Backtest

Instrument settings

Index   Nifty

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: 09:30   Exit Time: 15:15

No re-entry after

Leg Builder

Collapse

Select segments	Total Lot	Position	Option Type	Expiry	Select Strike Criteria	Strike Type
Futures **Options**	1	Buy **Sell**	**Call** Put	Weekly	Strike Type	ATM

Add Leg

Legs

1

Lots	Position	Option Type	Expiry	Select Strike Criteria	Premium
1	Sell	Call	Weekly	Closest Premium	30

Target Profit	Stop Loss	Trail SL	Re-entry on Tgt	Re-entry on SL	Simple Momentum	Range Breakout
Points (Pts) — 0	Percent (%) — 30	Points — 0 / 0	RE ASAP — 1	RE COST — 1	Points (Pts) ↑ — 0	09:45 — **High** Low — Instrument

2

Lots	Position	Option Type	Expiry	Select Strike Criteria	Premium
1	Sell	Put	Weekly	Closest Premium	30

Target Profit	Stop Loss	Trail SL	Re-entry on Tgt	Re-entry on SL	Simple Momentum	Range Breakout
Points (Pts) — 0	Percent (%) — 30	Points — 0 / 0	RE ASAP — 1	RE COST — 1	Points (Pts) ↑ — 0	09:45 — **High** Low — Instrument

Overall strategy settings

Overall Stop Loss   Total Premium % — 30   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

Date

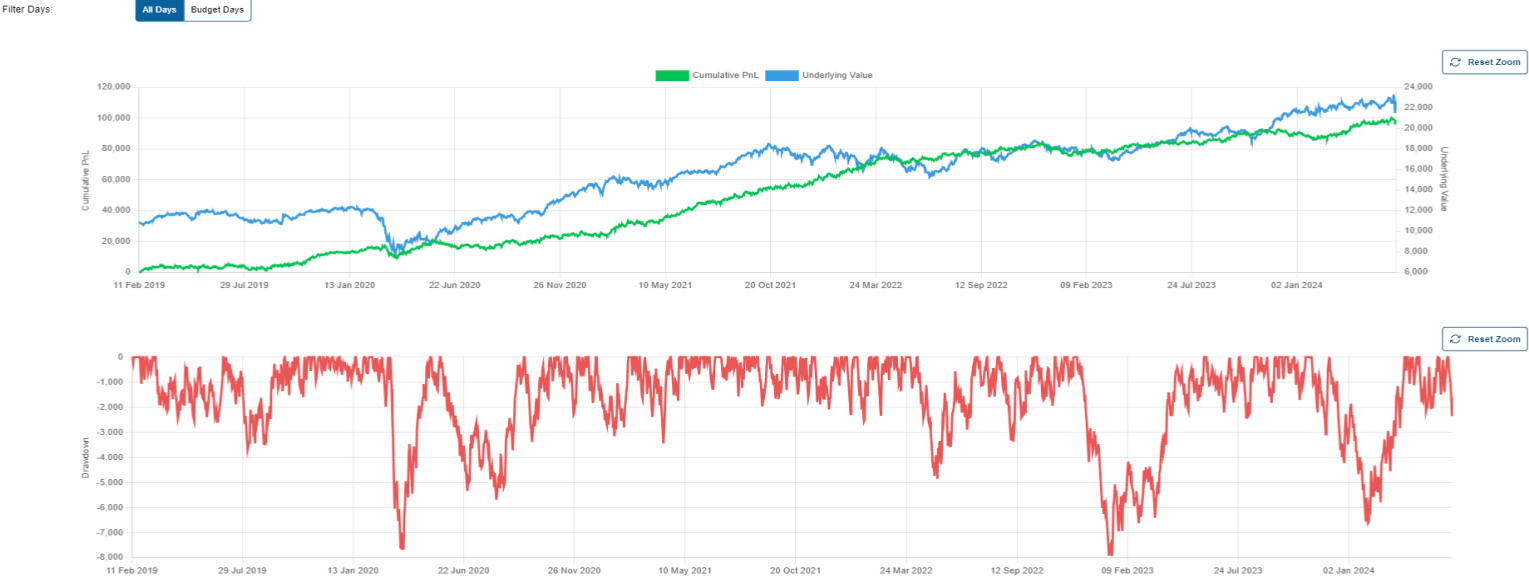Enter the duration of your backtest

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	2,648	348	122	526	-662	-201	-142	2,681	2,346	3,646	1,777	13,091	-3,693	24 [7/10/2019 to 8/2/2019]	3.99
2020	1,011	1,696	-3,585	4,621	2,698	-3,786	520	765	1,618	3,140	378	3,965	13,043	-7,690	14 [3/12/2020 to 3/25/2020]	1.69
2021	-1,041	4,787	2,356	1,733	3,341	5,870	2,576	2,567	5,056	2,240	-22	6,453	35,918	-3,446	25 [3/12/2021 to 4/5/2021]	10.42
2022	887	4,267	7,395	-2,010	-860	2,621	1,972	-155	2,371	742	1,892	-1,442	17,682	-4,855	29 [4/13/2022 to 5/11/2022]	3.67
2023	-1,773	-192	2,050	2,725	132	440	1,260	1,697	2,186	1,456	1,217	-508	10,690	-4,456	15 [1/4/2023 to 1/18/2023]	2.41
2024	-3,737	2,867	4,821	2,148	2,860	-842	0	0	0	0	0	0	8,117	-4,752	18 [1/8/2024 to 1/25/2024]	3.97

Include Brokerage   Taxes & charges   Slippage (in %)

₹ 4,823.82   0   Re-calculate

AlgoTest.in

Curve Fitting Analysis

Monte Carlo Drawdown: ⓘ   In/Out Sample: ⓘ ◯

[Run 10000 Simulations]

Overall Profit AlgoTest.in	₹ 98,543.75	Average Loss on Losing Trades AlgoTest.in	₹ -439.11	Return/MaxDD AlgoTest.in	2.33
No. of Trades AlgoTest.in	1780	Max Profit in Single Trade AlgoTest.in	₹ 1,748.75	Reward to Risk Ratio	1.00
Average Profit per Trade AlgoTest.in	₹ 55.36	Max Loss in Single Trade AlgoTest.in	₹ -1,677.5	Expectancy Ratio AlgoTest.in	0.13
Win % AlgoTest.in	56.29	Max Drawdown AlgoTest.in	₹ -7,933.75	Max Win Streak (trades) AlgoTest.in	10
Loss % AlgoTest.in	43.71	Duration of Max Drawdown AlgoTest.in	41 [12/9/2022 to 1/18/2023]	Max Losing Streak (trades) AlgoTest.in	6
Average Profit on Winning Trades AlgoTest.in	₹ 439.3			Max trades in any drawdown AlgoTest.in	170

[⬇ Download trades]

Full Report

Sort By: [Entry date ▾] [Asc] [Desc]   Showing **1 - 10** trades out of **1780**

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	9:30:00 AM	2019-02-11	3:15:00 PM							16.08	373.75
1.1	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	CE	10950	Sell	25	32.25	31.00		31.25
1.2	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	PE	10800	Sell	25	34.80	21.10		342.50
2	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM							15.69	-23.75
2.1	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM	CE	10950	Sell	25	30.95	13.50		436.25
2.2	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM	PE	10850	Sell	25	27.90	46.30		-460.00
3	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM							15.52	-216.25
3.1	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM	CE	10900	Sell	25	29.50	6.55		573.75
3.2	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM	PE	10850	Sell	25	27.35	58.95		-790.00
4	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM							15.97	630.00
4.1	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM	CE	10750	Sell	25	39.05	0.25		970.00
4.2	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM	PE	10800	Sell	25	36.60	50.20		-340.00
5	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM							16.63	202.50
5.1	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM	CE	10850	Sell	25	36.00	27.95		201.25
5.2	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM	PE	10550	Sell	25	28.10	28.05		1.25
6	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM							17.26	441.25
6.1	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	CE	10800	Sell	25	36.35	20.75		390.00
6.2	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	PE	10500	Sell	25	27.20	25.15		51.25
7	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM							17.89	433.75
7.1	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM	CE	10750	Sell	25	31.55	7.00		613.75
7.2	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM	PE	10550	Sell	25	27.90	35.10		-180.00
8	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM							17.77	31.25
8.1	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM	CE	10700	Sell	25	33.45	53.25		-495.00
8.2	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM	PE	10650	Sell	25	31.50	10.45		526.25
9	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM							17.00	541.25
9.1	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM	CE	10750	Sell	25	18.95	26.85		-197.50
9.2	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM	PE	10750	Sell	25	29.60	0.05		738.75
10	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM							15.77	183.75
10.1	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	CE	10900	Sell	25	28.15	29.25		-27.50
10.2	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	PE	10650	Sell	25	32.40	23.95		211.25

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« ‹ **1** 2 3 4 5 6 › »

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