Backtest

Import .algtst   Export .algtst   PDF

Weekly & Monthly Expiries
NIFTY | SENSEX

Monthly Only Expiry
MIDCPNIFTY | BANKNIFTY | FINNIFTY | BANKEX

Stocks - Cash / F&O
ALL NIFTY 500 STOCKS

Delta Exchange   ◆ New
BTCUSD | ETHUSD   Algo Trading ⓘ

Instrument settings

Index | NIFTY   ⌄ |

Underlying from ⓘ | Cash | Futures |

Entry settings

Strategy Type | Intraday | BTST | Positional |

Entry Time | 09:35 AM | Exit Time | 03:15 PM |

No re-entry after | 09:35 AM |

Overall Momentum ⓘ | Points (Pts) ↑ ☐ | 0 |

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	Strike Criteria ⓘ	Strike Type
Futures	Options	1	Buy	Sell	Call	Put	Weekly ⌄	Strike Type ⌄	ATM ⌄

Add Leg

Overall strategy settings ⓘ

Overall Stop Loss

Max Loss ☐	0

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 `1`

Enter the duration of your backtest   Start Date `28-Dec-2024`   End Date `28-Dec-2025`

ⓘ **Latest Backtest data is available for 28-Dec-25**

Results

Include Brokerage   **Taxes & charges**   **Slippage (in %)** ⓘ

0 ✎   ₹ 559.35 ▾   `0`   Re-calculate
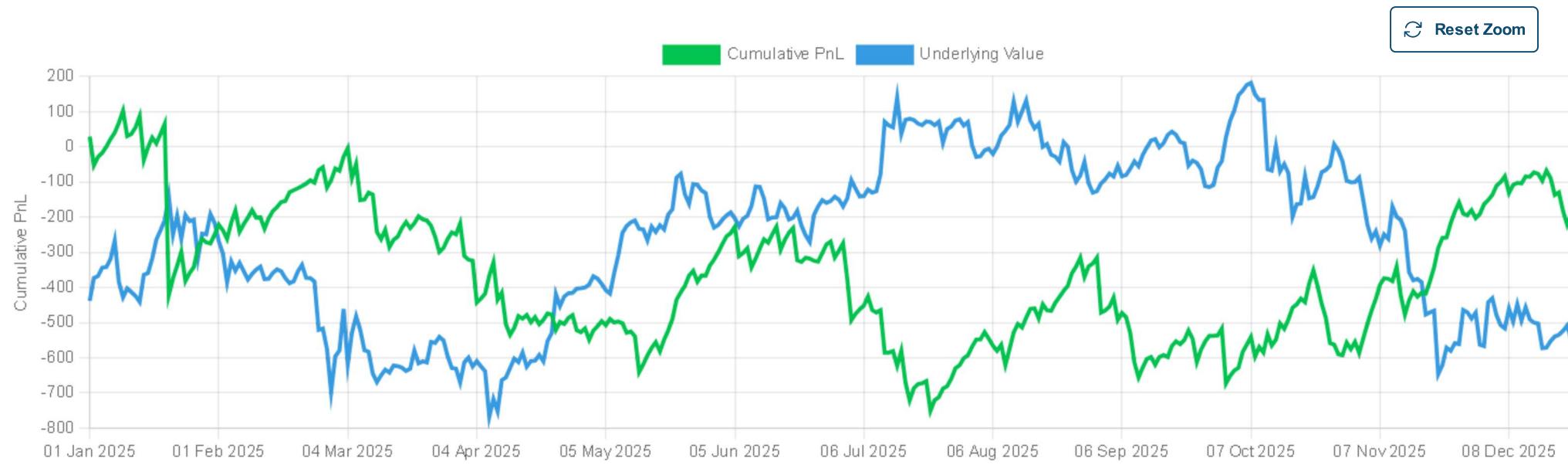
Filter by

Weekdays ⌄   DTE ⓘ ⌄   Budget Days   NEW ⌄

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD
2025	-249	155	-123	-298	195	25	-297	277	-201	-58	372	54	-147	-853	194 [1/10/2025 to 7/22/2025]

⟳ Reset Zoom

Legend: ■ Cumulative PnL   ■ Underlying Value

⟳ Reset Zoom

Drawdown chart from 01 Jan 2025 to 08 Dec 2025

Curve Fitting Analysis: Monte Carlo Drawdown ⓘ   [Run 10000 Simulations]   In/Out Sample: ⓘ

Overall Profit AlgoTest.in	₹ -148	**Average Loss on Losing Trades** AlgoTest.in	₹ -41.39	**Return/MaxDD** AlgoTest.in	-0.17
No. of Trades AlgoTest.in	362	**Max Profit in Single Trade** AlgoTest.in	₹ 55.75	**Reward to Risk Ratio** AlgoTest.in	0.53
Average Profit per Trade AlgoTest.in	₹ -0.41	**Max Loss in Single Trade** AlgoTest.in	₹ -486.75	**Expectancy Ratio** AlgoTest.in	-0.01
Win % AlgoTest.in	64.92	**Max Drawdown** AlgoTest.in	₹ -853.4	**Max Win Streak (trades)** AlgoTest.in	13
Loss % AlgoTest.in	35.08	**Duration of Max Drawdown** AlgoTest.in	194 [1/10/2025 to 7/22/2025]	**Max Losing Streak (trades)** AlgoTest.in	7
Average Profit on Winning Trades AlgoTest.in	₹ 21.74			**Max trades in any drawdown** AlgoTest.in	353

[⤓ Download trades]

Full Report

Sort By: Entry date ⌄ | Asc | Desc | Showing **1 - 10** trades out of **362**

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	P/L
1	2025-01-01	9:35:00 AM	2025-01-01	3:15:00 PM							29.17
1.1	2025-01-01	9:35:00 AM	2025-01-01	3:15:00 PM	CE	93800	Sell	0.001	355.68	12.47	28.90
2	2025-01-02	9:35:00 AM	2025-01-02	3:15:00 PM							-81.92
2.1	2025-01-02	9:35:00 AM	2025-01-02	3:15:00 PM	CE	95000	Sell	0.001	390.15	1353.89	-81.60
3	2025-01-03	9:35:00 AM	2025-01-03	3:15:00 PM							24.08
3.1	2025-01-03	9:35:00 AM	2025-01-03	3:15:00 PM	CE	97000	Sell	0.001	336.93	53.68	23.80
4	2025-01-04	9:35:00 AM	2025-01-04	3:15:00 PM							11.66
4.1	2025-01-04	9:35:00 AM	2025-01-04	3:15:00 PM	CE	98000	Sell	0.001	185.21	48.03	11.90
5	2025-01-05	9:35:00 AM	2025-01-05	3:15:00 PM							17.74
5.1	2025-01-05	9:35:00 AM	2025-01-05	3:15:00 PM	CE	98200	Sell	0.001	258.39	49.72	17.85
6	2025-01-06	9:35:00 AM	2025-01-06	3:15:00 PM							21.45
6.1	2025-01-06	9:35:00 AM	2025-01-06	3:15:00 PM	CE	99200	Sell	0.001	395.17	142.84	21.25
7	2025-01-07	9:35:00 AM	2025-01-07	3:15:00 PM							18.06
7.1	2025-01-07	9:35:00 AM	2025-01-07	3:15:00 PM	CE	101800	Sell	0.001	339.46	126.96	17.85
8	2025-01-08	9:35:00 AM	2025-01-08	3:15:00 PM							28.09
8.1	2025-01-08	9:35:00 AM	2025-01-08	3:15:00 PM	CE	96400	Sell	0.001	363.76	33.24	28.05
9	2025-01-09	9:35:00 AM	2025-01-09	3:15:00 PM							34.28
9.1	2025-01-09	9:35:00 AM	2025-01-09	3:15:00 PM	CE	94000	Sell	0.001	508.79	105.48	34.00
10	2025-01-10	9:35:00 AM	2025-01-10	3:15:00 PM							-71.82
10.1	2025-01-10	9:35:00 AM	2025-01-10	3:15:00 PM	CE	93600	Sell	0.001	417.89	1262.82	-71.40

Download Report

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