



EzQuant

trading, made easy

Backtest Report

Legs Table

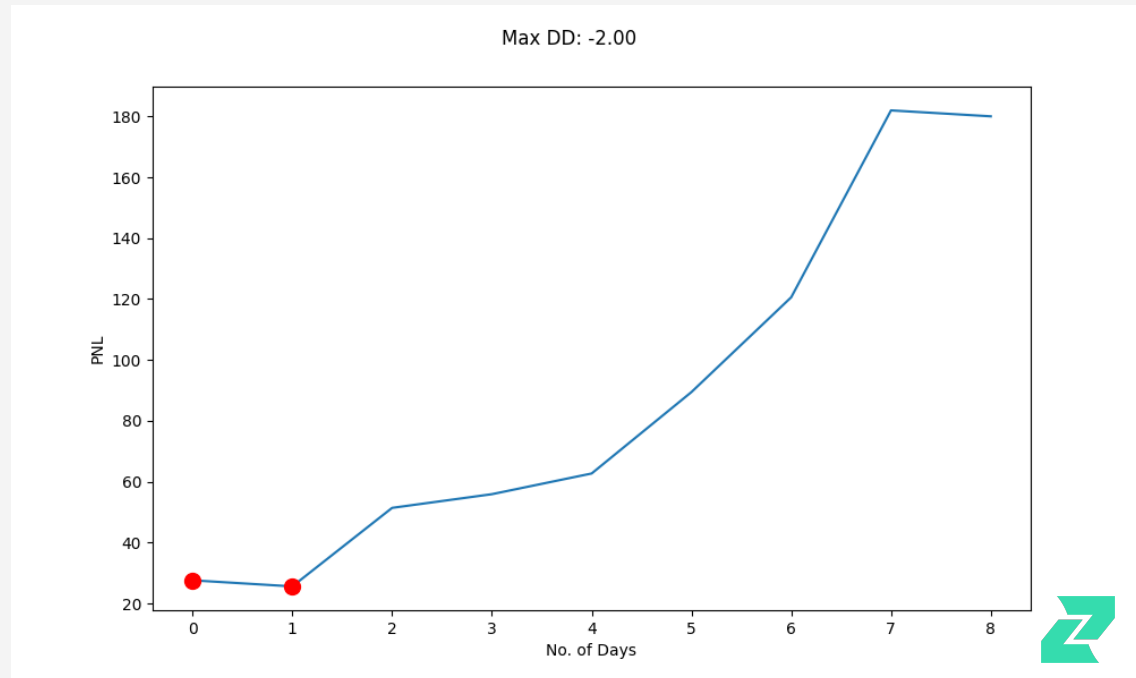
Name	Leg1	Leg2
Index	BANK NIFTY	BANK NIFTY
Trade Type	SELL	SELL
Option Type	CE	PE
Strike Selection	Less than 65	Less than 65
Start Time	09:25:00	09:25:00
End Time	15:25:00	15:25:00
Instrument Product	NRML	NRML
Quantity	1	1
Target	Open	Open
Stop Loss	30%	30%
Trailing Stop Loss	False	False
ReEntry on SL	True	True
ReEntry Times	1	1
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	:	4501.25 Rs. (180.05 Points)
03. Number of Trading Days	:	9 Days
04. Average Profit per Day	:	500.25 Rs. (20.01 Points)
05. Maximum Trade Profit	:	1411.25 Rs. (56.45 Points)
06. Maximum Trade Loss	:	-527.5 Rs. (-21.1 Points)
07. Number of Winning Days	:	7 Days
08. Number of Losing Days	:	2 Days
09. Day-wise Accuracy	:	77.78%
10. Number of Trades	:	26 Trades
11. Average Profit per Trade	:	173.25 Rs. (6.93 Points)
12. Number of Winning Trades	:	13 Trades
13. Average Profit On Wining Days	:	657.25 Rs. (26.29 Points)
14. Average Loss On Losing Days	:	-49.5 Rs. (-1.98 Points)
15. Average Profit On Winning Trades	:	353.75 Rs. (14.15 Points)
16. Average Loss On Losing Trades	:	-7.5 Rs. (-0.3 Points)
17. Max Daily Profit	:	1535.0 Rs. (61.4 Points)
18. Max Daily Loss	:	-50.0 Rs. (-2.0 Points)
19. Number of Losing Trades	:	13 Trades
20. Tradewise Accuracy	:	50.00%
21. Day Wise Max Drawdown	:	-50.0 Rs. (-2.0 Points)
22. Tradewise Max Drawdown	:	-1372.5 Rs. (-54.9 Points)
23. Winning Streak Daywise	:	6 Days
24. Losing Streak Daywise	:	1 Days
25. Returns: Max DD Ratio	:	3.28
26. Expectancy Trade	:	0.14
27. Expectancy Day	:	0.14

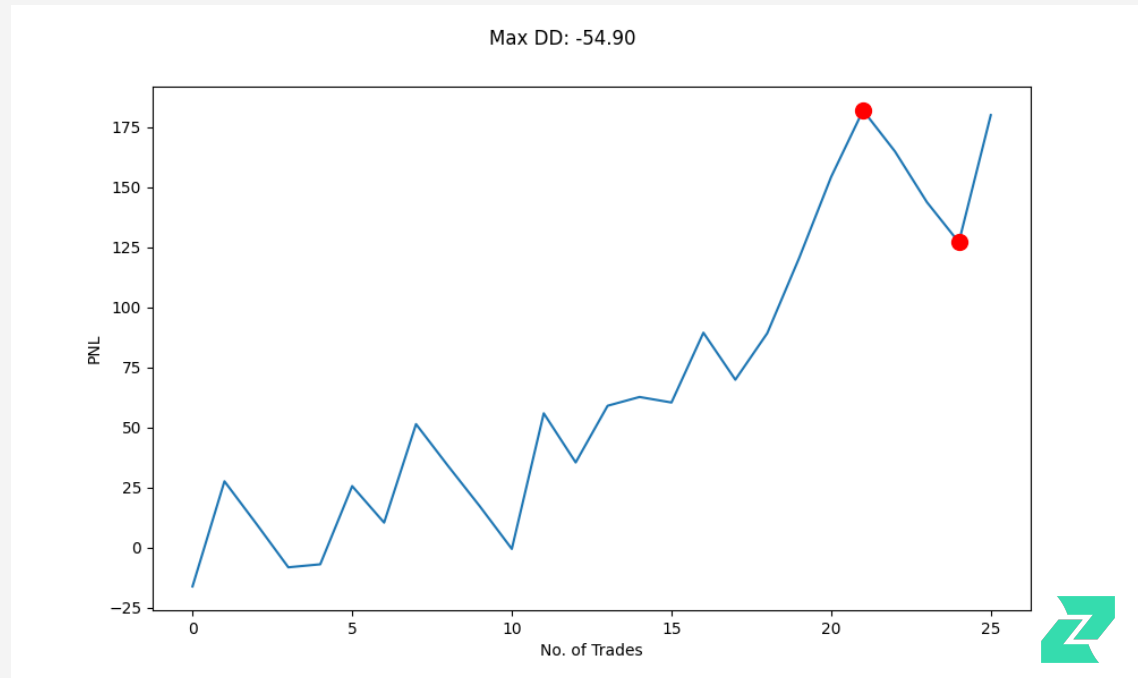


DayWise Chart



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

TradeWise Chart



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

Daywise Breakup

	Mon	Tue	Wed	Thu	Fri
2022	54.35	29.15	87.2	2.55	6.8
ROI (2022)	0.85	0.46	1.36	0.04	0.11

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	2022-01-03	27.6	06JAN	2	2.61	-0.1	2.54	27.6	44.1	-16.15
2	2022-01-04	-2.0	06JAN	4	1.06	-0.35	0.97	25.6	38.65	-41.35
3	2022-01-05	25.8	06JAN	2	2.56	-0.44	1.97	51.4	44.35	-17.15
4	2022-01-06	4.5	06JAN	4	1.37	-0.49	0.62	55.9	98.9	-17.7
5	2022-01-07	6.8	13JAN	3	1.37	-0.5	0.37	62.7	36.35	-20.45
6	2022-01-10	26.75	13JAN	2	1.24	0.0	1.1	89.45	35.6	-15.0
7	2022-01-11	31.15	13JAN	3	0.37	-0.86	0.19	120.6	51.45	-24.0
8	2022-01-12	61.4	13JAN	2	0.64	0.0	0.27	182.0	95.1	-15.4
9	2022-01-13	-1.95	13JAN	4	0.0	-0.82	-0.58	180.05	52.95	-52.05

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	Monday	2022-01-03	06JAN	SELL	36500CE	09:25:00	52.7	09:51:01	68.85	-16.15	52.7	-16.15
2	Monday	2022-01-03	06JAN	SELL	34500PE	09:25:00	58.3	15:25:00	14.55	43.75	58.3	-11.75
3	Tuesday	2022-01-04	06JAN	SELL	35800PE	09:25:00	56.7	09:37:28	74.4	-17.7	56.7	-17.7
4	Tuesday	2022-01-04	06JAN	SELL	37400CE	09:25:00	57.9	10:08:13	76.0	-18.1	57.9	-28.9
5	Tuesday	2022-01-04	06JAN	SELL	37400CE	11:13:04	57.35	15:25:00	56.1	1.25	57.35	-41.35
6	Tuesday	2022-01-04	06JAN	SELL	35800PE	09:45:26	56.6	15:25:00	24.05	32.55	56.6	-5.55
7	Wednesday	2022-01-05	06JAN	SELL	37600CE	14:48:58	49.7	09:47:01	64.9	-15.2	49.7	-15.2
8	Wednesday	2022-01-05	06JAN	SELL	36500PE	09:25:00	57.6	15:25:00	16.6	41.0	57.6	-17.15
9	Thursday	2022-01-06	06JAN	SELL	36900PE	09:25:00	57.1	09:31:13	74.45	-17.35	57.1	-17.35
10	Thursday	2022-01-06	06JAN	SELL	37600CE	09:25:00	52.4	14:24:09	69.3	-16.9	81.55	-16.9
11	Thursday	2022-01-06	06JAN	SELL	37600CE	14:48:58	49.7	14:52:08	67.4	-17.7	55.6	-17.7
12	Thursday	2022-01-06	06JAN	SELL	36900PE	09:40:08	56.6	15:25:00	0.15	56.45	56.6	-14.15
13	Friday	2022-01-07	13JAN	SELL	36400PE	09:25:00	64.6	11:50:15	85.05	-20.45	64.6	-20.45
14	Friday	2022-01-07	13JAN	SELL	39500CE	09:25:00	62.0	15:25:00	38.4	23.6	62.0	-19.6
15	Friday	2022-01-07	13JAN	SELL	36400PE	15:20:35	63.95	15:25:00	60.3	3.65	63.95	-3.5
16	Monday	2022-01-10	13JAN	SELL	39300CE	09:25:00	63.6	15:25:00	65.9	-2.3	63.6	-15.0
17	Monday	2022-01-10	13JAN	SELL	36800PE	09:25:00	56.85	15:25:00	27.8	29.05	56.85	-15.0
18	Tuesday	2022-01-11	13JAN	SELL	37400PE	09:25:00	64.85	09:36:30	84.4	-19.55	64.85	-19.55
19	Tuesday	2022-01-11	13JAN	SELL	39300CE	09:25:00	57.7	15:25:00	38.35	19.35	57.7	-24.0
20	Tuesday	2022-01-11	13JAN	SELL	37400PE	10:31:58	64.65	15:25:00	33.3	31.35	64.65	-4.95
21	Wednesday	2022-01-12	13JAN	SELL	39300CE	09:25:00	58.95	15:25:00	25.25	33.7	63.9	-15.4
22	Wednesday	2022-01-12	13JAN	SELL	38100PE	09:25:00	61.0	15:25:00	33.3	27.7	61.65	-15.4
23	Thursday	2022-01-13	13JAN	SELL	38800CE	09:25:00	53.25	09:45:21	70.35	-17.1	53.25	-17.1
24	Thursday	2022-01-13	13JAN	SELL	38300PE	09:25:00	52.25	10:13:26	73.35	-21.1	52.25	-21.1
25	Thursday	2022-01-13	13JAN	SELL	38300PE	10:16:58	52.2	10:39:01	68.9	-16.7	52.2	-35.4
26	Thursday	2022-01-13	13JAN	SELL	38800CE	09:57:25	53.05	15:25:00	0.1	52.95	53.05	-52.05

Detailed Logs

For 6 JAN Expiry

DATE: 2022-01-03, DAY: Monday

TIME: 09:25:00 -- Strike : 35600 -- Spot : 35558.35

36500CE = 52.7

TARGET: 36500CE = 0

STOPLOSS: 36500CE = 68.51

TIME: 09:25:00 -- Strike : 35600 -- Spot : 35558.35

34500PE = 58.3

TARGET: 34500PE = 0

STOPLOSS: 34500PE = 75.78999999999999

SL HIT: 36500CE = 68.85, TIME 09:51:01

PNL: -16.149999999999999

MIS-SQUARE-OFF: 34500PE = 14.55, Time: 15:25:00

PNL: 43.75

CE PNL : -16.149999999999999

PE PNL : 43.75

Daily PNL : 27.600000000000001

Total PNL : 27.600000000000001

BNF OPEN :35563.05, HIGH : 36492.1 (2.61), LOW :35526.6 (-0.1), CLOSE :36467.65 (2.54)

DATE: 2022-01-04, DAY: Tuesday

TIME: 09:25:00 -- Strike : 36700 -- Spot : 36653.05

37400CE = 57.9

TARGET: 37400CE = 0

STOPLOSS: 37400CE = 75.27

TIME: 09:25:00 -- Strike : 36700 -- Spot : 36653.05

35800PE = 56.7

TARGET: 35800PE = 0

STOPLOSS: 35800PE = 73.710000000000001

SL HIT: 35800PE = 74.4, TIME 09:37:28

PNL: -17.700000000000003

RE-ENTRY: 35800PE = 56.6, TIME 09:45:26

TARGET: 35800PE = 0

STOPLOSS: 35800PE = 73.58

SL HIT: 37400CE = 76.0, TIME 10:08:13

PNL: -18.1

RE-ENTRY: 37400CE = 57.35, TIME 11:13:04
TARGET: 37400CE = 0
STOPLOSS: 37400CE = 74.555

MIS-SQUARE-OFF: 37400CE = 56.1, Time: 15:25:00
PNL: 1.25

MIS-SQUARE-OFF: 35800PE = 24.05, Time: 15:25:00
PNL: 32.55

CE PNL : -16.85
PE PNL : 14.849999999999994
Daily PNL : -2.0000000000000007
Total PNL : 25.6

BNF OPEN :36502.45, HIGH : 36887.8 (1.06), LOW :36374.4 (-0.35), CLOSE :36856.75 (0.97)

DATE: 2022-01-05, DAY: Wednesday

TIME: 09:25:00 -- Strike : 37100 -- Spot : 37144.15
37600CE = 49.7
TARGET: 37600CE = 0
STOPLOSS: 37600CE = 64.61

TIME: 09:25:00 -- Strike : 37100 -- Spot : 37144.15
36500PE = 57.6
TARGET: 36500PE = 0
STOPLOSS: 36500PE = 74.88000000000001

SL HIT: 37600CE = 64.9, TIME 09:47:01
PNL: -15.200000000000003

MIS-SQUARE-OFF: 36500PE = 16.6, Time: 15:25:00
PNL: 41.0

CE PNL : -15.200000000000003
PE PNL : 41.0
Daily PNL : 25.799999999999997
Total PNL : 51.4

BNF OPEN :36917.9, HIGH : 37862.4 (2.56), LOW :36756.35 (-0.44), CLOSE :37644.9 (1.97)

DATE: 2022-01-06, DAY: Thursday

TIME: 09:25:00 -- Strike : 37300 -- Spot : 37271.2
37600CE = 52.4
TARGET: 37600CE = 0
STOPLOSS: 37600CE = 68.12

TIME: 09:25:00 -- Strike : 37300 -- Spot : 37271.2
36900PE = 57.1
TARGET: 36900PE = 0
STOPLOSS: 36900PE = 74.23

SL HIT: 36900PE = 74.45, TIME 09:31:13
PNL: -17.35

RE-ENTRY: 36900PE = 56.6, TIME 09:40:08
TARGET: 36900PE = 0
STOPLOSS: 36900PE = 73.58

SL HIT: 37600CE = 69.3, TIME 14:24:09
PNL: -16.9

RE-ENTRY: 37600CE = 49.7, TIME 14:48:58
TARGET: 37600CE = 0
STOPLOSS: 37600CE = 64.61

SL HIT: 37600CE = 67.4, TIME 14:52:08
PNL: -17.700000000000003

MIS-SQUARE-OFF: 36900PE = 0.15, Time: 15:25:00
PNL: 56.45

CE PNL : -34.6
PE PNL : 39.1
Daily PNL : 4.5
Total PNL : 55.9

BNF OPEN :37240.55, HIGH : 37752.5 (1.37), LOW :37058.45 (-0.49), CLOSE :37470.45 (0.62)

For 13 JAN Expiry

DATE: 2022-01-07, DAY: Friday

TIME: 09:25:00 -- Strike : 37900 -- Spot : 37941.45
39500CE = 62.0
TARGET: 39500CE = 0
STOPLOSS: 39500CE = 80.60000000000001

TIME: 09:25:00 -- Strike : 37900 -- Spot : 37941.45
36400PE = 64.6
TARGET: 36400PE = 0
STOPLOSS: 36400PE = 83.97999999999999

SL HIT: 36400PE = 85.05, TIME 11:50:15
PNL: -20.450000000000003

RE-ENTRY: 36400PE = 63.95, TIME 15:20:35
TARGET: 36400PE = 0
STOPLOSS: 36400PE = 83.135

MIS-SQUARE-OFF: 39500CE = 38.4, Time: 15:25:00
PNL: 23.6

MIS-SQUARE-OFF: 36400PE = 60.3, Time: 15:25:00
PNL: 3.65000000000000057

CE PNL : 23.6
PE PNL : -16.799999999999997
Daily PNL : 6.8000000000000004
Total PNL : 62.7

BNF OPEN :37614.6, HIGH : 38130.05 (1.37), LOW :37427.8 (-0.5), CLOSE :37755.1 (0.37)

DATE: 2022-01-10, DAY: Monday

TIME: 09:25:00 -- Strike : 38100 -- Spot : 38095.1
39300CE = 63.6
TARGET: 39300CE = 0
STOPLOSS: 39300CE = 82.68

TIME: 09:25:00 -- Strike : 38100 -- Spot : 38095.1
36800PE = 56.85
TARGET: 36800PE = 0
STOPLOSS: 36800PE = 73.905

MIS-SQUARE-OFF: 39300CE = 65.9, Time: 15:25:00
PNL: -2.30000000000000043

MIS-SQUARE-OFF: 36800PE = 27.8, Time: 15:25:00
PNL: 29.05

CE PNL : -2.30000000000000043
PE PNL : 29.05
Daily PNL : 26.749999999999996
Total PNL : 89.45

BNF OPEN :37929.35, HIGH : 38400.35 (1.24), LOW :37929.35 (0.0), CLOSE :38344.95 (1.1)

DATE: 2022-01-11, DAY: Tuesday

TIME: 09:25:00 -- Strike : 38400 -- Spot : 38377.6
39300CE = 57.7
TARGET: 39300CE = 0
STOPLOSS: 39300CE = 75.01

TIME: 09:25:00 -- Strike : 38400 -- Spot : 38377.6
37400PE = 64.85
TARGET: 37400PE = 0
STOPLOSS: 37400PE = 84.30499999999999

SL HIT: 37400PE = 84.4, TIME 09:36:30
PNL: -19.55000000000001

RE-ENTRY: 37400PE = 64.65, TIME 10:31:58
TARGET: 37400PE = 0
STOPLOSS: 37400PE = 84.04500000000002

MIS-SQUARE-OFF: 39300CE = 38.35, Time: 15:25:00
PNL: 19.35

MIS-SQUARE-OFF: 37400PE = 33.3, Time: 15:25:00
PNL: 31.35000000000001

CE PNL : 19.35
PE PNL : 11.799999999999997
Daily PNL : 31.15
Total PNL : 120.60000000000001

BNF OPEN :38360.95, HIGH : 38504.6 (0.37), LOW :38031.75 (-0.86), CLOSE :38433.55 (0.19)

DATE: 2022-01-12, DAY: Wednesday

TIME: 09:25:00 -- Strike : 38700 -- Spot : 38715.05
39300CE = 58.95
TARGET: 39300CE = 0
STOPLOSS: 39300CE = 76.635

TIME: 09:25:00 -- Strike : 38700 -- Spot : 38715.05
38100PE = 61.0
TARGET: 38100PE = 0
STOPLOSS: 38100PE = 79.3

MIS-SQUARE-OFF: 39300CE = 25.25, Time: 15:25:00
PNL: 33.7

MIS-SQUARE-OFF: 38100PE = 33.3, Time: 15:25:00
PNL: 27.700000000000003

CE PNL : 33.7
PE PNL : 27.700000000000003
Daily PNL : 61.400000000000006
Total PNL : 182.0

BNF OPEN :38604.6, HIGH : 38851.45 (0.64), LOW :38604.6 (0.0), CLOSE :38708.85 (0.27)

DATE: 2022-01-13, DAY: Thursday

TIME: 09:25:00 -- Strike : 38500 -- Spot : 38541.3
38800CE = 53.25

TIME: 09:25:00 -- Strike : 38500 -- Spot : 38541.3
38300PE = 52.25
TARGET: 38300PE = 0
STOPLOSS: 38300PE = 67.925

SL HIT: 38800CE = 70.35, TIME 09:45:21
PNL: -17.099999999999994

RE-ENTRY: 38800CE = 53.05, TIME 09:57:25
TARGET: 38800CE = 0
STOPLOSS: 38800CE = 68.965

SL HIT: 38300PE = 73.35, TIME 10:13:26
PNL: -21.099999999999994

RE-ENTRY: 38300PE = 52.2, TIME 10:16:58
TARGET: 38300PE = 0
STOPLOSS: 38300PE = 67.86

SL HIT: 38300PE = 68.9, TIME 10:39:01
PNL: -16.7000000000000003

MIS-SQUARE-OFF: 38800CE = 0.1, Time: 15:25:00
PNL: 52.949999999999996

CE PNL : 35.85
PE PNL : -37.8
Daily PNL : -1.9499999999999957
Total PNL : 180.05

BNF OPEN :38691.7, HIGH : 38693.15 (0.0), LOW :38376.15 (-0.82), CLOSE :38466.05 (-0.58)

CALCULATIONS

Total PNL: 180.05
Total Trades: 26
Total Trade Days: 9
Profit: 184.000000000000003
Loss: -3.95
PNL Per Day: 20.01
PNL Per Trade: 6.93
Winning Streak: 6
Losing Streak: 1
Winning Streak Trade: 4
Losing Streak Trade: 3

TOTAL PNL: 180.05
TOTAL TRADES: 26
TOTAL TRADING DAYS: 9

DAYWISE

PNL PER DAY: 20.01
Winning Days: 7

Lossing Days: 2
Average Profit On Wining Days: 26.29
Average Loss On Lossing Days: -1.98
Max Daily Profit: 61.4
Max Daily Loss: -2.0
Winning Streak: 6
Lossing Streak: 1
Day Wise Accuracy: 77.78

TradeWise

TOTAL TRADES: 26
AVERAGE PNL PER TRADE: 6.93
Winning Trades: 13
Lossing Trades: 13
Average Profit On Winning Trades: 14.15
Average Loss On Lossing Trades: -0.3
Max Trade Profit: 56.45
Max Trade Loss: -21.1
Winning Streak Trade: 4
Lossing Streak Trade: 3
Trade Wise Accuracy: 50.0
Target Count: 0
SL Count: 12
MIS COUNT: 14

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: 54.35
TUESDAY: 29.15
WEDNESDAY: 87.2
THURSDAY: 2.55
FRIDAY: 6.8

MONTH WISE PNL(2022):

JANUARY: 180.05
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

MAX Drawdown DAY WISE = -2.0
MAX Drawdown TRADE WISE = -54.9

