Backtest

Instrument settings

Index `Nifty`

Underlying from ⓘ [Cash] [Futures]

Entry settings

Strategy Type [Intraday] [BTST] [Positional]

Entry Time `09:25`   Exit Time `15:15`

No re-entry after ⏺

Legwise settings

Square Off ⓘ [Partial] [Complete]

Trail SL to Break-even price ⓘ ☐ [All Legs] [SL Legs]

Leg Builder   Collapse

Select segments	Total Lot	Position	Option Type	Expiry	Select Strike Criteria	Strike Type
[Futures] [Options]	1	[Buy] [Sell]	[Call] [Put]	Weekly	Strike Type	ATM

Add Leg

Legs

1

Lots	Position	Option Type	Expiry	Select Strike Criteria	Premium
1	Sell	Call	Weekly	Premium <=	15

Target Profit ⏺ Points (Pts) 0
Stop Loss 🔵 Percent (%) 50
Trail SL ⏺ Points 0 0
Re-entry on Tgt ⏺ RE ASAP 1
Re-entry on SL ⏺ RE COST 1
Simple Momentum ⏺ Points (Pts) ↑ 0
Range Breakout ⏺ 09:45 [High] [Low] Instrument

2

Lots	Position	Option Type	Expiry	Select Strike Criteria	Premium
1	Sell	Put	Weekly	Premium <=	15

Target Profit ⏺ Points (Pts) 0
Stop Loss 🔵 Percent (%) 50
Trail SL ⏺ Points 0 0
Re-entry on Tgt ⏺ RE ASAP 1
Re-entry on SL ⏺ RE COST 1
Simple Momentum ⏺ Points (Pts) ↑ 0
Range Breakout ⏺ 09:45 [High] [Low] Instrument

Overall strategy settings

Overall Stop Loss ⏺ Total Premium % 30
Overall Re-entry on SL ⓘ ⏺ RE ASAP 1

Overall Target ⏺ Max Profit 0
Overall Re-entry on Tgt ⓘ ⏺ RE ASAP 1

Trailing Options ⏺ Lock
If profit reaches 0   Lock profit 0

Date
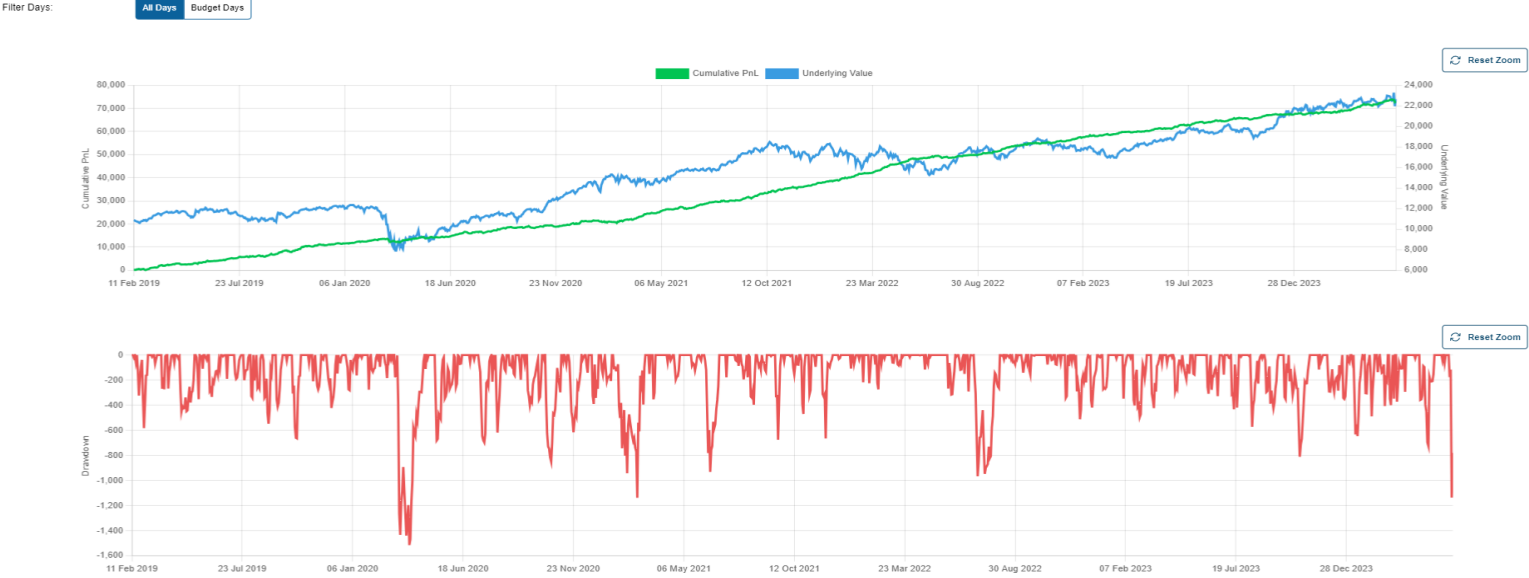
Enter the duration of your backtest

Start Date `2019-01-01`   End Date `2024-06-06`

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

Filter Days: [All Days] [Budget Days]

Legend: Cumulative PnL (green) · Underlying Value (blue)

Drawdown chart

Filter by [Weekdays ∨] [DTE ∨]   Margin Estimate Calculate   Select VIX Range From 0 To 150 Re-calculate

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	0	253	1,715	568	1,011	878	1,413	50	2,423	1,588	1,220	321	11,445	-665	9 [10/7/2019 to 10/15/2019]	19.38
2020	977	1,062	-1,016	1,478	388	1,138	1,237	930	1,020	298	240	1,843	9,600	-1,515	23 [3/5/2020 to 3/27/2020]	6.31
2021	17	-106	2,207	1,830	1,650	1,336	1,536	667	2,567	2,073	558	2,405	16,743	-1,138	35 [1/20/2021 to 2/23/2021]	14.7
2022	977	2,457	1,923	2,647	2,231	1,502	-143	423	1,690	2,290	1,100	805	17,905	-966	6 [7/1/2022 to 7/6/2022]	18.68
2023	1,683	555	1,088	803	1,312	931	1,752	668	1,233	-45	1,851	143	11,980	-811	15 [10/5/2023 to 10/19/2023]	14.88
2024	340	196	1,496	1,435	2,472	-603	0	0	0	0	0	0	5,336	-1,136	5 [5/31/2024 to 6/4/2024]	10.91

⏺ Include Brokerage   ⏺ Taxes & charges   Slippage (in %) ⓘ
₹ 1,416.39   0   Re-calculate

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Curve Fitting Analysis

Monte Carlo Drawdown: ⓘ **In/Out Sample:** ⓘ ◯

[Run 10000 Simulations]

Overall Profit	₹ 73,010	Average Loss on Losing Trades	₹ -113.67	Return/MaxDD	9.06
No. of Trades	1305	Max Profit in Single Trade	₹ 632.5	Reward to Risk Ratio	1.27
Average Profit per Trade	₹ 55.95	Max Loss in Single Trade	₹ -1,020	Expectancy Ratio	0.49
Win %	65.82	Max Drawdown	₹ -1,515	Max Win Streak (trades)	17
Loss %	34.18	Duration of Max Drawdown	23 [3/5/2020 to 3/27/2020]	Max Losing Streak (trades)	6
Average Profit on Winning Trades	₹ 144.01			Max trades in any drawdown	31

[↓ Download trades]

Full Report

Sort By: Entry date [Asc] [Desc]   Showing **1 - 10** trades out of **1305**

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2019-02-11	9:25:00 AM	2019-02-11	3:15:00 PM							16.09	210.00
1.1	2019-02-11	9:25:00 AM	2019-02-11	3:15:00 PM	CE	11050	Sell	25	9.95	5.95		100.00
1.2	2019-02-11	9:25:00 AM	2019-02-11	3:15:00 PM	PE	10700	Sell	25	10.50	6.10		110.00
2	2019-02-12	9:25:00 AM	2019-02-12	3:15:00 PM							15.73	13.75
2.1	2019-02-12	9:25:00 AM	2019-02-12	3:15:00 PM	CE	11050	Sell	25	6.90	2.80		102.50
2.2	2019-02-12	9:25:00 AM	2019-02-12	9:58:00 AM	PE	10750	Sell	25	7.10	10.65		-88.75
3	2019-02-13	9:25:00 AM	2019-02-13	3:15:00 PM							15.42	-21.25
3.1	2019-02-13	9:25:00 AM	2019-02-13	3:15:00 PM	CE	11000	Sell	25	6.70	1.05		141.25
3.2	2019-02-13	9:25:00 AM	2019-02-13	10:10:00 AM	PE	10800	Sell	25	13.00	19.50		-162.50
4	2019-02-14	9:25:00 AM	2019-02-14	3:15:00 PM							15.79	283.75
4.1	2019-02-14	9:25:00 AM	2019-02-14	3:15:00 PM	CE	10800	Sell	25	13.95	0.05		347.50
4.2	2019-02-14	9:25:00 AM	2019-02-14	1:39:00 PM	PE	10700	Sell	25	5.10	7.65		-63.75
5	2019-02-15	9:25:00 AM	2019-02-15	3:15:00 PM							16.57	-56.25
5.1	2019-02-15	9:25:00 AM	2019-02-15	3:15:00 PM	CE	10950	Sell	25	12.80	9.00		95.00
5.2	2019-02-15	9:25:00 AM	2019-02-15	11:01:00 AM	PE	10400	Sell	25	12.05	18.10		-151.25
6	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM							17.08	212.50
6.1	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM	CE	10900	Sell	25	13.15	5.90		181.25
6.2	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM	PE	10400	Sell	25	14.45	13.20		31.25
7	2019-02-19	9:25:00 AM	2019-02-19	3:15:00 PM							17.90	-131.25
7.1	2019-02-19	9:25:00 AM	2019-02-19	12:48:00 PM	CE	10850	Sell	25	9.00	13.50		-112.50
7.2	2019-02-19	9:25:00 AM	2019-02-19	3:15:00 PM	PE	10450	Sell	25	13.80	14.55		-18.75
8	2019-02-20	9:25:00 AM	2019-02-20	3:07:00 PM							17.72	-192.50
8.1	2019-02-20	9:25:00 AM	2019-02-20	3:07:00 PM	CE	10800	Sell	25	7.10	10.65		-88.75
8.2	2019-02-20	9:25:00 AM	2019-02-20	11:56:00 AM	PE	10550	Sell	25	8.35	12.50		-103.75
9	2019-02-21	9:25:00 AM	2019-02-21	3:15:00 PM							16.83	141.25
9.1	2019-02-21	9:25:00 AM	2019-02-21	11:39:00 AM	CE	10800	Sell	25	6.45	9.70		-81.25
9.2	2019-02-21	9:25:00 AM	2019-02-21	3:15:00 PM	PE	10700	Sell	25	9.00	0.10		222.50
10	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM							15.82	87.50
10.1	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM	CE	11000	Sell	25	10.00	9.50		12.50
10.2	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM	PE	10500	Sell	25	13.15	10.15		75.00

[Download Report]

« ‹ **1** 2 3 4 5 6 › »

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