

Instrument settings

Select Index

Nifty

Underlying from

Cash

Futures

Entry settings

Strategy Type

Intraday

BTST

Positional

Entry Time

09:31

Exit Time

15:21

No re-entry after

09:35

Legwise settings

Square Off

Partial

Complete

Trail SL to Break-even price

All Legs

SL Legs

Leg Builder

Expand

Legs

1

Lots

8

Position

Sell

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

7

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

55

Trail SLO

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SLO

RE ASAP

1

Simple Momentum

Points (Pts) ↑

0

Range Breakout

09:45

High

Low

Instrument

2

Lots

8

Position

Sell

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

7

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

55

Trail SLO

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SLO

RE ASAP

1

Simple Momentum

Points (Pts) ↑

0

Range Breakout

09:45

High

Low

Instrument

Overall strategy settings

Overall Stop Loss

MTM

0

Overall Re-entry on SLO

RE ASAP

1

Overall Target

MTM

0

Overall Re-entry on Tgt

RE ASAP

1

Trailing Options

Lock

If profit reaches

0

Lock profit

0

Date

Enter the duration of your backtest

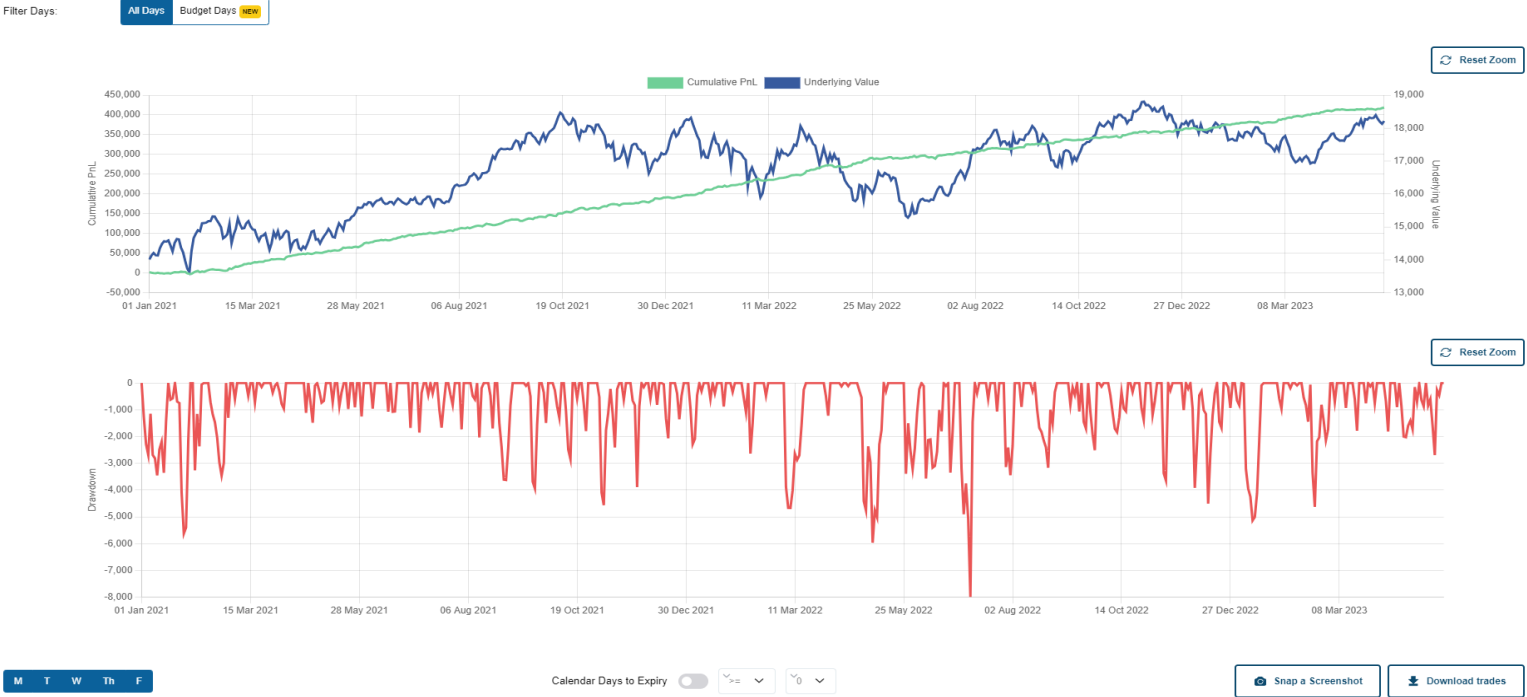
Start Date

2021-01-01

End Date

2023-05-21

Results



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2021	-2,271	12,395	24,638	16,856	13,555	26,230	15,956	13,880	19,241	23,038	7,266	20,955	1,91,742	-5,624	5 [1/25/2021 to 1/29/2021]	34.09
2022	18,984	21,188	16,641	19,612	20,144	5,767	10,530	10,126	17,199	10,048	15,322	8,060	1,73,624	-7,992	7 [6/30/2022 to 7/6/2022]	21.9
2023	11,638	3,858	22,387	9,444	6,055	0	0	0	0	0	0	0	53,385	-5,138	7 [1/4/2023 to 1/10/2023]	27.47

* The returns are annualized for calculation

Curve Fitting Analysis

Monte Carlo Drawdown:

No. of Simulations: 10

Run Simulations

Overall stats:

Slippage: 1 %

In/Out Sample Split Date: 2023-05-21

Re-calculate

	In Sample		In Sample		In Sample
Overall Profit AlgoTest.in	₹ 4,18,751.9	Average Loss on Losing Trades AlgoTest.in	₹ -900.96	Return/MaxDD AlgoTest.in	22.01
No. of Trades AlgoTest.in	587	Max Profit in Single Trade AlgoTest.in	₹ 6,750.6	Reward to Risk Ratio AlgoTest.in	1.85
Average Profit per Trade AlgoTest.in	₹ 713.38	Max Loss in Single Trade AlgoTest.in	₹ -3,881.6	Expectancy Ratio AlgoTest.in	0.79
Win % AlgoTest.in	62.86	Max Drawdown AlgoTest.in	₹ -7,992.25	Max Win Streak (trades) AlgoTest.in	12
Loss % AlgoTest.in	37.14	Days of Max Drawdown AlgoTest.in	7 [6/30/2022 to 7/6/2022]	Max Losing Streak (trades) AlgoTest.in	6
Average Profit on Winning Trades AlgoTest.in	₹ 1,667.11			Max trades in a drawdown AlgoTest.in	13

Full Report

Sort By: Entry date Asc Desc

Showing 1 - 10 trades out of 587

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	P/L
1	2021-01-01	9:31:00 AM	2021-01-01	3:21:00 PM							1990.80
1.1	2021-01-01	9:31:00 AM	2021-01-01	3:21:00 PM	CE	14450	Sell	400	6.93	4.44	994.40
1.2	2021-01-01	9:31:00 AM	2021-01-01	3:21:00 PM	PE	13250	Sell	400	6.68	4.19	996.40
2	2021-01-04	9:31:00 AM	2021-01-04	3:21:00 PM							-1286.80
2.1	2021-01-04	9:31:00 AM	2021-01-04	3:21:00 PM	CE	14400	Sell	400	6.93	5.91	408.60
2.2	2021-01-04	9:31:00 AM	2021-01-04	10:49:00 AM	PE	13650	Sell	400	7.33	11.56	-1695.40
3	2021-01-05	9:31:00 AM	2021-01-05	3:21:00 PM							-996.00
3.1	2021-01-05	9:31:00 AM	2021-01-05	2:10:00 PM	CE	14350	Sell	400	6.73	10.66	-1569.40
3.2	2021-01-05	9:31:00 AM	2021-01-05	3:21:00 PM	PE	13500	Sell	400	6.53	5.10	573.40
4	2021-01-06	9:31:00 AM	2021-01-06	3:21:00 PM							-409.40
4.1	2021-01-06	9:31:00 AM	2021-01-06	3:21:00 PM	CE	14400	Sell	400	5.69	2.37	1327.60
4.2	2021-01-06	9:31:00 AM	2021-01-06	2:12:00 PM	PE	13750	Sell	400	7.47	11.82	-1737.00
5	2021-01-07	9:31:00 AM	2021-01-07	3:21:00 PM							1542.20
5.1	2021-01-07	9:31:00 AM	2021-01-07	3:21:00 PM	CE	14300	Sell	400	8.61	0.10	3404.80
5.2	2021-01-07	9:31:00 AM	2021-01-07	10:31:00 AM	PE	14100	Sell	400	8.02	12.68	-1862.60
6	2021-01-08	9:31:00 AM	2021-01-08	3:21:00 PM							-1536.60
6.1	2021-01-08	9:31:00 AM	2021-01-08	10:39:00 AM	CE	14650	Sell	400	5.54	8.79	-1297.20
6.2	2021-01-08	9:31:00 AM	2021-01-08	3:21:00 PM	PE	13450	Sell	400	7.13	7.73	-239.40
7	2021-01-11	9:31:00 AM	2021-01-11	3:21:00 PM							-125.60
7.1	2021-01-11	9:31:00 AM	2021-01-11	3:21:00 PM	CE	14750	Sell	400	8.46	8.69	-88.60
7.2	2021-01-11	9:31:00 AM	2021-01-11	3:21:00 PM	PE	13600	Sell	400	7.08	7.17	-37.00
8	2021-01-12	9:31:00 AM	2021-01-12	3:21:00 PM							-639.60
8.1	2021-01-12	9:31:00 AM	2021-01-12	1:04:00 PM	CE	14750	Sell	400	6.93	10.96	-1611.40
8.2	2021-01-12	9:31:00 AM	2021-01-12	3:21:00 PM	PE	13700	Sell	400	7.23	4.80	971.80
9	2021-01-13	9:31:00 AM	2021-01-13	3:21:00 PM							968.80
9.1	2021-01-13	9:31:00 AM	2021-01-13	3:21:00 PM	CE	14800	Sell	400	8.61	2.42	2475.60
9.2	2021-01-13	9:31:00 AM	2021-01-13	2:05:00 PM	PE	14150	Sell	400	6.48	10.25	-1506.80
10	2021-01-14	9:31:00 AM	2021-01-14	3:21:00 PM							288.00
10.1	2021-01-14	9:31:00 AM	2021-01-14	3:21:00 PM	CE	14650	Sell	400	3.91	0.05	1544.00
10.2	2021-01-14	9:31:00 AM	2021-01-14	9:50:00 AM	PE	14350	Sell	400	5.45	8.59	-1256.00