Backtest Report

Legs Table

Name	Leg1	Leg2
Index	BANK NIFTY	BANK NIFTY
Trade Type	SELL	SELL
Option Type	CE	PE
Strike Selection	Less than 65	Less than 65
Start Time	09:25:00	09:25:00
End Time	15:25:00	15:25:00
Instrument Product	NRML	NRML
Quantity	1	1
Target	Open	Open
Stop Loss	30%	30%
Trailing Stop Loss	False	False
ReEntry on SL	False	False
ReEntry on Target	False	False
ReExecute	False	False
Wait & Trade	False	False
Total Premium Exit	False	False
Lock & Trail	False	False

Summary Report

01. Estimated Margin Requirement	:	**100000 Rs.**
02. Net Profit/Loss	:	**5365.00 Rs. (214.60 Points)**
03. Number of Trading Days	:	**2 Days**
04. Average Profit per Day	:	**2682.5 Rs. (107.3 Points)**
05. Maximum Trade Profit	:	**1423.75 Rs. (56.95 Points)**
06. Maximum Trade Loss	:	**1305.0 Rs. (52.2 Points)**
07. Number of Winning Days	:	**2 Days**
08. Number of Losing Days	:	**0 Days**
09. Day-wise Accuracy	:	**100.00%**
10. Number of Trades	:	**4 Trades**
11. Average Profit per Trade	:	**1341.25 Rs. (53.65 Points)**
12. Number of Winning Trades	:	**4 Trades**
13. Average Profit On Wining Days	:	**2682.5 Rs. (107.3 Points)**
14. Average Loss On Losing Days	:	**0 Rs. (0.0 Points)**
15. Average Profit On Winning Trades	:	**1341.25 Rs. (53.65 Points)**
16. Average Loss On Losing Trades	:	**0 Rs. (0.0 Points)**
17. Max Daily Profit	:	**2731.25 Rs. (109.25 Points)**
18. Max Daily Loss	:	**2633.75 Rs. (105.35 Points)**
19. Number of Losing Trades	:	**0 Trades**
20. Tradewise Accuracy	:	**100.00%**
21. Day Wise Max Drawdown	:	**0.0 Rs. (0.0 Points)**
22. Tradewise Max Drawdown	:	**0.0 Rs. (0.0 Points)**
23. Winning Streak Daywise	:	**2 Days**
24. Losing Streak Daywise	:	**0 Days**
25. Returns: Max DD Ratio	:	**-inf**
26. Expectancy Trade	:	**1.07**
27. Expectancy Day	:	**1.07**

DayWise Chart

The period of Max Drawdown is indicated by the red dots on the PNL curve.

TradeWise Chart

The period of Max Drawdown is indicated by the red dots on the PNL curve.

Daywise Breakup

	Mon	Tue	Wed	Thu	Fri
2022	0.0	0.0	0.0	214.6	0.0
ROI (2022)	0.0	0.0	0.0	0.0	0.0

Monthly Breakup

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2022	214.6	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ROI (2022)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Daywise Logs

Index	Date	PNL	Expiry	Number of Trades	Spot % Change High	Spot % Change Low	Spot % Change Close	Cumulative PNL	Max unrealised Profit during whole Day	Max unrealised Loss during whole Day
1	2022-01-06	109.25	06JAN	2	1.37	-0.49	0.68	109.25	161.55	-107.4
2	2022-01-13	105.35	13JAN	2	0.0	-0.88	-0.64	214.6	158.5	-29.75

Tradewise Logs

#Trades	Day	Date	Expiry	Trade Type	Instrument	Entry Time	Entry Premium	Exit Time	Exit Premium	PNL	Max unrealised Profit during whole trade	Max unrealised loss during whole trade
1	Thursday	2022-01-06	06JAN	SELL	37600CE	09:25:00	52.4	15:25:00	0.1	52.3	109.3	-107.4
2	Thursday	2022-01-06	06JAN	SELL	36900PE	09:25:00	57.1	15:25:00	0.15	56.95	109.3	-36.8
3	Thursday	2022-01-13	13JAN	SELL	38800CE	09:25:00	53.25	15:25:00	0.1	53.15	105.35	-29.75
4	Thursday	2022-01-13	13JAN	SELL	38300PE	09:25:00	52.25	15:25:00	0.05	52.2	105.35	-29.75

Detailed Logs

For 6 JAN Expiry
****************************** _____ ******************************

DATE: 2022-01-06, DAY: Thursday

****
TIME: 09:25:00 -- Strike : 37300 -- Spot : 37271.2
37600CE = 52.4
TARGET: 37600CE = 0
STOPLOSS: 37600CE = 0

****
TIME: 09:25:00 -- Strike : 37300 -- Spot : 37271.2
36900PE = 57.1
TARGET: 36900PE = 0
STOPLOSS: 36900PE = 0

MIS-SQUARE-OFF: 37600CE = 0.1, Time: 15:25:00
PNL: 52.3

MIS-SQUARE-OFF: 36900PE = 0.15, Time: 15:25:00
PNL: 56.95

CE PNL : 52.3
PE PNL : 56.95
Daily PNL : 109.25
Total PNL : 109.25

BNF OPEN :37242.55, HIGH : 37752.5 (1.37), LOW :37058.45 (-0.49), CLOSE :37495.95 (0.68)
****

For 13 JAN Expiry
****************************** _____ ******************************

DATE: 2022-01-13, DAY: Thursday

****
TIME: 09:25:00 -- Strike : 38500 -- Spot : 38541.3
38800CE = 53.25
TARGET: 38800CE = 0
STOPLOSS: 38800CE = 0

****
TIME: 09:25:00 -- Strike : 38500 -- Spot : 38541.3
38300PE = 52.25
TARGET: 38300PE = 0
STOPLOSS: 38300PE = 0

MIS-SQUARE-OFF: 38800CE = 0.1, Time: 15:25:00
PNL: 53.15

MIS-SQUARE-OFF: 38300PE = 0.05, Time: 15:25:00
PNL: 52.2

CE PNL : 53.15

PE PNL : 52.2
Daily PNL : 105.35
Total PNL : 214.60000000000002

BNF OPEN :38717.55, HIGH : 38717.55 (0.0), LOW :38376.15 (-0.88), CLOSE :38471.55 (-0.64)
****

***************************************################**
CALCULATIONS
Total PNL: 214.6
Total Trades: 4
Total Trade Days: 2
Profit: 214.6
Loss: 0.0
PNL Per Day: 107.3
PNL Per Trade: 53.65
Winning Streak: 2
Losing Streak: 0
Winning Streak Trade: 4
Losing Streak Trade: 0
^^

TOTAL PNL: 214.6
TOTAL TRADES: 4
TOTAL TRADING DAYS: 2

DAYWISE

PNL PER DAY: 107.3
Winning Days: 2
Lossing Days: 0
Average Profit On Wining Days: 107.3
Average Loss On Lossing Days: 0
Max Daily Profit: 109.25
Max Daily Loss: 105.35
Winning Streak: 2
Lossing Streak: 0
Day Wise Accuracy: 100.0

TradeWise

TOTAL TRADES: 4
AVERAGE PNL PER TRADE: 53.65
Winning Trades: 4
Lossing Trades: 0
Average Profit On Winning Trades: 53.65
Average Loss On Lossing Trades: 0
Max Trade Profit: 56.95
Max Trade Loss: 52.2
Winning Streak Trade: 4
Lossing Streak Trade: 0
Trade Wise Accuracy: 100.0
Target Count: 0
SL Count: 0
MIS COUNT: 4

DAY WISE PNL(2018) :

MONDAY: 0.0
TUESDAY: 0.0

WEDNESDAY: 0.0
THURSDAY: 0.0
FRIDAY: 0.0

MONTH WISE PNL(2018):

JANUARY: 0.0
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0
JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0

DAY WISE PNL(2019) :

MONDAY: 0.0
TUESDAY: 0.0
WEDNESDAY: 0.0
THURSDAY: 0.0
FRIDAY: 0.0

MONTH WISE PNL(2019):

JANUARY: 0.0
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0
JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0

DAY WISE PNL(2020) :

MONDAY: 0.0
TUESDAY: 0.0
WEDNESDAY: 0.0
THURSDAY: 0.0
FRIDAY: 0.0

MONTH WISE PNL(2020):

JANUARY: 0.0
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0

JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0

DAY WISE PNL(2021) :

MONDAY: 0.0
TUESDAY: 0.0
WEDNESDAY: 0.0
THURSDAY: 0.0
FRIDAY: 0.0

MONTH WISE PNL(2021):

JANUARY: 0.0
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0
JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0

DAY WISE PNL(2022) :

MONDAY: 0.0
TUESDAY: 0.0
WEDNESDAY: 0.0
THURSDAY: 214.6
FRIDAY: 0.0

MONTH WISE PNL(2022):

JANUARY: 214.6
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0
JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0

DAY WISE PNL(2023) :

MONDAY: 0.0

TUESDAY: 0.0
WEDNESDAY: 0.0
THURSDAY: 0.0
FRIDAY: 0.0

MONTH WISE PNL(2023):

JANUARY: 0.0
FEBRUARY: 0.0
MARCH: 0.0
APRIL: 0.0
MAY: 0.0
JUNE: 0.0
JULY: 0.0
AUGUST: 0.0
SEPTEMBER: 0.0
OCTOBER: 0.0
NOVEMBER: 0.0
DECEMBER: 0.0