Backtest Report: Intraday Theta Eating Strategy (Snorlax)

Strategy Name: Intraday Theta Eating Strategy (Snorlax)
Instrument Type: BNF
Time Frame: 1st Jan 2016 to 4th June 2020, intraday 1 min data
Starting Equity: 10,00,000
Position Sizing: Entire capital
Instrument Type: Options
Leverage: 3x

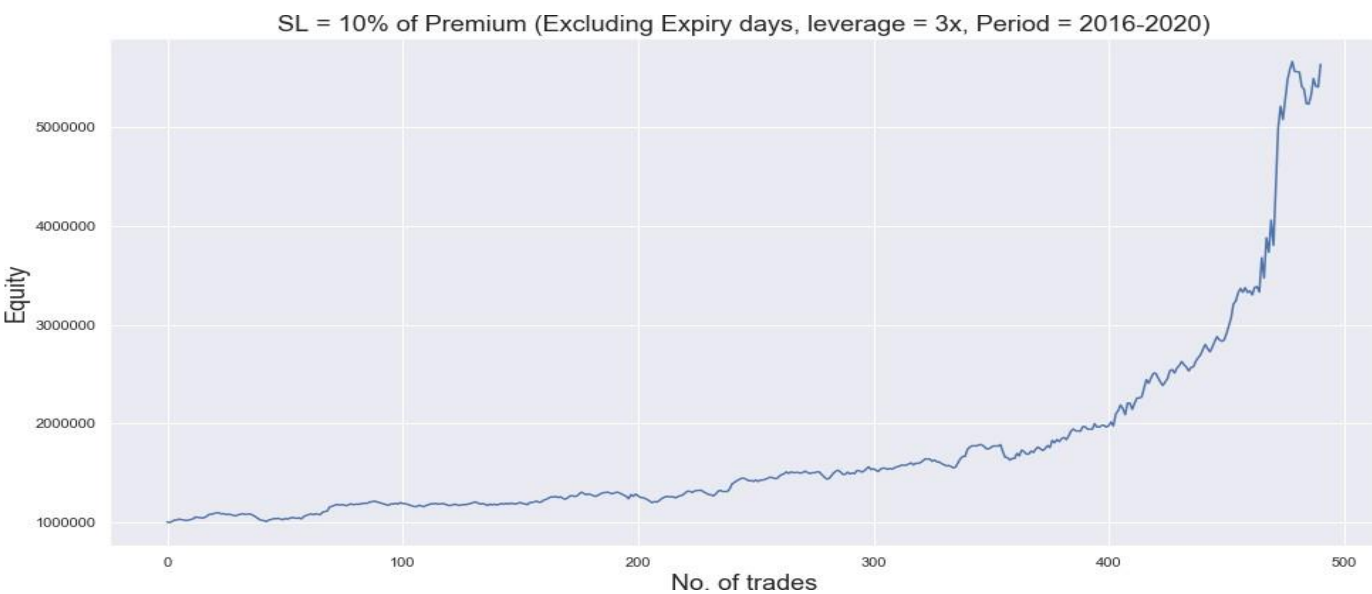
Overall Performance:

	Overall
Starting Equity	10,00,000
Ending Equity	56,32,003.45
Time (Start-End)	1st Jan 2016 – 4th June 2020
Net Profit	46,32,003.45
Annualized Profit CAGR	46.83
Total Trades	491

Profitable Trades	256
Losing Trades	235
Avg Profit	33,575.68
Avg Loss	-16,865.41
Pessimistic returns	1.91
Win Probability	0.52
Payoff Ratio	1.99
Largest win (%)	16.19%
Largest Loss (%)	-6.21%
Max Consecutive Wins	8
Max Consecutive Loss	7
Max Drawdown (%)	-8.75%
Risk Reward Ratio (Net Profit (%)/Max Drawdown (%))	6.16

Net profit minus outliers	19,02,593.40

Equity Curve:



DISTRIBUTION OF TRADES

Year	2016	2017	2018	2019	2020	Avg
Jan	N/A	3.189	-2.003	3.686	6.59	2.8655
Feb	N/A	9.217	-3.902	-0.881	13.021	4.36375
Mar	N/A	1.214	0.744	-1.543	47.203	11.9045
Apr	N/A	-0.436	4.981	13.19	11.625	7.34
May	N/A	-1.259	0.766	-7.3	-2.846	-2.65975
Jun	N/A	0.785	9.596	5.588	4.121	5.0225
Jul	2.624	2.656	4.232	10.365	N/A	4.96925
Aug	6.709	-1.261	2.031	4.027	N/A	2.8765
Sep	-1.661	-0.531	-4.014	11.973	N/A	1.44175
Oct	0.95	5.865	5.606	10.337	N/A	5.6895
Nov	-4.45	3.704	3.213	7.914	N/A	2.59525
Dec	0.753	0.104	1.16	8.245	N/A	2.5655
Yr%	4.925	23.247	22.41	65.601	79.714	

Numbers represent % return on capital