

Weekly & Monthly Expiries

NIFTY | SENSEX

Monthly Only Expiry

MIDCPNIFTY | BANKNIFTY | FINNIFTY | BANKEX

Stock Options

NIFTY 50 STOCKS

Instrument settings

Index

SENSEX

Underlying from

ⓘ

CashFutures

Entry settings

Strategy Type

IntradayBTSTPositional

Entry Time

09:16

Exit Time

15:15

No re-entry after

Legwise settings

Square Off

ⓘ

PartialComplete

☐

 Trail SL to Break-even price

ⓘ

All LegsSL Legs

Leg Builder

ⓘ

Expand

Legs

1

Lots

1

Position

Buy

Option Type

Call

Expiry

Weekly

Select Strike Criteria

ⓘ

Closest Premium

Premium

50

Target Profit

Points (Pts)

350

Stop Loss

Points (Pts)

75

Trail SL

Points

0

0

Re-entry on Tgt

ⓘ

RE ASAP

1

Re-entry on SL

ⓘ

RE ASAP

1

Simple Momentum

ⓘ

Percent (%) ↑

50

Range Breakout

09:45

HighLow

Instrument

2

Lots

1

Position

Buy

Option Type

Put

Expiry

Weekly

Select Strike Criteria

ⓘ

Closest Premium

Premium

50

Target Profit

Points (Pts)

350

Stop Loss

Points (Pts)

75

Trail SL

Points

0

0

Re-entry on Tgt

ⓘ

RE ASAP

1

Re-entry on SL

ⓘ

RE ASAP

1

Simple Momentum

ⓘ

Percent (%) ↑

50

Range Breakout

09:45

HighLow

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

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 %)

ⓘ

0

Re-calculate

0

₹ 340.9

☒

 Include data from previous regime

ⓘ

Filter by

WeekdaysDTE

ⓘ

Margin Estimate

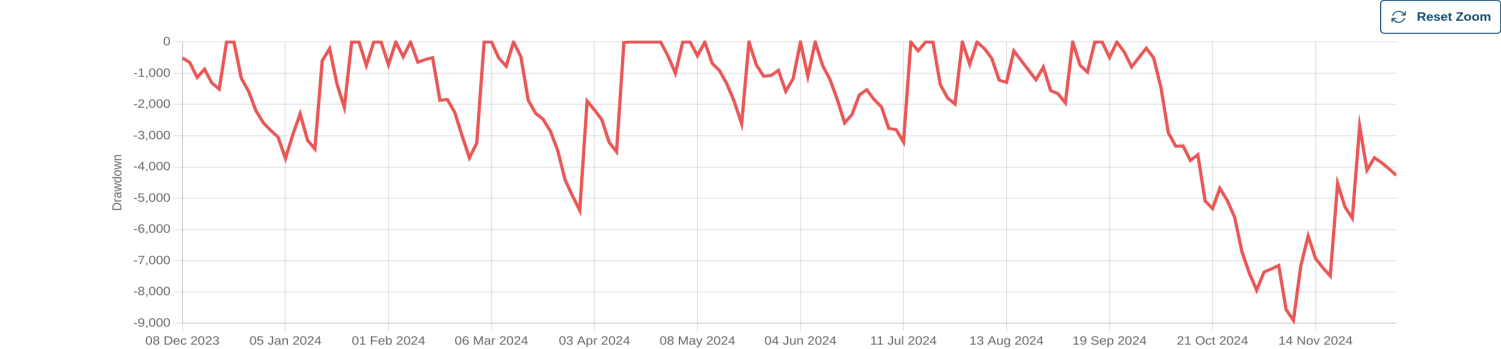
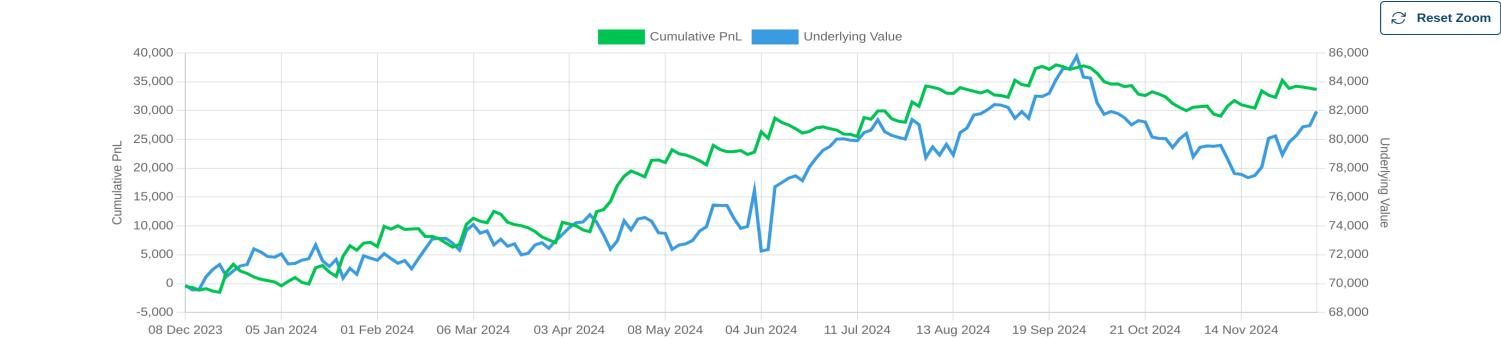
Calculate

Select VIX Range

From0To150

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	1,144	1,144	-2,204	7 <div>[22/12/2023 to 28/12/2023]</div>	9.02
2024	6,011	-361	3,828	8,442	3,333	4,780	4,301	1,231	5,038	-7,747	3,845	-172	32,530	-8,906	50 <div>[23/09/2024 to 11/11/2024]</div>	3.92



Curve Fitting Analysis:

Monte Carlo Drawdown ⓘ

Run 10000 Simulations

In/Out Sample: ⓘ

Overall Profit AlgoTest.in	₹ 33,674.5	Average Loss on Losing Trades AlgoTest.in	₹ -549.75	Return/MaxDD AlgoTest.in	3.79
No. of Trades AlgoTest.in	166	Max Profit in Single Trade AlgoTest.in	₹ 3,500	Reward to Risk Ratio AlgoTest.in	2.61
Average Profit per Trade AlgoTest.in	₹ 202.86	Max Loss in Single Trade AlgoTest.in	₹ -1,484.5	Expectancy Ratio AlgoTest.in	0.37
Win % AlgoTest.in	37.95	Max Drawdown AlgoTest.in	₹ -8,906.5	Max Win Streak (trades) AlgoTest.in	6
Loss % AlgoTest.in	62.05	Duration of Max Drawdown AlgoTest.in	50 [23/09/2024 to 11/11/2024]	Max Losing Streak (trades) AlgoTest.in	9
Average Profit on Winning Trades AlgoTest.in	₹ 1,433.31			Max trades in any drawdown AlgoTest.in	38

Download trades

Full Report

Sort By:

Entry date

Asc

Desc

 Showing 1 - 10 trades out of 166

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2023-12-08	09:16:00	2023-12-08	15:15:00							12.60	-508.00
1.1	2023-12-08	09:25:00	2023-12-08	15:15:00	CE	69800	Buy	10	74.30	23.50		-508.00
2	2023-12-12	09:16:00	2023-12-12	15:15:00							12.75	-149.50
2.1	2023-12-12	14:45:00	2023-12-12	15:15:00	PE	68900	Buy	10	74.95	60.00		-149.50
3	2023-12-13	09:16:00	2023-12-13	15:15:00							12.62	-478.00
3.1	2023-12-13	09:59:00	2023-12-13	15:15:00	PE	68900	Buy	10	79.30	31.50		-478.00
4	2023-12-14	09:16:00	2023-12-14	15:15:00							11.86	265.50
4.1	2023-12-14	09:17:00	2023-12-14	15:15:00	CE	70600	Buy	10	90.05	116.60		265.50
5	2023-12-15	09:16:00	2023-12-15	11:27:00							12.12	-442.00
5.1	2023-12-15	10:05:00	2023-12-15	11:27:00	CE	71000	Buy	10	60.20	91.00		308.00
5.2	2023-12-15	09:25:00	2023-12-15	11:27:00	PE	70700	Buy	10	94.20	19.20		-750.00
6	2023-12-18	09:16:00	2023-12-18	15:15:00							13.52	-196.50
6.1	2023-12-18	09:25:00	2023-12-18	15:15:00	CE	73000	Buy	10	78.90	59.25		-196.50
7	2023-12-20	09:16:00	2023-12-20	15:15:00							14.02	3500.00
7.1	2023-12-20	13:25:00	2023-12-20	15:14:00	PE	70800	Buy	10	80.70	430.70		3500.00
8	2023-12-21	09:16:00	2023-12-21	15:15:00							14.55	1357.50
8.1	2023-12-21	09:19:00	2023-12-21	15:15:00	CE	70900	Buy	10	79.30	285.50		2062.00
8.2	2023-12-21	09:17:00	2023-12-21	15:15:00	PE	68700	Buy	10	75.00	4.55		-704.50
9	2023-12-22	09:16:00	2023-12-22	14:55:00							13.82	-1160.50
9.1	2023-12-22	09:18:00	2023-12-22	14:55:00	CE	71200	Buy	10	75.45	34.40		-410.50
9.2	2023-12-22	09:24:00	2023-12-22	14:55:00	PE	70600	Buy	10	76.50	1.50		-750.00
10	2023-12-26	09:16:00	2023-12-26	15:15:00							14.42	-421.50
10.1	2023-12-26	09:18:00	2023-12-26	15:15:00	CE	72800	Buy	10	87.95	45.80		-421.50

Download Report

