

Instrument settings

IndexBanknifty

Underlying fromCashFutures

Entry settings

Strategy TypeIntradayBTSTPositional

Entry Time09:30Exit Time15:15

No re-entry after

Legwise settings

Square OffPartialComplete

Trail SL to Break-even priceAll LogsSL Legs

Leg Builder

Collapse

Select segmentsFuturesOptions

Total Lot1

PositionBuySell

Option TypeCallPut

ExpiryWeekly

Select Strike CriteriaStrike Type

Strike TypeATM

Add Leg

Legs

#1

Lots1

PositionSell

Option TypeCall

ExpiryWeekly

Select Strike CriteriaStrike TypeOTM3

Target ProfitPoints (Pts)0

Stop LossPercent (%)40

Trail SLO

Re-entry on TgtRE ASAP1

Re-entry on SLORE ASAP1

Simple MomentumPoints (Pts)10

Range Breakout09:45HighLowInstrument

#2

Lots1

PositionSell

Option TypePut

ExpiryWeekly

Select Strike CriteriaStrike TypeOTM3

Target ProfitPoints (Pts)0

Stop LossPercent (%)40

Trail SLO

Re-entry on TgtRE ASAP1

Re-entry on SLORE ASAP1

Simple MomentumPoints (Pts)10

Range Breakout09:45HighLowInstrument

#3

Lots1

PositionBuy

Option TypeCall

ExpiryWeekly

Select Strike CriteriaPremiumPremium <=1

Target ProfitPoints (Pts)0

Stop LossPoints (Pts)0

Trail SLO

Re-entry on TgtRE ASAP1

Re-entry on SLORE ASAP1

Simple MomentumPoints (Pts)10

Range Breakout09:45HighLowInstrument

#4

Lots1

PositionBuy

Option TypePut

ExpiryWeekly

Select Strike CriteriaPremiumPremium <=1

Target ProfitPoints (Pts)0

Stop LossPoints (Pts)0

Trail SLO

Re-entry on TgtRE ASAP1

Re-entry on SLORE ASAP1

Simple MomentumPoints (Pts)10

Range Breakout09:45HighLowInstrument

Overall strategy settings

Overall Stop LossMax Loss0

Overall Re-entry on SLORE ASAP1

Overall TargetMax Profit0

Overall Re-entry on TgtRE ASAP1

Trailing OptionsLock

If profit reaches0Lock profit0

Date

Enter the duration of your backtest

Start Date2019-01-01End Date2024-06-06

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



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	3,069	-257	2,886	3,550	1,221	5,534	8,057	-780	5,637	9,623	6,665	2,640	47,847	-4,018	13 [5/10/2019 to 5/22/2019]	11.9
2020	6,189	595	26,431	-6,006	3,945	2,413	5,801	5,641	5,389	9,111	16,903	9,437	85,854	-14,221	65 [4/8/2020 to 5/11/2020]	6.02
2021	1,987	-7,437	12,305	10,370	5,458	3,889	7,749	6,450	-266	4,263	8,129	7,084	59,983	-15,894	18 [2/2/2021 to 2/19/2021]	3.77
2022	-2,638	8,279	-5,242	5,392	4,304	954	4,518	5,315	7,470	3,252	-2,808	-2,829	25,966	-7,854	28 [2/25/2022 to 3/24/2022]	3.33
2023	4,073	-6,491	-98	1,699	2,863	3,060	1,803	287	-3,322	-553	-2,409	1,428	2,340	-9,763	8 [2/1/2023 to 2/8/2023]	0.24
2024	4,483	3,757	5,963	11,020	4,003	90	0	0	0	0	0	0	29,319	-7,884	9 [2/14/2024 to 2/22/2024]	8.64

Include Brokerage

Taxes & charges

Slippage (in %)

0

₹ 12,160.89

0

Re-calculate

Curve Fitting Analysis

Monte Carlo Drawdown: In/Out Sample:

Run 10000 Simulations

Overall Profit	₹ 2,51,310.75	Average Loss on Losing Trades	₹ -877.72	Return/MaxDD	2.91
No. of Trades	1334	Max Profit in Single Trade	₹ 8,339.25	Reward to Risk Ratio	0.80
Average Profit per Trade	₹ 188.39	Max Loss in Single Trade	₹ -6,893.25	Expectancy Ratio	0.21
Win %	67.39	Max Drawdown	₹ -15,894	Max Win Streak (trades)	13
Loss %	32.61	Duration of Max Drawdown	18 [2/2/2021 to 2/19/2021]	Max Losing Streak (trades)	5
Average Profit on Winning Trades	₹ 704.25			Max trades in any drawdown	178

Download trades

Full Report

Sort By: Entry date Asc Desc Showing 1 - 10 trades out of 1334

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM							16.20	164.25
1.1	2019-01-01	9:30:00 AM	2019-01-01	2:32:00 PM	CE	27400	Sell	15	59.25	82.95		-355.50
1.2	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	PE	26800	Sell	15	46.25	11.35		523.50
1.3	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	CE	28400	Buy	15	0.95	0.95		0.00
1.4	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	PE	24000	Buy	15	1.00	0.75		-3.75
2	2019-01-02	9:30:00 AM	2019-01-02	3:15:00 PM							15.87	-378.75
2.1	2019-01-02	9:30:00 AM	2019-01-02	10:20:00 AM	CE	27600	Sell	15	32.45	45.45		-195.00
2.2	2019-01-02	9:30:00 AM	2019-01-02	9:37:00 AM	PE	27000	Sell	15	29.25	40.95		-175.50
2.3	2019-01-02	9:30:00 AM	2019-01-02	3:15:00 PM	CE	28200	Buy	15	0.90	0.55		-5.25
2.4	2019-01-02	9:30:00 AM	2019-01-02	3:15:00 PM	PE	25800	Buy	15	0.95	0.75		-3.00
3	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM							16.53	56.25
3.1	2019-01-03	9:30:00 AM	2019-01-03	9:38:00 AM	CE	27400	Sell	15	7.65	10.70		-45.75
3.2	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM	PE	26800	Sell	15	8.75	0.10		129.75
3.3	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM	CE	27600	Buy	15	1.00	0.05		-14.25
3.4	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM	PE	26600	Buy	15	0.95	0.05		-13.50
4	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM							16.56	-39.75
4.1	2019-01-04	9:30:00 AM	2019-01-04	12:32:00 PM	CE	27300	Sell	15	132.50	185.50		-795.00
4.2	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	PE	26700	Sell	15	88.35	38.80		743.25
4.3	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	CE	29000	Buy	15	1.00	0.80		-3.00
4.4	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	PE	25100	Buy	15	0.25	1.25		15.00
5	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM							16.00	18.75
5.1	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	CE	27700	Sell	15	62.65	35.50		407.25
5.2	2019-01-07	9:30:00 AM	2019-01-07	2:59:00 PM	PE	27100	Sell	15	62.60	87.65		-375.75
5.3	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	CE	28600	Buy	15	1.00	0.55		-6.75
5.4	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	PE	25000	Buy	15	1.00	0.60		-6.00
6	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM							16.37	147.75
6.1	2019-01-08	9:30:00 AM	2019-01-08	10:06:00 AM	CE	27500	Sell	15	55.95	78.35		-336.00
6.2	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	PE	26900	Sell	15	45.85	13.65		483.00
6.3	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	CE	28400	Buy	15	0.90	1.35		6.75
6.4	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	PE	25100	Buy	15	0.90	0.50		-6.00
7	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM							15.35	-247.50
7.1	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM	CE	27900	Sell	15	21.80	22.40		-9.00
7.2	2019-01-09	9:30:00 AM	2019-01-09	1:59:00 PM	PE	27300	Sell	15	38.15	53.40		-228.75
7.3	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM	CE	28400	Buy	15	1.00	0.60		-6.00
7.4	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM	PE	25900	Buy	15	0.90	0.65		-3.75
8	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM							15.40	90.75
8.1	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	CE	27900	Sell	15	3.90	0.05		57.75
8.2	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	PE	27300	Sell	15	3.00	0.05		44.25
8.3	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	CE	28100	Buy	15	0.30	0.05		-3.75
8.4	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	PE	27100	Buy	15	0.60	0.10		-7.50
9	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM							15.30	392.25
9.1	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	CE	27900	Sell	15	82.35	61.90		306.75
9.2	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	PE	27300	Sell	15	105.65	99.95		85.50
9.3	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	PE	24500	Buy	15	0.90	0.90		0.00
10	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM							16.23	309.00
10.1	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	CE	27600	Sell	15	71.95	58.45		202.50
10.2	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	PE	27000	Sell	15	65.10	57.65		111.75
10.3	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	CE	28900	Buy	15	0.70	0.80		1.50
10.4	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	PE	24400	Buy	15	0.90	0.45		-6.75

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