



EzQuant

trading, made easy

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

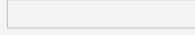
01. Estimated Margin Requirement	:	100000 Rs.
02. Net Profit/Loss	:	5365.00 Rs. (214.60 Points)
03. Number of Trading Days	:	2 Days
04. Average Profit per Day	:	2682.5 Rs. (107.3 Points)
05. Maximum Trade Profit	:	1423.75 Rs. (56.95 Points)
06. Maximum Trade Loss	:	1305.0 Rs. (52.2 Points)
07. Number 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  red dots on the PNL curve.

TradeWise Chart



The period of Max Drawdown is indicated by 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

[illegible]

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 : 214.600000000000002

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
AAA

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

DAYWISE

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

TradeWise

TOTAL TRADES: 4
AVERAGE PNL PER TRADE: 53.65
Winning Trades: 4
Losing Trades: 0
Average Profit On Winning Trades: 53.65
Average Loss On Losing Trades: 0
Max Trade Profit: 56.95
Max Trade Loss: 52.2
Winning Streak Trade: 4
Losing 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

