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) ⌄ | 75   Points (Pts) ⌄ | 75   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) ⌄ | 75   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 ⊘   Overall Target ⊘   Trailing Options ⊘
Max Loss ⌄ | 0   Max Profit ⌄ | 0   Lock ⌄

Overall Re-entry on SL ⓘ ⊘   Overall Re-entry on Tgt ⓘ ⊘   If profit reaches 0   Lock profit 0
RE ASAP ⌄ | 1 ⌄   RE ASAP ⌄ | 1 ⌄

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 ✎   ₹ 324.62 ⌄   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	-625	-625	-1,835	3 [26/12/2023 to 28/12/2023]	-5.65
2024	776	-2,189	-1,246	1,125	-473	1,954	-2,472	-3,134	1,374	-5,220	2,315	374	-6,816	-11,572	263 [12/02/2024 to 31/10/2024]	-0.64

AlgoTest.in

Cumulative PnL ■ Underlying Value

[Reset Zoom]

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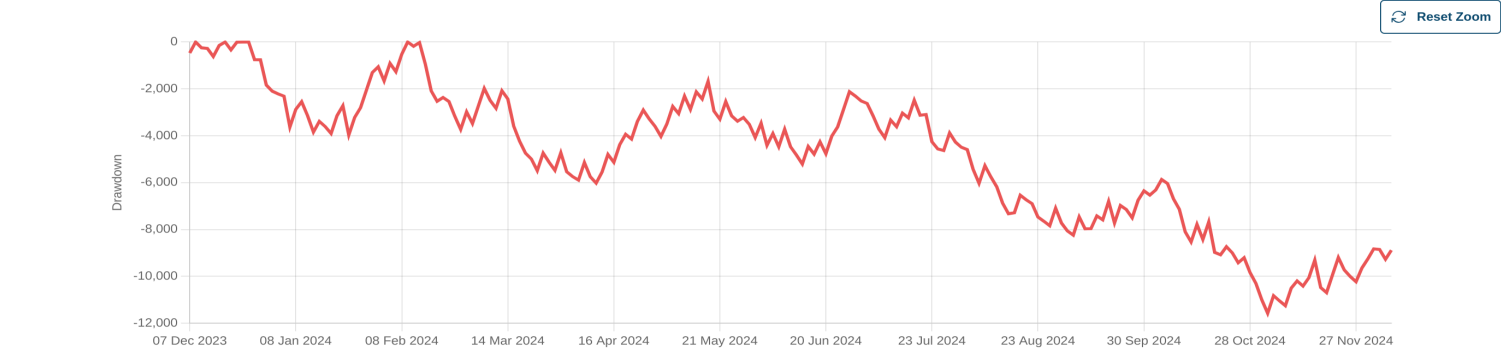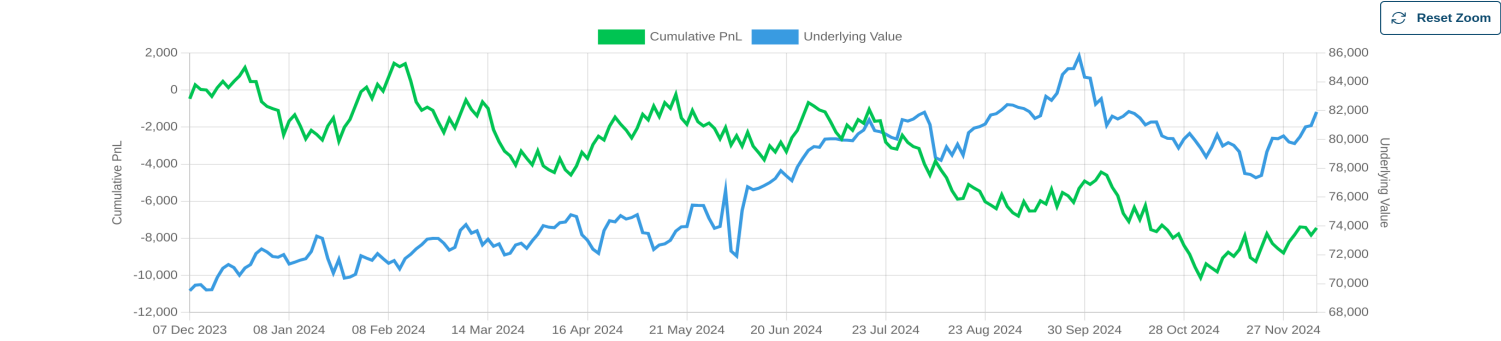
Curve Fitting Analysis: Monte Carlo Drawdown ⓘ   [Run 10000 Simulations]   In/Out Sample: ⓘ ⬤

Overall Profit AlgoTest.in	₹ -7,441	**Average Loss on Losing Trades** AlgoTest.in	₹ -455.03	**Return/MaxDD** AlgoTest.in	-0.64
No. of Trades AlgoTest.in	205	**Max Profit in Single Trade** AlgoTest.in	₹ 788.5	**Reward to Risk Ratio** AlgoTest.in	1.27
Average Profit per Trade AlgoTest.in	₹ -36.3	**Max Loss in Single Trade** AlgoTest.in	₹ -1,317	**Expectancy Ratio** AlgoTest.in	-0.08
Win % AlgoTest.in	40.49			**Max Win Streak (trades)** AlgoTest.in	5
Loss % AlgoTest.in	59.51	**Max Drawdown** AlgoTest.in	₹ -11,572	**Max Losing Streak (trades)** AlgoTest.in	7
Average Profit on Winning Trades AlgoTest.in	₹ 579.19	**Duration of Max Drawdown** AlgoTest.in	263 [12/02/2024 to 31/10/2024]	**Max trades in any drawdown** AlgoTest.in	167

[⬇ **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	-471.50
1.1	2023-12-07	11:06:00	2023-12-07	15:15:00	CE	70000	Buy	10	72.05	24.90		-471.50
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	-249.50
3.1	2023-12-11	09:17:00	2023-12-11	15:15:00	PE	68800	Buy	10	78.15	53.20		-249.50
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	-345.50
5.1	2023-12-13	09:55:00	2023-12-13	15:15:00	PE	68900	Buy	10	66.05	31.50		-345.50
6	2023-12-14	09:16:00	2023-12-14	09:52:00							11.86	470.50
6.1	2023-12-14	09:17:00	2023-12-14	09:52:00	CE	70600	Buy	10	75.05	150.05		750.00
6.2	2023-12-14	09:26:00	2023-12-14	09:52:00	PE	69900	Buy	10	57.80	29.85		-279.50
7	2023-12-15	09:16:00	2023-12-15	10:25:00							12.12	338.50
7.1	2023-12-15	09:17:00	2023-12-15	10:25:00	CE	71000	Buy	10	50.20	125.20		750.00
7.2	2023-12-15	09:24:00	2023-12-15	10:25:00	PE	70700	Buy	10	78.50	37.35		-411.50
8	2023-12-18	09:16:00	2023-12-18	15:15:00							13.52	-337.50
8.1	2023-12-18	09:25:00	2023-12-18	15:15:00	CE	73000	Buy	10	78.90	59.25		-196.50
8.2	2023-12-18	09:19:00	2023-12-18	15:15:00	PE	69500	Buy	10	62.50	48.40		-141.00
9	2023-12-20	09:16:00	2023-12-20	13:35:00							14.02	330.00
9.1	2023-12-20	09:37:00	2023-12-20	13:35:00	CE	72800	Buy	10	68.75	26.75		-420.00
9.2	2023-12-20	11:53:00	2023-12-20	13:35:00	PE	70800	Buy	10	67.25	142.25		750.00
10	2023-12-21	09:16:00	2023-12-21	11:03:00							14.55	296.50
10.1	2023-12-21	09:18:00	2023-12-21	11:03:00	CE	70900	Buy	10	66.05	141.05		750.00
10.2	2023-12-21	09:17:00	2023-12-21	11:03:00	PE	63700	Buy	10	62.50	17.15		-453.50

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