

Instrument settings

Index

Nifty

Underlying from

Cash

Futures

Entry settings

Strategy Type

Intraday

BTST

Positional

Entry Time

09:30

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

Futures

Options

Total Lot

1

Position

Buy

Sell

Option Type

Call

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

Strike Type

ATM

Add Leg

Legs

1

Lots

1

Position

Sell

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Premium <=

Premium

30

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

40

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

2

Lots

1

Position

Sell

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Premium <=

Premium

30

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

40

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

3

Lots

1

Position

Buy

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Premium <=

Premium

1

Target Profit

Points (Pts)

0

Stop Loss

Points (Pts)

0

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

4

Lots

1

Position

Buy

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Premium <=

Premium

1

Target Profit

Points (Pts)

0

Stop Loss

Points (Pts)

0

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

Overall strategy settings

Overall Stop Loss

Max Loss

0

Overall Target

Max Profit

0

Trailing Options

Lock

Overall Re-entry on SL

RE ASAP

1

Overall Re-entry on Tgt

RE ASAP

1

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



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	0	1,027	1,851	2,377	2,708	2,653	3,946	-2,080	3,680	923	2,653	1,677	21,420	-2,303	26 [8/5/2019 to 8/30/2019]	10.47
2020	732	168	-71	1,076	522	1,643	1,985	1,158	965	2,432	-368	1,391	11,636	-1,653	4 [12/1/2020 to 12/24/2020]	7.01
2021	886	123	4,681	1,292	2,182	827	141	1,020	-328	2,980	2,171	6,416	22,393	-2,000	28 [8/25/2021 to 9/21/2021]	11.19
2022	346	4,308	2,711	996	3,611	1,840	-691	1,927	2,518	1,333	2,348	-1,948	19,302	-2,441	30 [11/30/2022 to 12/29/2022]	7.97
2023	1,023	-1,108	-487	2,695	928	1,505	98	122	1,706	-603	903	1,735	8,518	-1,983	58 [2/2/2023 to 3/31/2023]	4.32
2024	358	963	2,691	1,541	2,271	568	0	0	0	0	0	0	8,395	-2,028	11 [1/9/2024 to 1/19/2024]	9.62

Include Brokerage

Taxes & charges

Slippage (in %)

0

Re-calculate

0

₹ 2,954.79

▼

Curve Fitting Analysis

Monte Carlo Drawdown: In/Out Sample:

Run 10000 Simulations

Overall Profit	₹ 91,666.25	Average Loss on Losing Trades	₹ -272.84	Return/MaxDD	5.86
No. of Trades	1305	Max Profit in Single Trade	₹ 1,337.5	Reward to Risk Ratio	0.84
Average Profit per Trade	₹ 70.24	Max Loss in Single Trade	₹ -742.5	Expectancy Ratio	0.26
Win %	68.20	Max Drawdown	₹ -2,938.75	Max Win Streak (trades)	24
Loss %	31.80	Duration of Max Drawdown	44 [11/30/2022 to 1/12/2023]	Max Losing Streak (trades)	5
Average Profit on Winning Trades	₹ 230.22			Max trades in any drawdown	114

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	9:30:00 AM	2019-02-11	3:15:00 PM							16.08	110.00
1.1	2019-02-11	9:30:00 AM	2019-02-11	2:38:00 PM	CE	11000	Sell	25	17.60	24.65		-176.25
1.2	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	PE	10750	Sell	25	21.85	11.25		265.00
1.3	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	CE	11200	Buy	25	0.75	1.20		11.25
1.4	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	PE	10400	Buy	25	0.90	1.30		10.00
2	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM							15.69	-70.00
2.1	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM	CE	11000	Sell	25	15.40	6.65		218.75
2.2	2019-02-12	9:30:00 AM	2019-02-12	2:44:00 PM	PE	10850	Sell	25	27.90	39.05		-278.75
2.3	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM	CE	11200	Buy	25	0.90	0.65		-6.25
2.4	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM	PE	10450	Buy	25	1.00	0.85		-3.75
3	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM							15.52	303.75
3.1	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM	CE	10900	Sell	25	29.50	6.55		573.75
3.2	2019-02-13	9:30:00 AM	2019-02-13	10:13:00 AM	PE	10850	Sell	25	27.35	38.30		-273.75
3.3	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM	CE	11100	Buy	25	0.75	0.50		-6.25
3.4	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM	PE	10600	Buy	25	0.80	1.20		10.00
4	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM							15.97	163.75
4.1	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM	CE	10800	Sell	25	14.05	0.05		350.00
4.2	2019-02-14	9:30:00 AM	2019-02-14	10:12:00 AM	PE	10750	Sell	25	14.50	20.30		-145.00
4.3	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM	CE	10900	Buy	25	0.90	0.05		-21.25
4.4	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM	PE	10650	Buy	25	0.85	0.05		-20.00
5	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM							16.63	-147.50
5.1	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM	CE	10900	Sell	25	22.45	16.95		137.50
5.2	2019-02-15	9:30:00 AM	2019-02-15	11:00:00 AM	PE	10550	Sell	25	28.10	39.35		-281.25
5.3	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM	CE	11400	Buy	25	1.00	0.85		-3.75
6	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM							17.26	323.75
6.1	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	CE	10850	Sell	25	21.80	11.05		268.75
6.2	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	PE	10500	Sell	25	27.20	25.15		51.25
6.3	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	CE	11200	Buy	25	0.95	0.85		-2.50
6.4	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	PE	9500	Buy	25	1.00	1.25		6.25
7	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM							17.89	-473.75
7.1	2019-02-19	9:30:00 AM	2019-02-19	12:48:00 PM	CE	10800	Sell	25	18.55	25.95		-185.00
7.2	2019-02-19	9:30:00 AM	2019-02-19	2:50:00 PM	PE	10550	Sell	25	27.90	39.05		-278.75
7.3	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM	CE	11200	Buy	25	1.00	0.90		-2.50
7.4	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM	PE	9500	Buy	25	1.00	0.70		-7.50
8	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM							17.77	110.00
8.1	2019-02-20	9:30:00 AM	2019-02-20	3:03:00 PM	CE	10750	Sell	25	16.05	22.45		-160.00
8.2	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM	PE	10600	Sell	25	17.30	6.35		273.75
8.3	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM	CE	10900	Buy	25	1.00	0.75		-6.25
8.4	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM	PE	10100	Buy	25	0.80	0.90		2.50
9	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM							17.00	517.50
9.1	2019-02-21	9:30:00 AM	2019-02-21	11:26:00 AM	CE	10750	Sell	25	18.95	26.55		-190.00
9.2	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM	PE	10750	Sell	25	29.60	0.05		738.75
9.3	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM	CE	10850	Buy	25	0.75	0.05		-17.50
9.4	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM	PE	10600	Buy	25	0.60	0.05		-13.75
10	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM							15.77	122.50
10.1	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	CE	10900	Sell	25	28.15	29.25		-27.50
10.2	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	PE	10600	Sell	25	24.00	18.00		150.00
10.3	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	CE	11900	Buy	25	1.00	1.00		0.00

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