

Instrument settings

Index

Banknifty

Underlying fromCashFutures

Entry settings

Strategy TypeIntradayBTSTPositional

Entry Time09:30Exit Time15:10

No re-entry after

Legwise settings

Square OffPartialComplete

Trail SL to Break-even priceAllLegsSLLegs

Leg Builder

Expand

Legs

1

Lots15

PositionBuy

Option TypeCall

ExpiryWeekly

Select Strike CriteriaClosest Premium

Premium100

Target ProfitPoints (Pts)0

Stop LossPercent (%)8

Trail SLPoints11

Re-entry on TgtRE ASAP1

Re-entry on SLRE MOMENTUM2

Simple MomentumPercent (%)10

Range Breakout09:45HighLowInstrument

2

Lots15

PositionBuy

Option TypePut

ExpiryWeekly

Select Strike CriteriaClosest Premium

Premium100

Target ProfitPoints (Pts)0

Stop LossPercent (%)8

Trail SLPoints11

Re-entry on TgtRE ASAP1

Re-entry on SLRE MOMENTUM2

Simple MomentumPercent (%)10

Range Breakout09:45HighLowInstrument

Overall strategy settings

Overall Stop LossMax Loss0

Overall Re-entry on SLRE ASAP1

Overall TargetMax Profit0

Overall Re-entry on TgtRE ASAP1

Trailing OptionsLock

If profit reaches0Lock profit0

Date

Enter the duration of your backtest

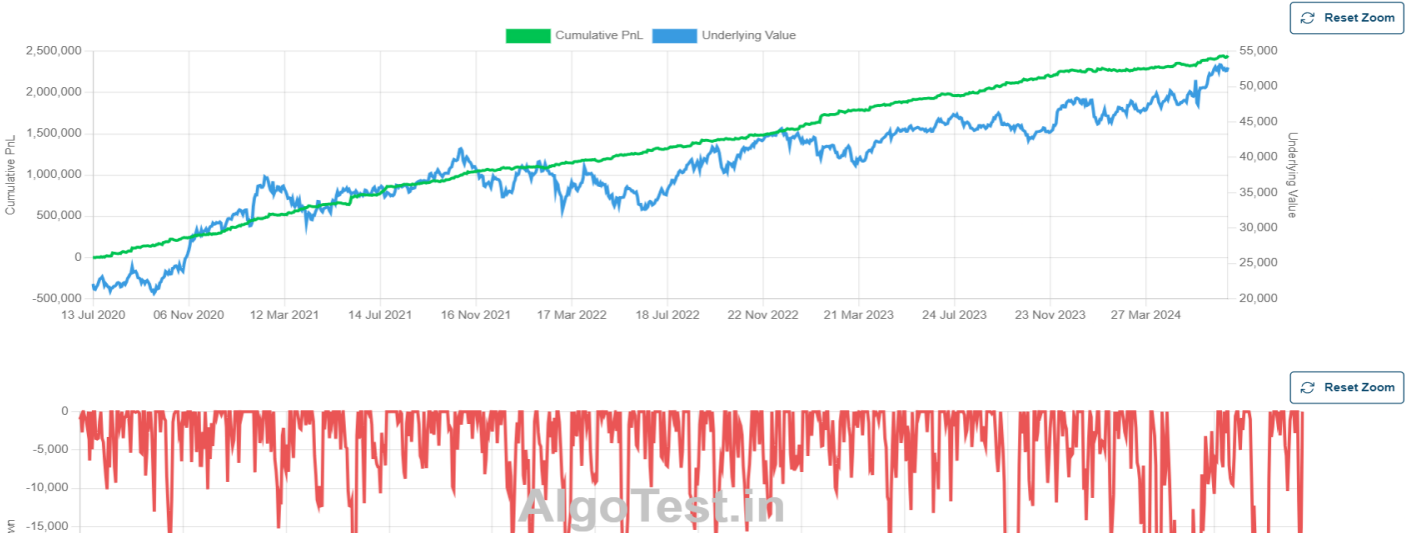
Start Date2020-07-13End Date2024-07-13

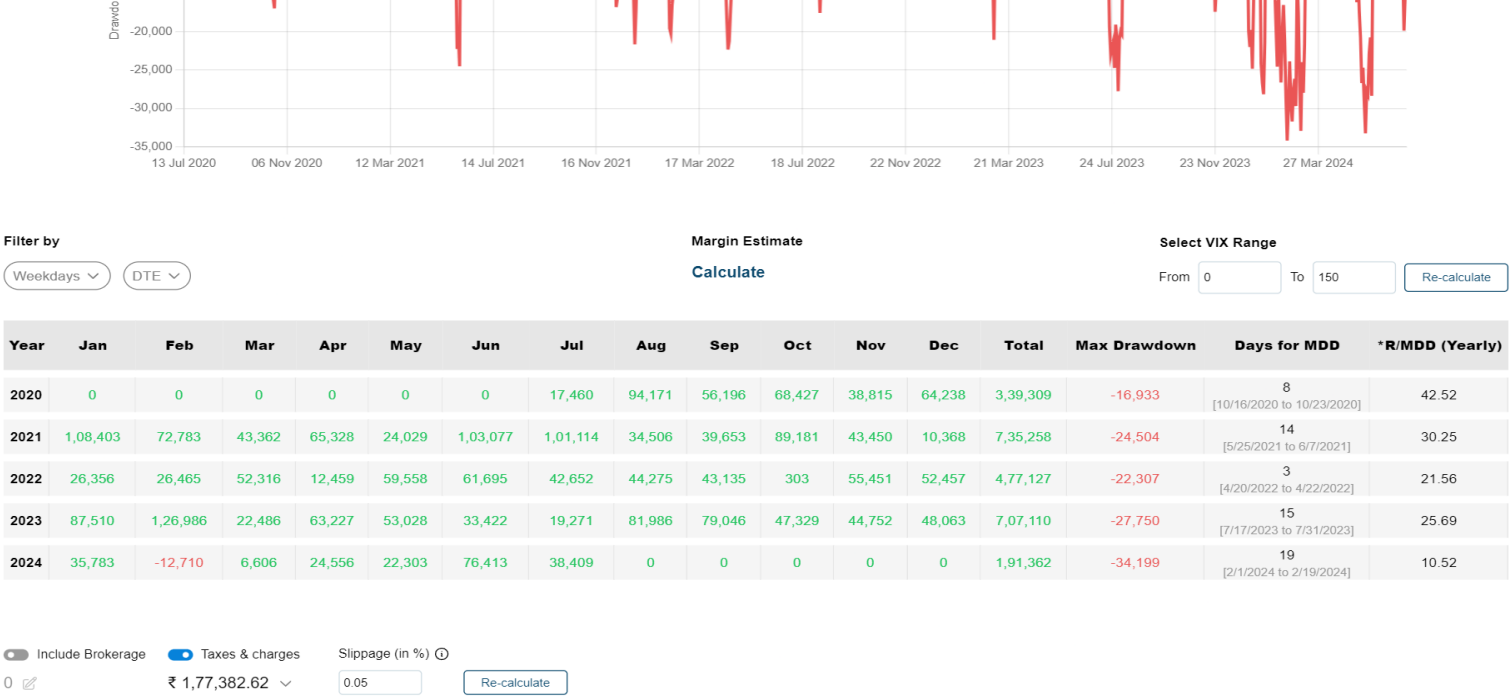
Results

Following results are backtested results on historical data. These historical simulations do not represent actual trading and have not been executed in the live market. Know more

Filter Days:

AllDaysBudget Days





Curve Fitting Analysis

Monte Carlo Drawdown: ⓘ

In/Out Sample: ⓘ ☐

Run 10000 Simulations

| | | | | | |
|----------------------------------|----------------|-------------------------------|----------------------------|----------------------------|-------|
| Overall Profit | ₹ 24,50,168.05 | Average Loss on Losing Trades | ₹ -3,336.26 | Return/MaxDD | 17.90 |
| No. of Trades | 985 | Max Profit in Single Trade | ₹ 68,933.1 | Reward to Risk Ratio | 2.10 |
| Average Profit per Trade | ₹ 2,487.48 | Max Loss in Single Trade | ₹ -17,156.2 | Expectancy Ratio | 0.75 |
| Win % | 56.35 | Max Drawdown | ₹ -34,199.95 | Max Win Streak (trades) | 10 |
| Loss % | 43.65 | Duration of Max Drawdown | 19 [2/1/2024 to 2/19/2024] | Max Losing Streak (trades) | 6 |
| Average Profit on Winning Trades | ₹ 6,999.57 | | | Max trades in any drawdown | 40 |

Download trades

Full Report

Sort By: Entry date Asc Desc Showing 1 - 10 trades out of 985

| Index | Entry Date | Entry Time | Exit Date | Exit Time | Type | Strike | B/S | Qty | Entry Price | Exit Price | Vix | P/L |
|-------|------------|-------------|------------|-------------|------|--------|-----|-----|-------------|------------|-------|----------|
| 1 | 2020-07-13 | 9:30:00 AM | 2020-07-13 | 3:10:00 PM | | | | | | | 25.19 | -870.22 |
| 1.1 | 2020-07-13 | 9:38:00 AM | 2020-07-13 | 9:41:00 AM | PE | 21800 | Buy | 225 | 101.10 | 95.90 | | -1169.66 |
| 1.2 | 2020-07-13 | 9:50:00 AM | 2020-07-13 | 9:58:00 AM | PE | 21800 | Buy | 225 | 107.85 | 118.14 | | 2314.58 |
| 1.3 | 2020-07-13 | 10:16:00 AM | 2020-07-13 | 10:18:00 AM | PE | 21700 | Buy | 225 | 110.61 | 101.65 | | -2015.13 |
| 2 | 2020-07-14 | 9:30:00 AM | 2020-07-14 | 3:10:00 PM | | | | | | | 26.17 | 523.59 |
| 2.1 | 2020-07-14 | 9:45:00 AM | 2020-07-14 | 9:52:00 AM | PE | 21100 | Buy | 225 | 103.35 | 101.00 | | -529.24 |
| 2.2 | 2020-07-14 | 10:16:00 AM | 2020-07-14 | 10:24:00 AM | PE | 21100 | Buy | 225 | 110.56 | 117.59 | | 1583.08 |
| 2.3 | 2020-07-14 | 10:33:00 AM | 2020-07-14 | 10:38:00 AM | PE | 21000 | Buy | 225 | 107.85 | 105.50 | | -530.25 |
| 3 | 2020-07-15 | 9:30:00 AM | 2020-07-15 | 3:10:00 PM | | | | | | | 26.31 | -1876.21 |
| 3.1 | 2020-07-15 | 9:31:00 AM | 2020-07-15 | 9:34:00 AM | CE | 22100 | Buy | 225 | 103.90 | 112.49 | | 1933.16 |
| 3.2 | 2020-07-15 | 2:39:00 PM | 2020-07-15 | 2:40:00 PM | PE | 21100 | Buy | 225 | 115.71 | 106.35 | | -2106.23 |
| 3.3 | 2020-07-15 | 9:36:00 AM | 2020-07-15 | 9:41:00 AM | CE | 22200 | Buy | 225 | 101.75 | 108.50 | | 1517.60 |
| 3.4 | 2020-07-15 | 10:18:00 AM | 2020-07-15 | 10:26:00 AM | CE | 22200 | Buy | 225 | 117.61 | 113.09 | | -1015.95 |
| 3.5 | 2020-07-15 | 2:41:00 PM | 2020-07-15 | 2:42:00 PM | PE | 21000 | Buy | 225 | 103.90 | 94.10 | | -2204.77 |
| 4 | 2020-07-16 | 9:30:00 AM | 2020-07-16 | 3:10:00 PM | | | | | | | 26.46 | 5689.01 |
| 4.1 | 2020-07-16 | 9:38:00 AM | 2020-07-16 | 9:40:00 AM | CE | 21200 | Buy | 225 | 98.65 | 152.62 | | 12144.23 |
| 4.2 | 2020-07-16 | 9:33:00 AM | 2020-07-16 | 9:34:00 AM | PE | 21000 | Buy | 225 | 121.06 | 111.24 | | -2208.63 |
| 4.3 | 2020-07-16 | 9:45:00 AM | 2020-07-16 | 9:46:00 AM | CE | 21300 | Buy | 225 | 102.30 | 94.00 | | -1867.08 |
| 4.4 | 2020-07-16 | 9:48:00 AM | 2020-07-16 | 9:49:00 AM | CE | 21300 | Buy | 225 | 130.87 | 120.29 | | -2379.50 |
| 5 | 2020-07-17 | 9:30:00 AM | 2020-07-17 | 3:10:00 PM | | | | | | | 25.10 | -588.31 |
| 5.1 | 2020-07-17 | 10:46:00 AM | 2020-07-17 | 10:49:00 AM | PE | 20700 | Buy | 225 | 105.65 | 109.10 | | 774.59 |
| 5.2 | 2020-07-17 | 10:51:00 AM | 2020-07-17 | 10:52:00 AM | PE | 20600 | Buy | 225 | 105.45 | 96.90 | | -1924.01 |
| 5.3 | 2020-07-17 | 11:07:00 AM | 2020-07-17 | 11:12:00 AM | PE | 20600 | Buy | 225 | 104.90 | 107.40 | | 561.12 |
| 6 | 2020-07-20 | 9:30:00 AM | 2020-07-20 | 3:10:00 PM | | | | | | | 24.57 | -104.75 |
| 6.1 | 2020-07-20 | 9:48:00 AM | 2020-07-20 | 9:49:00 AM | CE | 23200 | Buy | 225 | 110.86 | 118.89 | | 1807.90 |
| 6.2 | 2020-07-20 | 9:44:00 AM | 2020-07-20 | 9:47:00 AM | PE | 21400 | Buy | 225 | 104.95 | 96.45 | | -1912.66 |
| 7 | 2020-07-21 | 9:30:00 AM | 2020-07-21 | 3:10:00 PM | | | | | | | 24.47 | -978.76 |
| 7.1 | 2020-07-21 | 2:20:00 PM | 2020-07-21 | 2:21:00 PM | CE | 23300 | Buy | 225 | 102.85 | 106.55 | | 831.44 |

| | | | | | | | | | | | | |
|------|------------|-------------|------------|-------------|----|-------|-----|-----|--------|--------|-------|----------|
| 7.1 | 2020-07-21 | 2:13:00 PM | 2020-07-21 | 2:17:00 PM | CE | 23400 | Buy | 225 | 99.35 | 91.30 | | 5571.74 |
| 7.2 | 2020-07-21 | 2:41:00 PM | 2020-07-21 | 2:42:00 PM | CE | 23400 | Buy | 225 | | | | -1810.20 |
| 8 | 2020-07-22 | 9:30:00 AM | 2020-07-22 | 3:10:00 PM | | | | | | | 24.88 | 8044.85 |
| 8.1 | 2020-07-22 | 9:35:00 AM | 2020-07-22 | 9:36:00 AM | PE | 22400 | Buy | 225 | 110.21 | 163.27 | | 11939.23 |
| 8.2 | 2020-07-22 | 9:38:00 AM | 2020-07-22 | 9:39:00 AM | PE | 22200 | Buy | 225 | 117.01 | 99.70 | | -3894.38 |
| 9 | 2020-07-23 | 9:30:00 AM | 2020-07-23 | 3:10:00 PM | | | | | | | 24.53 | -6215.94 |
| 9.1 | 2020-07-23 | 11:02:00 AM | 2020-07-23 | 11:03:00 AM | CE | 22900 | Buy | 225 | 129.81 | 119.29 | | -2368.02 |
| 9.2 | 2020-07-23 | 9:32:00 AM | 2020-07-23 | 9:33:00 AM | PE | 22700 | Buy | 225 | 89.99 | 85.71 | | -964.77 |
| 9.3 | 2020-07-23 | 11:10:00 AM | 2020-07-23 | 11:12:00 AM | CE | 22900 | Buy | 225 | 133.97 | 123.14 | | -2436.42 |
| 9.4 | 2020-07-23 | 11:15:00 AM | 2020-07-23 | 11:16:00 AM | CE | 23000 | Buy | 225 | 86.44 | 84.46 | | -446.73 |
| 10 | 2020-07-24 | 9:30:00 AM | 2020-07-24 | 3:10:00 PM | | | | | | | 25.10 | 6673.50 |
| 10.1 | 2020-07-24 | 9:35:00 AM | 2020-07-24 | 9:56:00 AM | PE | 21600 | Buy | 225 | 106.70 | 99.05 | | -1721.90 |
| 10.2 | 2020-07-24 | 10:38:00 AM | 2020-07-24 | 10:42:00 AM | PE | 21600 | Buy | 225 | 114.06 | 136.83 | | 5124.27 |
| 10.3 | 2020-07-24 | 11:00:00 AM | 2020-07-24 | 11:06:00 AM | PE | 21400 | Buy | 225 | 104.40 | 118.94 | | 3271.12 |

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