					

November

M	T	W	T	F	S	S
		-4.7%	5.8%	0.09%		
2.3%		17%	-12%	3.6%		
-0.86%		6.8%	11%	-8.0%		
-0.10%	2.1%	-3.2%	5.1%	1.1%		
	-1.2%	2.6%	-5.9%			

December

M	T	W	T	F	S	S
7.8%	9.4%	21%	-3.5%	21%		
-17%	12%	10%		10%		
-14%	6.2%	10%		21%		
	11%	21%	-6.7%	-2.7%		

2024 Daily returns

January

M	T	W	T	F	S	S
4.2%	11%	13%	-2.6%	-3.8%		
5.3%	9.5%	3.6%	4.4%	22%		
18%	21%	21%	11%	16%		
	10%	19%	6.6%			
9.6%	21%	15%				

February

M	T	W	T	F	S	S
			20%	6.7%		
	23%	12%	11%	10%		
7.1%	-3.5%	18%	-8.4%	10%		
20%		6.7%	6.0%	3.8%		
-1.5%	0.68%	8.6%	-17%			

March

M	T	W	T	F	S	S
				6.1%		
-1.9%	4.1%	8.8%	0.47%			
5.3%	21%	13%	10%	-1.5%		
3.7%	1.2%	1.9%	0.54%	5.2%		
	-2.6%	12%	-3.0%			

April

M	T	W	T	F	S	S
1.0%	2.9%	4.7%	-1.1%	-2.4%		
17%	7.5%	13%		-4.8%		
-0.99%	8.1%		-17%	0.33%		
15%	-1.2%	-2.9%	1.6%	-1.3%		
20%						

May

M	T	W	T	F	S	S
			8.7%	14%		
21%	-17%	11%	14%	6.3%		
18%	18%	20%	9.1%	9.3%		
		0.80%	12%	14%		
7.0%	5.8%	9.0%	7.3%	7.9%		

June

M	T	W	T	F	S	S
9.9%	17%	22%	20%	8.7%		
6.3%	-2.8%	20%	-2.0%	1.2%		
	-0.23%	-0.05%	-2.4%	2.6%		
23%	14%	-5.3%	21%	-2.0%		

July

M	T	W	T	F	S	S
	10%	5.7%	-7.0%	11%		
-14%	21%	17%	-21%	-0.21%		
-4.1%	8.8%		14%	9.1%		
20%	20%	-17%	-4.6%	11%		
-1.4%	16%	9.9%				

August

M	T	W	T	F	S	S
			2.6%	3.5%		
22%	12%	19%	7.0%	-2.7%		
21%	-7.3%	-5.1%		4.8%		
20%	-11%	25%	6.5%	10%		
	17%	-0.49%	20%	9.2%		

September

M	T	W	T	F	S	S
-0.50%	4.2%	11%	-7.9%	6.8%		
4.0%	-3.9%	20%	-0.38%	7.7%		
8.5%	20%	6.3%	12%	-1.9%		
5.4%	-7.8%	-6.3%	21%	-3.5%		
20%						

October

M	T	W	T	F	S	S
	13%		9.8%			
0.53%	0.74%	21%	-6.7%	-1.9%		
2.2%	-3.0%	0.34%	15%	10%		
20%	20%	20%	3.3%	4.1%		
20%	-3.1%	1.9%	13%			

November

M	T	W	T	F	S	S
-1.1%	-1.4%	20%	12%	-6.9%		
6.9%	1.8%	20%	15%			
3.0%	-0.19%		2.5%	-3.0%		
13%	6.7%	16%	18%	24%		

December

M	T	W	T	F	S	S
-0.29%	7.0%	12%	22%	2.1%		
21%	7.4%	-3.0%	8.6%	14%		
20%	9.2%	1.5%	14%	20%		
	2.3%		13%	-5.4%		
11%	0.70%					

2025 Daily returns

January

M	T	W	T	F	S	S
21%	6.2%	7.0%	3.1%	8.3%		
18%	5.8%	22%	5.3%	23%		
-9.2%	-2.5%	-5.8%	-3.1%	25%		
12%	15%	21%	6.5%			

February

M	T	W	T	F	S	S
2.9%		-4.3%	7.5%			
4.6%	7.6%	21%	11%	5.5%		
-3.1%	16%	4.5%	-2.1%	3.7%		
11%				10%		

March

M	T	W	T	F	S	S
2.5%		7.8%	21%	5.6%		

April

M	T	W	T	F	S	S

May

M	T	W	T	F	S	S

June

M	T	W	T	F	S	S

July

M	T	W	T	F	S	S

August

M	T	W	T	F	S	S

September

M	T	W	T	F	S	S

October

M	T	W	T	F	S	S

November

M	T	W	T	F	S	S

December

M	T	W	T	F	S	S