

NIFTY BUYING SCALP

KEERTHUX [Template #8811193 ↗](#) Backtest #10099106260913

A

ran as **intraday** · observed intraday · 2026-03-13 → 2026-09-12 · 124 sessions · traded 2026-03-13 → 2026-09-11

Robust — Robust performance before costs

What do these numbers mean?

All



Light

Dark

Gross

Net of costs

Report

Trades & Data

Strategy

CAPITAL REQUIRED ⓘ

Rs. 25.0 K

GROSS P&L ⓘ

Rs. 14.37 L

before costs

GROSS ROI ⓘ

+5746.51%

CAGR (GROSS) ⓘ

+336064.28%

SHARPE (GROSS) ⓘ

23.07

SORTINO (GROSS) ⓘ

801.67

CALMAR (GROSS) ⓘ

43157.09

MAX DD · CAPITAL (GROSS) ⓘ

-7.8%

Rs. 1.9 K · eq.peak -0.2%

DAYS TRADED ⓘ

122 of 124

sessions with fills or a carried position — no-trade sessions still advance run_counter

WIN RATE ⓘ

98%

120W / 2L of 122 decided · 122 sessions with fills

GROSS EXPECTANCY / TRADE ⓘ

Rs. 326

4411 closed round-trips

STREAKS (TRADE DAYS) ⓘ

63 / 1

win / loss

AVG FILLS / MONTH ⓘ

1467.3

entry + exit

LOTS TRADED ⓘ

8822

entry + exit fills

Gross ROI 5747% (~351403% gross CAGR) on Rs.25K capital — before brokerage, slippage and statutory costs.

FULL STATISTICS

RETURNS

Capital Required	Rs. 25000
Total Gross P&L	Rs. 14,36,627
Total Gross ROI	+5746.51%
CAGR (annualised)	+336064.28%
Expectancy / Trade	Rs. 326 (1.30%)
Max Profit in a Day	Rs. 40228.0
Max Loss in a Day	Rs. -1947.0
Avg P&L / Day	Rs. 11776.0
Monthly Average Return	Rs. 205232 (820.93% of capital)
Total Costs	— (switch to Net)
Net P&L (after costs)	— (switch to Net)
Net ROI (after costs)	— (switch to Net)

RISK

Daily Return SD (gross)	31.89%
Monthly P&L SD	Rs. 83467
Max Drawdown (capital)	-7.79% (Rs. 1,947)
Max Drawdown (equity peak)	-0.19%

RATIOS & QUALITY

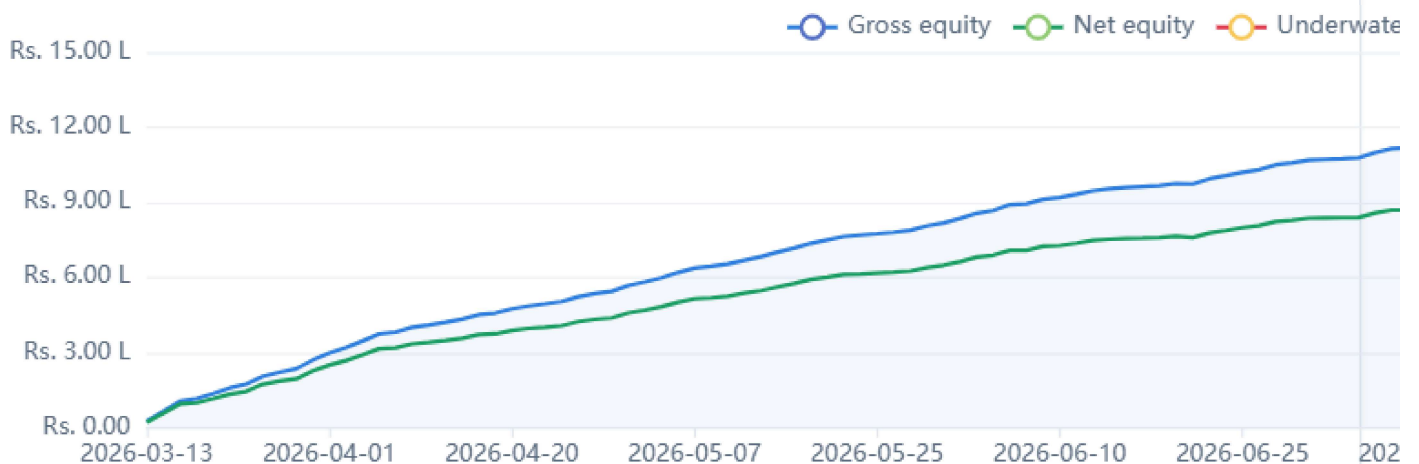
Calmar	43157.09
Sharpe	23.07
Sortino	801.67
Win Rate (of days traded)	98.0%
Win Days / Loss Days	120 / 2
Win Streak / Loss Streak (trade days)	63 / 1

TRADING ACTIVITY

Total Trading Days	122
Avg Fills / Day (entry+exit)	72.31
Avg Fills / Month (entry+exit)	1467.3
Avg Profit (profit days)	Rs. 12002.0
Avg Loss (loss days)	Rs. -1800.0
Avg Holding Time	9 min

Hover a dotted label for what the number means — full glossary under “What do these numbers mean?” above.

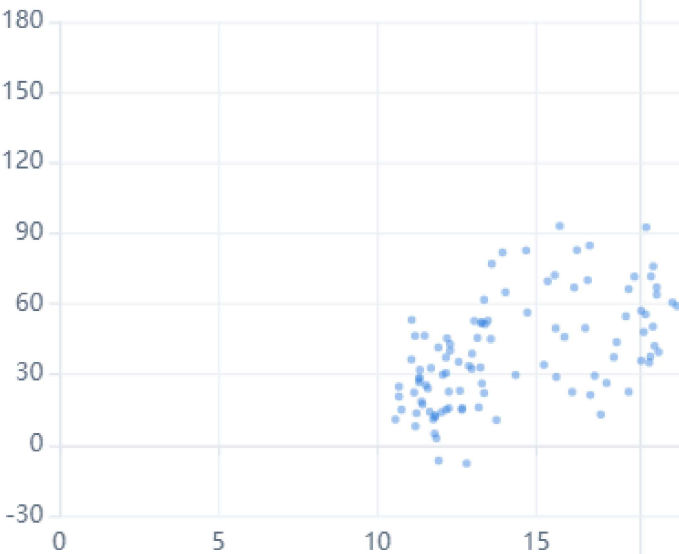
EQUITY CURVE & DRAWDOWN — gross · net · benchmark · drag to zoom





PERFORMANCE BY VOLATILITY REGIME — conditioned on India VIX (the question that breaks short-vol books)

VIX REGIME	DAYS	P&L	ROI%	WIN%
Very low	28	Rs. 1.56 L	+624.68%	96%
Low	37	Rs. 3.49 L	+1395.20%	97%
Normal	42	Rs. 5.80 L	+2318.37%	100%
Elevated	9	Rs. 2.12 L	+847.47%	100%
High	6	Rs. 1.40 L	+560.79%	100%



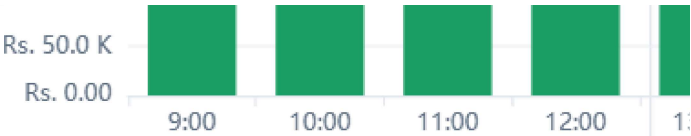
P&L ATTRIBUTION — by leg

SET / LEG	TRADES	NET P&L	WIN%
PE	1961	Rs. 6.28 L	53%
CE	2450	Rs. 6.53 L	52%

TIMING EDGE — day-of-week (t-stat flags significance)

DAY	DAYS	TOTAL	AVG	T-STAT
Mon	25	Rs. 2.81 L	Rs. 11.2 K	5.7 ●
Tue	23	Rs. 3.14 L	Rs. 13.7 K	6.5 ●
Wed	26	Rs. 2.90 L	Rs. 11.1 K	9.2 ●
Thu	24	Rs. 2.92 L	Rs. 12.2 K	9.9 ●
Fri	24	Rs. 2.60 L	Rs. 10.8 K	7.7 ●





EXIT ATTRIBUTION — what each exit rule contributed (gross)

EXIT TYPE	LEG ROUND-TRIPS	WINS	P&L	AVG / TRIP
Set exit	4236	2185	Rs. 13.60 L	Rs. 321
Universal exit	157	123	Rs. 70.2 K	Rs. 447
Eodflat	18	9	Rs. 6.1 K	Rs. 336

TOP-5 DRAWDOWNS

START	TROUGH	DEPTH %	₹	DAYS
2026-06-19	2026-06-22	-7.8%	Rs. 1.9 K	4
2026-07-31	2026-08-03	-6.6%	Rs. 1.7 K	4

Max time-to-recover ⓘ 1d

Median underwater ⓘ 1d

Currently underwater ⓘ 0d

Ulcer index ⓘ 0.93

Pain index ⓘ 0.12

Recovery factor ⓘ 737.96

BREAKDOWNS — gross P&L (mark-to-market, by day) · trades = round-trips closed in the period · lots = size of those round-trips

Month-wise Week-wise Day-wise Underlying-wise

MONTH	ENTRIES ⓘ	EXITS ⓘ	LOTS	P&L	ROI %
Mar'26	461	461	461	Rs. 2.69 L	+1077.17%
Apr'26	730	730	730	Rs. 2.98 L	+1191.22%
May'26	675	675	675	Rs. 2.38 L	+952.80%
Jun'26	768	768	768	Rs. 2.45 L	+978.63%

MONTH	ENTRIES <small>i</small>	EXITS <small>i</small>	LOTS	P&L	ROI %
Jul'26	787	787	787	Rs. 1.96 L	+785.36%
Aug'26	700	700	700	Rs. 1.28 L	+512.71%
Sep'26	290	290	290	Rs. 62.2 K	+248.64%

MONTE-CARLO ROBUSTNESS — block-bootstrap of the daily return path · is the result edge or luck?

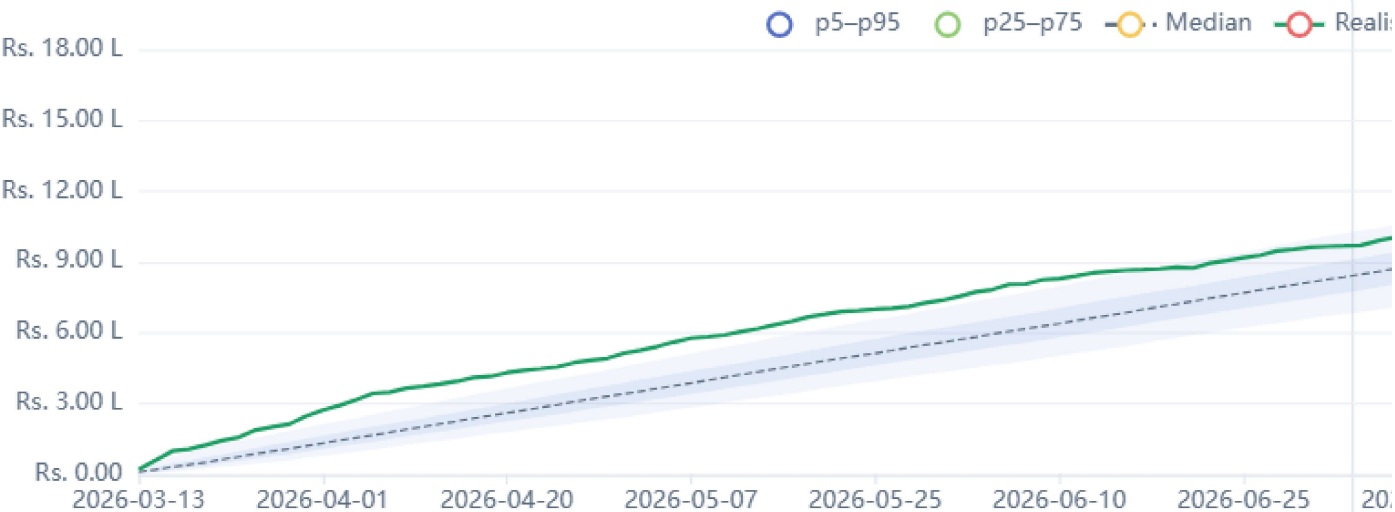
Prob. profitable i 100.0%

Terminal p5 i Rs. 11.95 L

Terminal median i Rs. 14.05 L

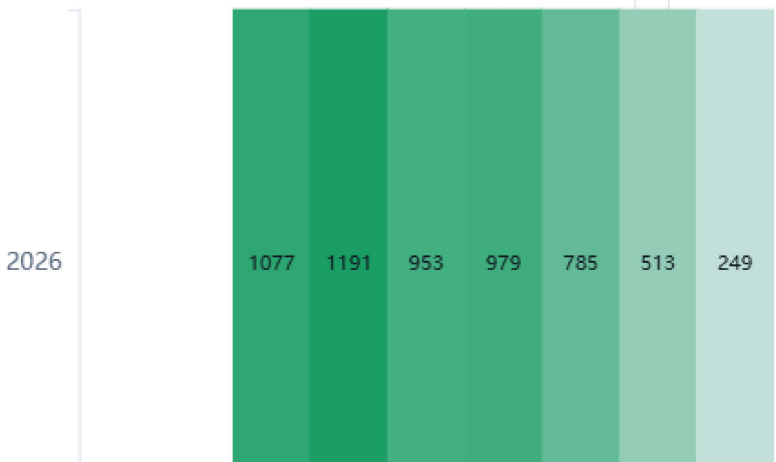
Terminal p95 i Rs. 16.29 L

Max-DD p95 i -7.8%

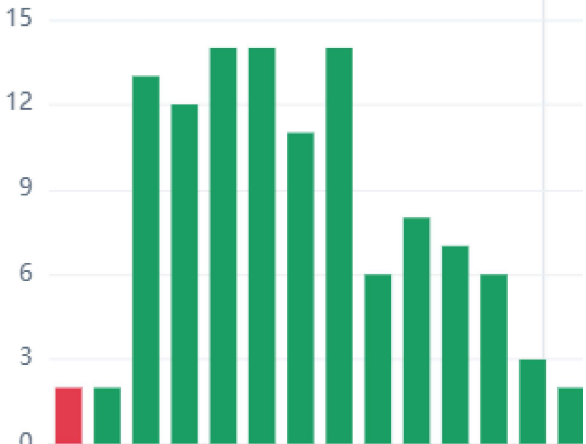


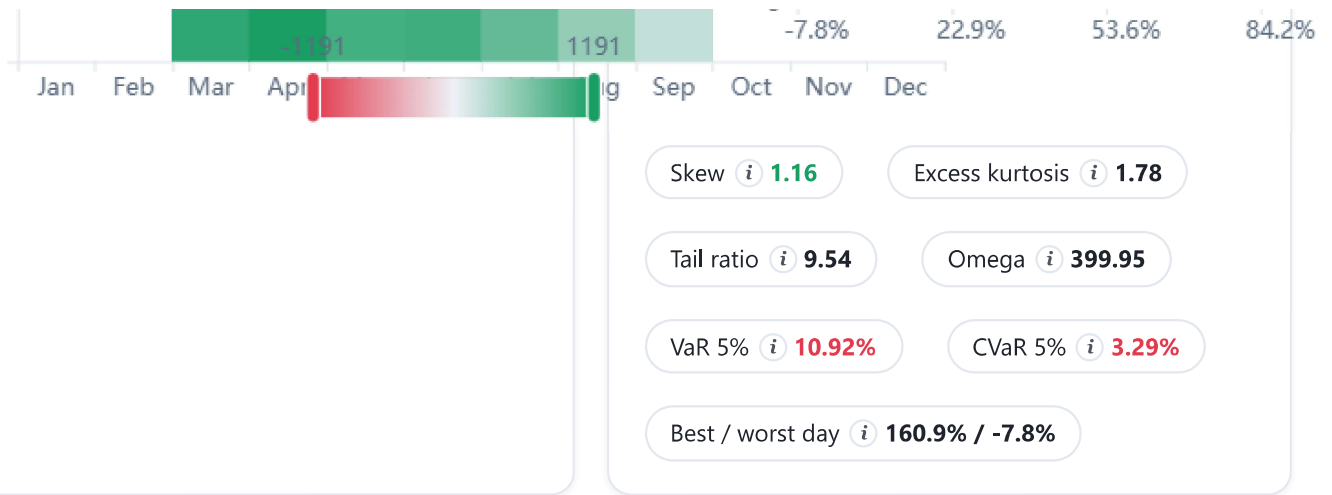
5th–95th percentile of 2000 resampled equity paths (block bootstrap preserves autocorrelation). The bold line is your realised curve.

MONTHLY RETURNS (% of capital)

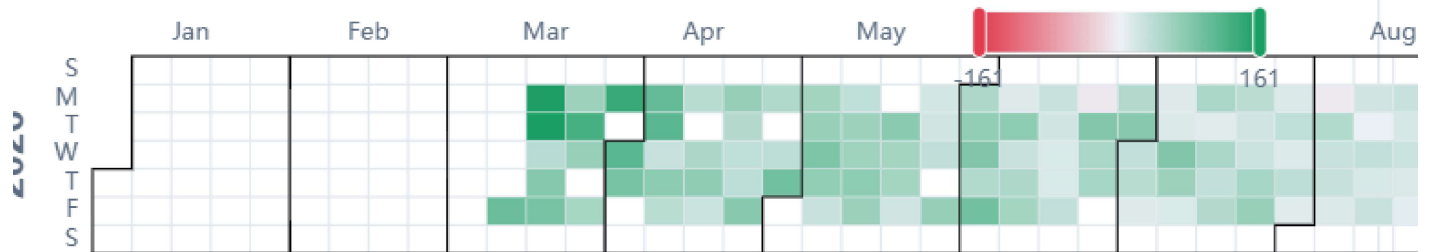
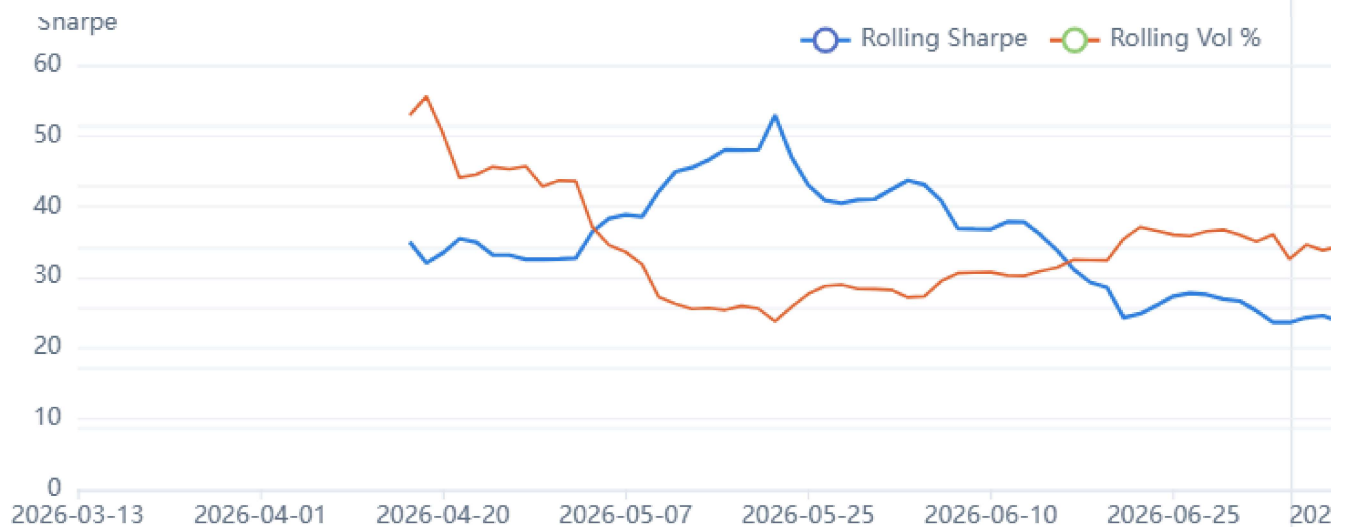


DAILY RETURN DISTRIBUTION





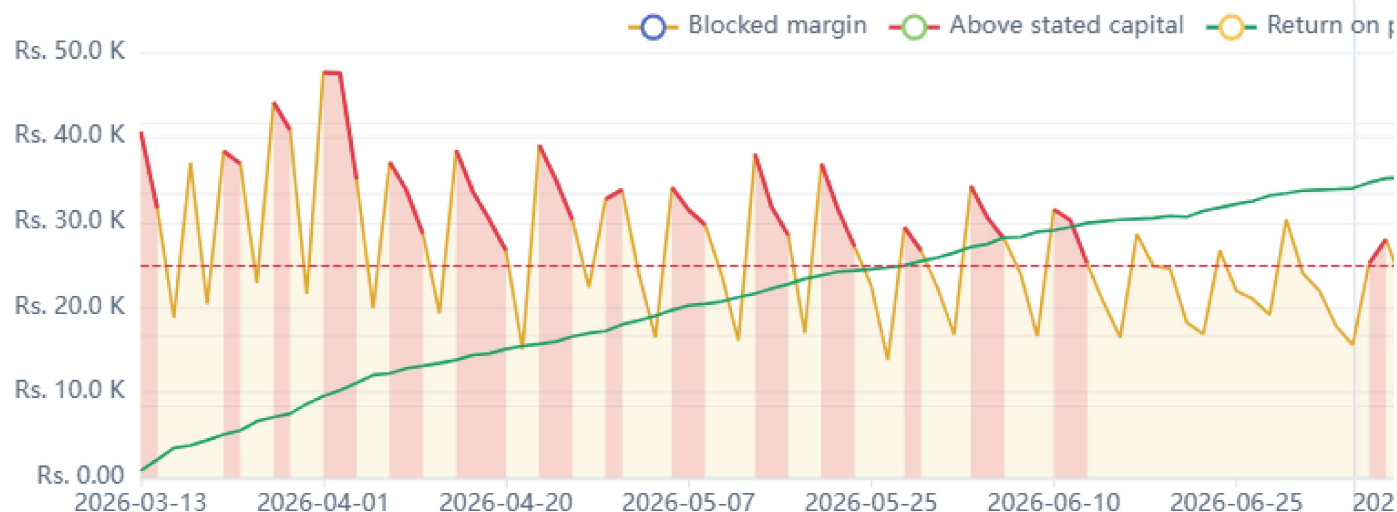
DAILY RETURNS CALENDAR

**ROLLING SHARPE & VOLATILITY** — 21-day window, annualised

MARGIN UTILISATION & RETURN-ON-MARGIN — capital the book actually blocks over time

Peak margin ⓘ **Rs. 47.6 K**Avg margin ⓘ **Rs. 25.4 K**Return on peak margin ⓘ **+2691.16%**Days above stated capital **54 of 122**

⚠ Blocked margin exceeded the stated capital (Rs. 25.0 K) on 54 of 122 days — peak Rs. 47.6 K. The red stretches below mark those days; this book likely needs more capital than the backtest assumes.



RISK FLAGS

Real results are likely a little worse than this

This strategy trades options close to expiry, and prices are only checked once a minute. A sharp move that reverses inside the same minute is missed, so roughly 1 in 11 price-triggered exits that would have fired live did not fire here.

10 losing trades in a row

Risking 2% of the account per trade, that run alone costs 18%; at 1%, 10%. The streak tile counts trading DAYS, not trades.

Part of the backtest window was not simulated

2 sessions of 124 in the requested window were never simulated. Recorded reasons cover all 2: absent from the market store. A skipped session books no P&L and no fill, so the result describes the sessions that ran, not the window that was asked for.

Entry and exit prices here are the best of each minute

HYPOTHESES TO TEST (fired, not advice)

This backtest was run with prices taken at each minute's OPEN, and its legs are index options. Measured on 21,011 real fills: live index-option fills came in about 1.5% worse than the minute's open, and about 3.5% worse in the first 15 minutes of the day. Expect real entry and exit prices to be a little worse than the ones shown here.

COST LAB — move the sliders to see Net P&L recompute live (this is what a PDF can't do)

Gross P&L **Rs. 14,36,627**Total costs **-Rs. 3,63,845**Net P&L **Rs. 10,72,782**Net ROI **+4291.13%**Net Sharpe **17.91**

Brokerage / order: 20



Brokerage %: 0%



Slippage %: 0.05%



STT %: 0.1%



Exchange txn %: 0.03503%



GST %: 18%



Stamp duty %: 0.003%



SEBI / Cr: 10



Other / order: 0

☒ Apply statutory charges (STT/exch/SEBI/GST/stamp)

Default profile = **NSE options** statutory rates. The same linear cost model the PDF uses; the default view matches the engine. Orders in window: **8822**, turnover **Rs. 10.84 Cr.**

Strategy 10099106260913 · generated from the same data layer as the PDF report. Headline P&L follows the Gross/Net toggle; risk ratios are net of costs. Benchmark, regime & Monte-Carlo are full-period; trade & timing analytics are realized round-trips.