Weekly & Monthly Expiries	Monthly Only Expiry	Stock Options
NIFTY | SENSEX	MIDCPNIFTY | BANKNIFTY | FINNIFTY | BANKEX	NIFTY 50 STOCKS

Instrument settings

Index SENSEX

Underlying from ⓘ [Cash | Futures]

Legwise settings

Square Off ⓘ [Partial | Complete]

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

Entry settings

Strategy Type [Intraday | BTST | Positional]

Entry Time 09:16   **Exit Time** 15:15

No re-entry after ⊘

Leg Builder ⓘ   Expand

Legs

 # 1

Lots	Position	Option Type	Expiry	Select Strike Criteria ⓘ	Premium
1	Buy	Call	Weekly	Closest Premium	50

Target Profit ⬤   **Stop Loss** ⬤   **Trail SL** ⓘ ⊘

| Points (Pts) | 25 | Points (Pts) | 20 | Points | 0 | 0 |

Re-entry on Tgt ⓘ ⊘   **Re-entry on SL** ⓘ ⊘   **Simple Momentum** ⓘ ⬤   **Range Breakout** ⊘

| RE ASAP | 1 | RE ASAP | 1 | Percent (%) ↑ | 25 | 09:45 | High | Low | Instrument |

 # 2

Lots	Position	Option Type	Expiry	Select Strike Criteria ⓘ	Premium
1	Buy	Put	Weekly	Closest Premium	50

Target Profit ⬤   **Stop Loss** ⬤   **Trail SL** ⓘ ⊘

| Points (Pts) | 25 | Points (Pts) | 20 | Points | 0 | 0 |

Re-entry on Tgt ⓘ ⊘   **Re-entry on SL** ⓘ ⊘   **Simple Momentum** ⓘ ⬤   **Range Breakout** ⊘

| RE ASAP | 1 | RE ASAP | 1 | Percent (%) ↑ | 25 | 09:45 | High | Low | Instrument |

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** 0

Enter the duration of your backtest

Start Date 2023-12-07   **End Date** 2024-12-07

ⓘ **Latest Backtest data is available for 06-Dec-24**

Results

⊘ Include Brokerage   ⊘ Taxes & charges   **Slippage (in %)** ⓘ   ⬤ Include data from previous regime ⓘ
0 ✎   ₹ 276.55 ⌄   0   Re-calculate

Filter by	Margin Estimate	Select VIX Range
Weekdays ⌄ DTE ⓘ ⌄	Calculate	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)
2023	0	0	0	0	0	0	0	0	0	0	0	-579	-579	-964	9 [20/12/2023 to 28/12/2023]	-9.97
2024	-434	658	513	99	250	-888	-2,034	3	436	-829	736	238	-1,250	-4,319	102 [17/05/2024 to 26/08/2024]	-0.32

AlgoTest.in

Cumulative PnL — Underlying Value — Reset Zoom

Reset Zoom
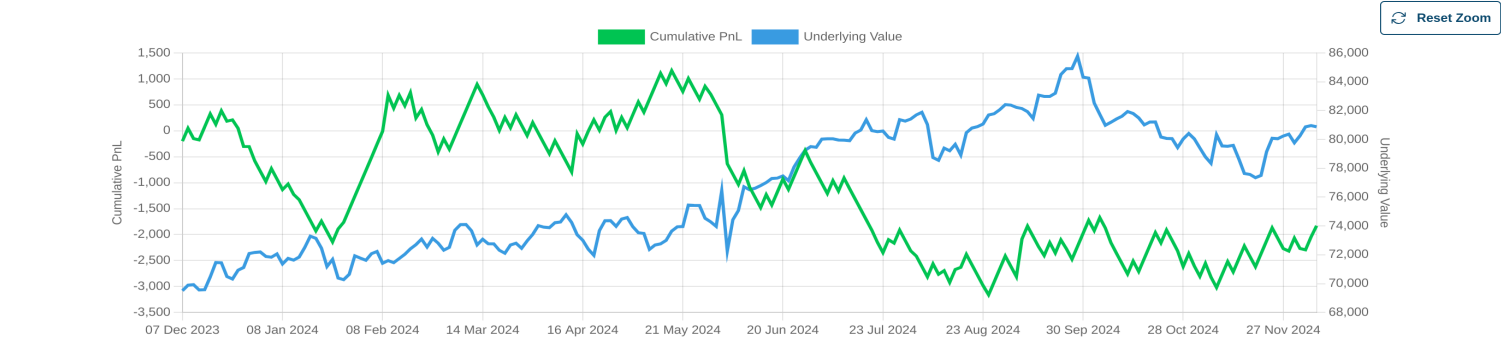
Curve Fitting Analysis: Monte Carlo Drawdown ⓘ **Run 10000 Simulations**   In/Out Sample: ⓘ ◯

Overall Profit AlgoTest.in	₹ -1,829.5	**Average Loss on Losing Trades** AlgoTest.in	₹ -209.29
No. of Trades AlgoTest.in	205	**Max Profit in Single Trade** AlgoTest.in	₹ 735
Average Profit per Trade AlgoTest.in	₹ -8.92	**Max Loss in Single Trade** AlgoTest.in	₹ -943
Win % AlgoTest.in	43.41	**Max Drawdown** AlgoTest.in	₹ -4,319
Loss % AlgoTest.in	56.59	**Duration of Max Drawdown** AlgoTest.in	102 [17/05/2024 to 26/08/2024]
Average Profit on Winning Trades AlgoTest.in	₹ 252.23		

Return/MaxDD AlgoTest.in	-0.42
Reward to Risk Ratio AlgoTest.in	1.21
Expectancy Ratio AlgoTest.in	-0.04
Max Win Streak (trades) AlgoTest.in	10
Max Losing Streak (trades) AlgoTest.in	7
Max trades in any drawdown AlgoTest.in	116

⬇ **Download trades**

Full Report

Sort By: ⌄ Entry date ⌄ | Asc | Desc | Showing **1 - 10** trades out of **205**

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2023-12-07	09:16:00	2023-12-07	15:15:00							13.26	-200.00
1.1	2023-12-07	11:06:00	2023-12-07	11:19:00	CE	70000	Buy	10	72.05	52.05		-200.00
2	2023-12-08	09:16:00	2023-12-08	15:15:00							12.60	250.00
2.1	2023-12-08	09:25:00	2023-12-08	09:43:00	CE	69800	Buy	10	61.95	86.95		250.00
3	2023-12-11	09:16:00	2023-12-11	15:15:00							13.03	-200.00
3.1	2023-12-11	09:17:00	2023-12-11	09:25:00	PE	68800	Buy	10	78.15	58.15		-200.00
4	2023-12-12	09:16:00	2023-12-12	15:15:00							12.75	-24.50
4.1	2023-12-12	14:43:00	2023-12-12	15:15:00	PE	68900	Buy	10	62.45	60.00		-24.50
5	2023-12-13	09:16:00	2023-12-13	15:15:00							12.62	250.00
5.1	2023-12-13	09:55:00	2023-12-13	10:00:00	PE	68900	Buy	10	66.05	91.05		250.00
6	2023-12-14	09:16:00	2023-12-14	15:15:00							11.86	250.00
6.1	2023-12-14	09:17:00	2023-12-14	09:18:00	CE	70600	Buy	10	75.05	100.05		250.00
7	2023-12-15	09:16:00	2023-12-15	15:15:00							12.12	-200.00
7.1	2023-12-15	09:17:00	2023-12-15	09:24:00	CE	71000	Buy	10	50.20	30.20		-200.00
8	2023-12-18	09:16:00	2023-12-18	09:31:00							13.52	259.50
8.1	2023-12-18	09:25:00	2023-12-18	09:31:00	CE	73000	Buy	10	78.90	103.90		250.00
8.2	2023-12-18	09:19:00	2023-12-18	09:31:00	PE	69500	Buy	10	62.50	63.45		9.50
9	2023-12-20	09:16:00	2023-12-20	15:15:00							14.02	-200.00
9.1	2023-12-20	09:37:00	2023-12-20	11:20:00	CE	72800	Buy	10	68.75	48.75		-200.00
10	2023-12-21	09:16:00	2023-12-21	09:19:00							14.55	25.00
10.1	2023-12-21	09:18:00	2023-12-21	09:19:00	CE	70900	Buy	10	66.05	91.05		250.00
10.2	2023-12-21	09:17:00	2023-12-21	09:19:00	PE	68700	Buy	10	62.50	40.00		-225.00

Download Report   « ‹ | 1 | 2 | 3 | 4 | 5 | 6 | › »