

## NIFTY | SENSEX

MIDCPNIFTY | BANKNIFTY | FINNIFTY | BANKEX

NIFTY 50 STOCKS

**Disclaimer:** These strategies are meant for educational purposes and are not to be constructed as recommendation. Backtest results are hypothetical results generated based on the conditions used on historical data, and don't represent actual returns or future returns.

### Entry settings

Underlying from  **Cash** Futures

Entry Time 09:16 Exit Time 15:15

### Legwise settings

☐ Trail SL to Break-even price ⓘ All Legs SL Legs

No re-entry after ☐

## Leg Builder ⓘ

Expand

Legs

# 1

1

Buy

Call

Weekly

Closest Premium

Premium

50

Target Profit

Points (Pts)

350

Stop Loss

Points (Pts)

75

Trail SL

Points

10

10

Re-entry on SL

1

RE ASAP

Simple Momentum

Percent (%) ↑

120

Range Breakout

09:45

High

Low

Instrument

# 2

1

Buy

Put

Weekly

Closest Premium

50

Target Profit

350

Stop Loss

75

Trail SL

10

Re-entry on SL

1

RE ASAP

Simple Momentum

Percent (%) ↑

120

Range Breakout

09:45

High

Low

Instrument

## Overall strategy settings ⓘ

Overall Stop Loss ☒

Max Loss

Overall Re-entry on SL ☐

RE ASAP

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

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

0 

₹ 251.8 

Slippage (in %) 

0

Re-calculate

☒ Include data from previous regime 

Filter by

Weekdays  DTE  

### Margin Estimate

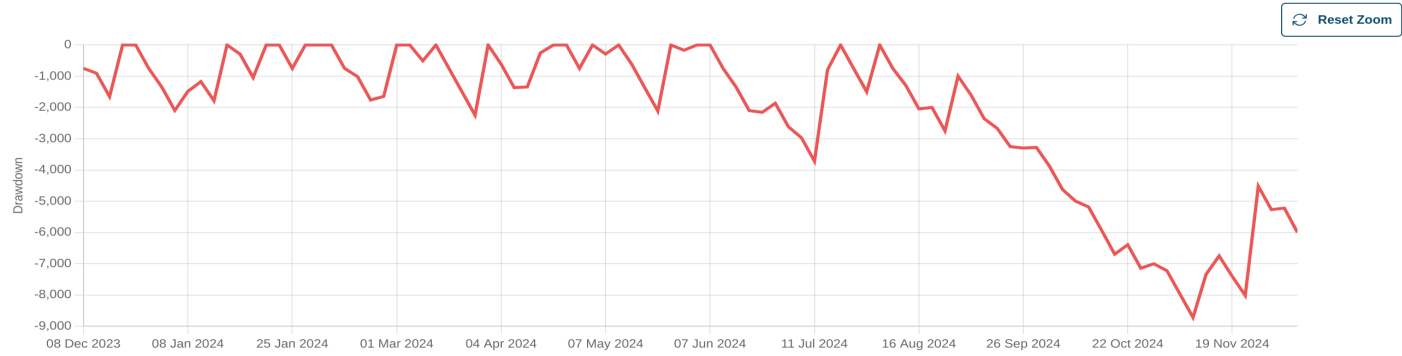
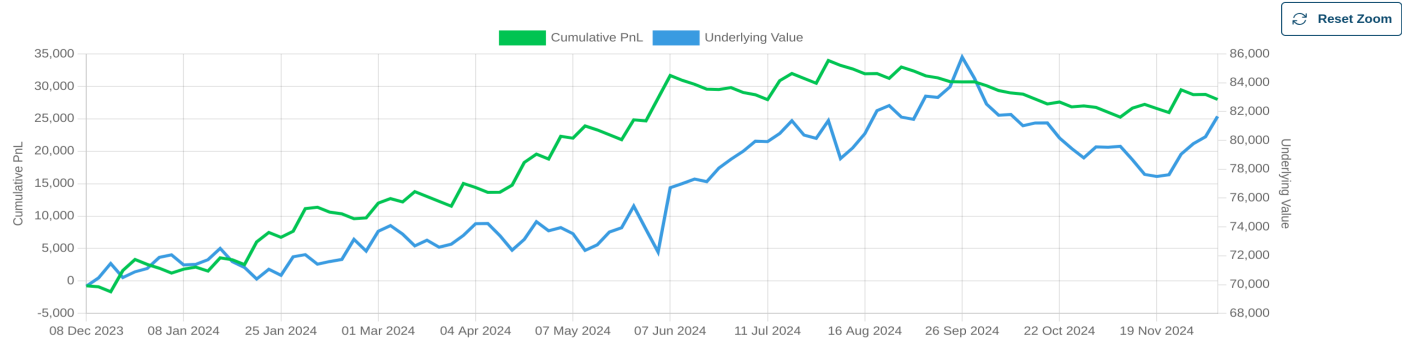
Calculate

Select VIX Range

From  To  [Re-calculate](#)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
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2023	0	0	0	0	0	0	0	0	0	0	0	2,359	2,359	-1,633	[08/12/2023 to 15/12/2023]	37.02
2024	5,096	2,063	5,311	3,772	5,870	4,385	4,924	-2,749	-529	-3,865	1,875	-733	25,421	-8,722	99 [05/08/2024 to 11/11/2024]	3.13



Curve Fitting Analysis:

Monte Carlo Drawdown ⓘ [Run 10000 Simulations](#)

In/Out Sample: ⓘ ☒

Overall Profit AlgoTest.in	₹ 27,980.5	Average Loss on Losing Trades AlgoTest.in	₹ -608.24	Return/MaxDD AlgoTest.in	3.22
No. of Trades AlgoTest.in	94	Max Profit in Single Trade AlgoTest.in	₹ 3,500	Reward to Risk Ratio AlgoTest.in	2.78
Average Profit per Trade AlgoTest.in	₹ 297.66	Max Loss in Single Trade AlgoTest.in	₹ -780.5	Expectancy Ratio AlgoTest.in	0.49
Win % AlgoTest.in	39.36	Max Drawdown AlgoTest.in	₹ -8,722.5	Max Win Streak (trades) AlgoTest.in	4
Loss % AlgoTest.in	60.64	Duration of Max Drawdown AlgoTest.in	99 [05/08/2024 to 11/11/2024]	Max Losing Streak (trades) AlgoTest.in	6
Average Profit on Winning Trades AlgoTest.in	₹ 1,693.24			Max trades in any drawdown AlgoTest.in	32

[Download trades](#)

Full Report

Sort By: 

Entry date

Asc

Desc

Showing 1 - 10 trades out of 94

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	-750.00
1.1	2023-12-08	09:43:00	2023-12-08	12:45:00	CE	69800	Buy	10	109.00	34.00		-750.00
2	2023-12-14	09:16:00	2023-12-14	15:15:00							11.86	-155.00
2.1	2023-12-14	09:51:00	2023-12-14	15:15:00	CE	70600	Buy	10	132.10	116.60		-155.00
3	2023-12-15	09:16:00	2023-12-15	15:15:00							12.12	-750.00
3.1	2023-12-15	09:39:00	2023-12-15	09:46:00	PE	70700	Buy	10	138.15	63.15		-750.00
4	2023-12-20	09:16:00	2023-12-20	15:15:00							14.02	3271.50
4.1	2023-12-20	13:29:00	2023-12-20	15:15:00	PE	70800	Buy	10	118.35	445.50		3271.50
5	2023-12-21	09:16:00	2023-12-21	15:15:00							14.55	1692.50
5.1	2023-12-21	10:12:00	2023-12-21	15:15:00	CE	70900	Buy	10	116.25	285.50		1692.50
6	2023-12-22	09:16:00	2023-12-22	15:15:00							13.82	-750.00
6.1	2023-12-22	09:49:00	2023-12-22	12:35:00	CE	71200	Buy	10	110.65	35.65		-750.00
7	2024-01-02	09:16:00	2024-01-02	15:15:00							14.87	-596.50
7.1	2024-01-02	10:40:00	2024-01-02	15:15:00	PE	70500	Buy	10	111.30	51.65		-596.50
8	2024-01-05	09:16:00	2024-01-05	15:15:00							13.31	-750.00
8.1	2024-01-05	10:44:00	2024-01-05	13:14:00	PE	71900	Buy	10	100.65	25.65		-750.00
9	2024-01-08	09:16:00	2024-01-08	15:15:00							13.12	610.00
9.1	2024-01-08	11:09:00	2024-01-08	15:15:00	PE	70700	Buy	10	110.00	171.00		610.00
10	2024-01-09	09:16:00	2024-01-09	15:15:00							12.92	313.00
10.1	2024-01-09	14:22:00	2024-01-09	15:15:00	PE	70800	Buy	10	112.40	143.70		313.00

