

Instrument settings

Index

Nifty

Underlying from

Cash

Futures

Entry settings

Strategy Type

Intraday

BTST

Positional

Entry Time

09:25

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

Collapse

Select segments

Futures

Options

Total Lot

1

Position

Buy

Sell

Option Type

Call

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

ATM

Add Leg

Legs

1

Lots

1

Position

Sell

Option Type

Call

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

OTM4

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

30

Trail SLO

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SLO

RE COST

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

2

Lots

1

Position

Sell

Option Type

Put

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

OTM4

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

30

Trail SLO

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SLO

RE COST

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

Overall strategy settings

Overall Stop Loss

Total Premiums %

30

Overall Re-entry on SLO

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

Date

Enter the duration of your backtest

Start Date

2019-01-01

End Date

2024-06-06

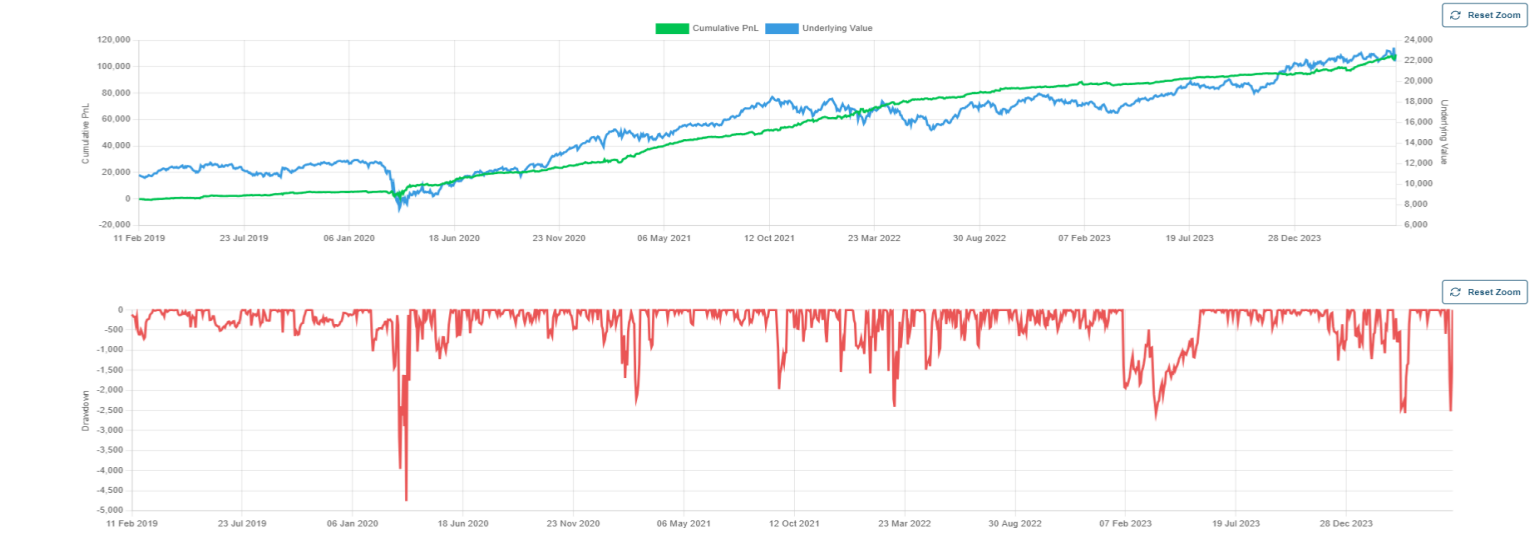
Results

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

Filter Days:

All Days

Budget Days



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)
2019	0	-676	931	456	1,475	-6	628	-80	1,600	523	230	140	5,222	-718	17 [2/11/2019 to 2/27/2019]	8.18
2020	-50	358	971	4,425	-18	4,526	3,253	1,022	631	1,327	2,322	3,110	21,880	-4,760	55 [1/30/2020 to 3/24/2020]	4.58
2021	930	315	7,170	4,006	3,813	2,388	1,027	2,222	483	4,318	2,555	4,706	33,937	-2,212	21 [2/2/2021 to 2/22/2021]	15.33
2022	637	4,020	3,350	2,616	3,547	1,547	156	3,466	2,921	543	748	735	24,290	-2,411	6 [3/3/2022 to 3/8/2022]	10.15
2023	2,738	-1,500	-8	612	1,177	1,957	1,681	292	1,010	1,186	453	160	9,761	-2,578	48 [2/3/2023 to 3/22/2023]	3.81
2024	1,848	1,521	-227	5,197	2,800	2,877	0	0	0	0	0	0	14,017	-2,571	17 [3/6/2024 to 3/22/2024]	12.67

Curve Fitting Analysis

Monte Carlo Drawdown:

In/Out Sample:

Run 10000 Simulations

Overall Profit <i>AlgoTest.in</i>	₹ 1,09,108.75	Average Loss on Losing Trades <i>AlgoTest.in</i>	₹ -210.87	Return/MaxDD <i>AlgoTest.in</i>	4.31
No. of Trades <i>AlgoTest.in</i>	1305	Max Profit in Single Trade <i>AlgoTest.in</i>	₹ 3,608.75	Reward to Risk Ratio <i>AlgoTest.in</i>	1.19
Average Profit per Trade <i>AlgoTest.in</i>	₹ 83.61	Max Loss in Single Trade <i>AlgoTest.in</i>	₹ -3,140	Expectancy Ratio <i>AlgoTest.in</i>	0.40
Win % <i>AlgoTest.in</i>	63.83	Max Drawdown <i>AlgoTest.in</i>	₹ -4,700	Max Win Streak (trades) <i>AlgoTest.in</i>	13
Loss % <i>AlgoTest.in</i>	36.17	Duration of Max Drawdown <i>AlgoTest.in</i>	55 [1/30/2020 to 3/24/2020]	Max Losing Streak (trades) <i>AlgoTest.in</i>	6
Average Profit on Winning Trades <i>AlgoTest.in</i>	₹ 258.47			Max trades in any drawdown <i>AlgoTest.in</i>	78

Download trades

Full Report

Sort By: Entry date Showing 1 - 10 trades out of 1305

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2019-02-11	9:25:00 AM	2019-02-11	3:15:00 PM							16.09	-113.75
1.1	2019-02-11	9:25:00 AM	2019-02-11	3:15:00 PM	CE	11100	Sell	25	4.15	2.40		43.75
1.2	2019-02-11	9:25:00 AM	2019-02-11	9:31:00 AM	PE	10700	Sell	25	10.50	13.65		-78.75
1.3	2019-02-11	9:40:00 AM	2019-02-11	9:50:00 AM	PE	10700	Sell	25	10.50	13.65		-78.75
2	2019-02-12	9:25:00 AM	2019-02-12	3:15:00 PM							15.73	-30.00
2.1	2019-02-12	9:25:00 AM	2019-02-12	3:15:00 PM	CE	11100	Sell	25	2.30	1.20		27.50
2.2	2019-02-12	9:25:00 AM	2019-02-12	9:40:00 AM	PE	10700	Sell	25	3.85	5.00		-28.75
2.3	2019-02-12	10:48:00 AM	2019-02-12	12:58:00 PM	PE	10700	Sell	25	3.85	5.00		-28.75
3	2019-02-13	9:25:00 AM	2019-02-13	3:15:00 PM							15.42	-28.75
3.1	2019-02-13	9:25:00 AM	2019-02-13	3:15:00 PM	CE	11100	Sell	25	0.85	0.50		8.75
3.2	2019-02-13	9:25:00 AM	2019-02-13	9:38:00 AM	PE	10700	Sell	25	2.50	3.25		-18.75
3.3	2019-02-13	11:03:00 AM	2019-02-13	11:37:00 AM	PE	10700	Sell	25	2.50	3.25		-18.75
4	2019-02-14	9:25:00 AM	2019-02-14	3:15:00 PM							15.79	1.25
4.1	2019-02-14	9:25:00 AM	2019-02-14	3:15:00 PM	CE	10950	Sell	25	0.25	0.05		5.00
4.2	2019-02-14	9:25:00 AM	2019-02-14	9:26:00 AM	PE	10550	Sell	25	0.15	0.20		-1.25
4.3	2019-02-14	9:27:00 AM	2019-02-14	9:28:00 AM	PE	10550	Sell	25	0.15	0.25		-2.50
5	2019-02-15	9:25:00 AM	2019-02-15	3:15:00 PM							16.57	-175.00
5.1	2019-02-15	9:25:00 AM	2019-02-15	3:15:00 PM	CE	10900	Sell	25	22.55	16.95		140.00
5.2	2019-02-15	9:25:00 AM	2019-02-15	10:56:00 AM	PE	10500	Sell	25	21.05	27.35		-157.50
5.3	2019-02-15	2:33:00 PM	2019-02-15	2:41:00 PM	PE	10500	Sell	25	21.05	27.35		-157.50
6	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM							17.08	160.00
6.1	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM	CE	10900	Sell	25	13.15	5.90		181.25
6.2	2019-02-18	9:25:00 AM	2019-02-18	3:15:00 PM	PE	10500	Sell	25	24.30	25.15		-21.25
7	2019-02-19	9:25:00 AM	2019-02-19	3:01:00 PM							17.90	-342.50
7.1	2019-02-19	9:25:00 AM	2019-02-19	9:53:00 AM	CE	10850	Sell	25	9.00	11.70		-67.50
7.2	2019-02-19	9:25:00 AM	2019-02-19	2:50:00 PM	PE	10450	Sell	25	13.80	17.95		-103.75
7.3	2019-02-19	12:26:00 PM	2019-02-19	12:46:00 PM	CE	10850	Sell	25	9.00	11.70		-67.50
7.4	2019-02-19	2:56:00 PM	2019-02-19	3:01:00 PM	PE	10450	Sell	25	13.80	17.95		-103.75
8	2019-02-20	9:25:00 AM	2019-02-20	3:15:00 PM							17.72	-80.00
8.1	2019-02-20	9:25:00 AM	2019-02-20	9:34:00 AM	CE	10900	Sell	25	0.95	1.25		-7.50
8.2	2019-02-20	9:25:00 AM	2019-02-20	10:08:00 AM	PE	10500	Sell	25	5.10	6.65		-38.75
8.3	2019-02-20	9:59:00 AM	2019-02-20	3:15:00 PM	CE	10900	Sell	25	0.95	0.75		5.00
8.4	2019-02-20	10:58:00 AM	2019-02-20	11:20:00 AM	PE	10500	Sell	25	5.10	6.65		-38.75
9	2019-02-21	9:25:00 AM	2019-02-21	10:20:00 AM							16.83	-5.00
9.1	2019-02-21	9:25:00 AM	2019-02-21	9:26:00 AM	CE	10950	Sell	25	0.05	0.05		0.00
9.2	2019-02-21	9:25:00 AM	2019-02-21	9:53:00 AM	PE	10550	Sell	25	0.35	0.45		-2.50
9.3	2019-02-21	9:26:00 AM	2019-02-21	9:27:00 AM	CE	10950	Sell	25	0.05	0.05		0.00
9.4	2019-02-21	9:54:00 AM	2019-02-21	10:20:00 AM	PE	10550	Sell	25	0.35	0.45		-2.50
10	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM							15.82	116.25
10.1	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM	CE	10950	Sell	25	16.90	16.60		7.50
10.2	2019-02-22	9:25:00 AM	2019-02-22	3:15:00 PM	PE	10550	Sell	25	17.00	12.65		108.75

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