

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

1

Position

Buy

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

50

Target Profit

Points (Pts)

25

Stop Loss

Points (Pts)

20

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

High

Low

Instrument

2

Lots

1

Position

Buy

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

50

Target Profit

Points (Pts)

25

Stop Loss

Points (Pts)

20

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

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

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

₹ 249.28

0

Include data from previous regime

Filter by

Weekdays

DTE

Margin Estimate

Calculate

Select VIX Range

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 | 19 | 19 | -831 | 8 [21/12/2023 to 28/12/2023] | 0.39 |
| 2024 | -264 | 767 | 272 | 959 | -364 | 1,003 | -382 | -473 | 665 | -10 | 1,490 | 138 | 3,801 | -1,455 | 71 [27/06/2024 to 05/09/2024] | 2.8 |

