Weekly & Monthly Expiries
NIFTY | SENSEX

Monthly Only Expiry
MIDCPNIFTY | BANKNIFTY | FINNIFTY | BANKEX

Stock Options
NIFTY 50 STOCKS

Instrument settings

Index [SENSEX ▼]

Underlying from ⓘ [Cash | Futures]

Entry settings

Strategy Type [Intraday | BTST | Positional]

Entry Time [09:16]   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 ⓘ   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) ▼] 75   [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) ▼] 75   [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 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]

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

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

⬤ Include Brokerage   ⬤ Taxes & charges   Slippage (in %) ⓘ   ⬤ Include data from previous regime ⓘ
0 ✎   ₹ 290.28 ▼   [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	-1,088	-1,088	-1,638	18 [11/12/2023 to 28/12/2023]	-11.03
2024	-456	768	587	188	2,718	-696	-1,934	204	1,724	-2,531	1,632	-239	1,966	-3,826	161 [24/05/2024 to 31/10/2024]	0.55

AlgoTest.in

Cumulative PnL ● Underlying Value ● [Reset Zoom]

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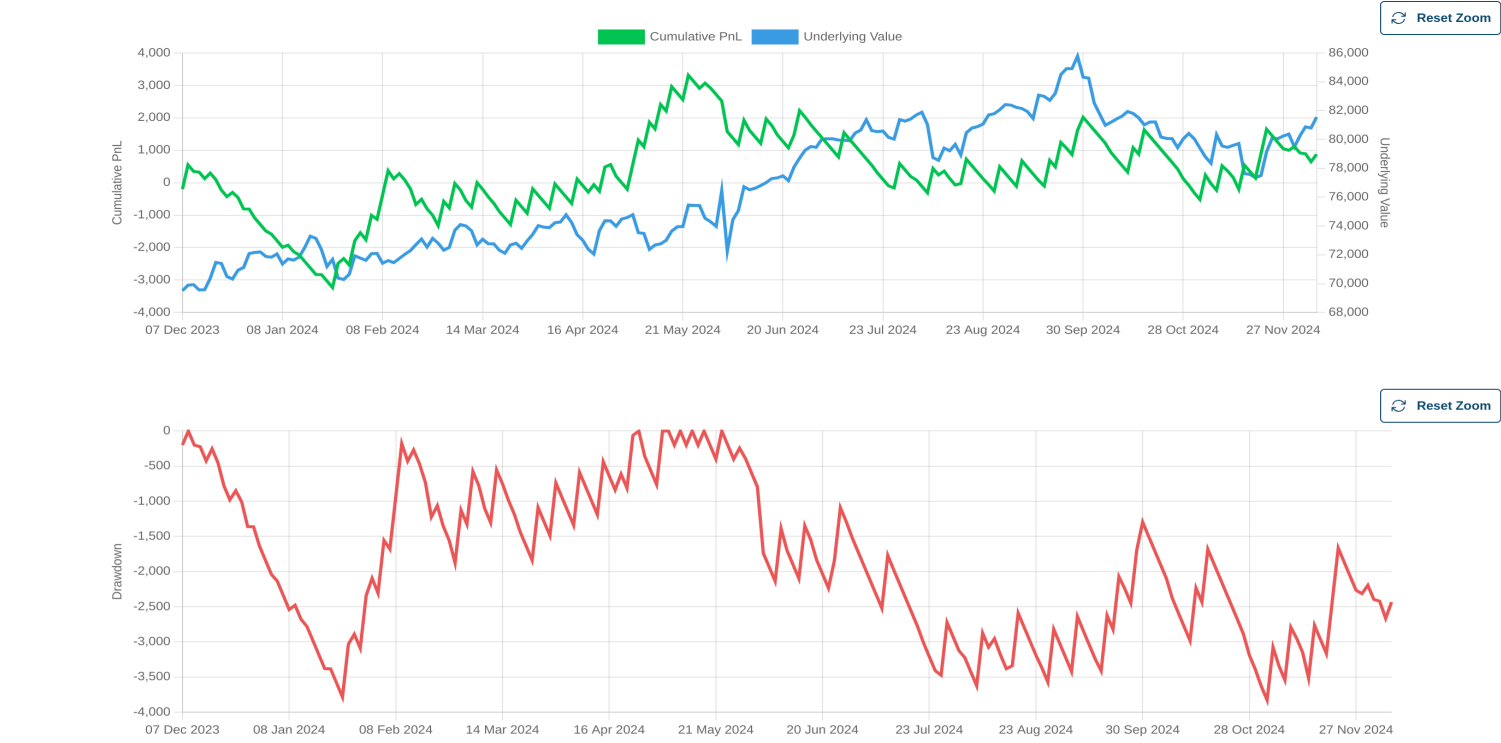
Curve Fitting Analysis: Monte Carlo Drawdown ⓘ   [Run 10000 Simulations]   In/Out Sample: ⓘ ⬤

Overall Profit AlgoTest.in	₹ 878	**Average Loss on Losing Trades** AlgoTest.in	₹ -208.61	**Return/MaxDD** AlgoTest.in	0.23
No. of Trades AlgoTest.in	205	**Max Profit in Single Trade** AlgoTest.in	₹ 788.5	**Reward to Risk Ratio** AlgoTest.in	2.80
Average Profit per Trade AlgoTest.in	₹ 4.28	**Max Loss in Single Trade** AlgoTest.in	₹ -943	**Expectancy Ratio** AlgoTest.in	0.02
Win % AlgoTest.in	26.83	**Max Drawdown** AlgoTest.in	₹ -3,826.5	**Max Win Streak (trades)** AlgoTest.in	2
Loss % AlgoTest.in	73.17	**Duration of Max Drawdown** AlgoTest.in	161 [24/05/2024 to 31/10/2024]	**Max Losing Streak (trades)** AlgoTest.in	10
Average Profit on Winning Trades AlgoTest.in	₹ 584.9			**Max trades in any drawdown** AlgoTest.in	113

[⬇ 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	750.00
2.1	2023-12-08	09:25:00	2023-12-08	09:51:00	CE	69800	Buy	10	61.95	136.95		750.00
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	-200.00
5.1	2023-12-13	09:55:00	2023-12-13	13:42:00	PE	68900	Buy	10	66.05	46.05		-200.00
6	2023-12-14	09:16:00	2023-12-14	09:32:00							11.86	171.00
6.1	2023-12-14	09:17:00	2023-12-14	09:32:00	CE	70600	Buy	10	75.05	112.15		371.00
6.2	2023-12-14	09:26:00	2023-12-14	09:32:00	PE	69900	Buy	10	57.80	37.80		-200.00
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	10:07:00							13.52	-325.50
8.1	2023-12-18	09:25:00	2023-12-18	10:07:00	CE	73000	Buy	10	78.90	58.90		-200.00
8.2	2023-12-18	09:19:00	2023-12-18	10:07:00	PE	69500	Buy	10	62.50	49.95		-125.50
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	130.00
10.1	2023-12-21	09:18:00	2023-12-21	09:19:00	CE	70900	Buy	10	66.05	99.05		330.00
10.2	2023-12-21	09:17:00	2023-12-21	09:19:00	PE	68700	Buy	10	62.50	42.50		-200.00

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