

Instrument settings

IndexBanknifty

Underlying fromCashFutures

Entry settings

Strategy TypeIntradayBTSTPositional

Entry Time09:30Exit Time15:15

No re-entry after

Legwise settings

Square OffPartialComplete

Trail SL to Break-even priceAll LogsSL Legs

Leg Builder

Collapse

Select segmentsFuturesOptions

Total Lot1

PositionBuySell

Option TypeCallPut

ExpiryWeekly

Select Strike CriteriaStrike Type

Strike TypeATM

Add Leg

Legs

#1

Lots1

PositionSell

Option TypeCall

ExpiryWeekly

Select Strike CriteriaClosest Premium

Premium40

Target ProfitPoints (Pts)0

Stop LossPercent (%)50

Trail SLOPoints0

Re-entry on TgtRE ASAP1

Re-entry on SLORE COST1

Simple MomentumPoints (Pts) 10

Range Breakout09:45HighLowInstrument

#2

Lots1

PositionSell

Option TypePut

ExpiryWeekly

Select Strike CriteriaClosest Premium

Premium40

Target ProfitPoints (Pts)0

Stop LossPercent (%)50

Trail SLOPoints0

Re-entry on TgtRE ASAP1

Re-entry on SLORE COST1

Simple MomentumPoints (Pts) 10

Range Breakout09:45HighLowInstrument

Overall strategy settings

Overall Stop LossTotal Premium %30

Overall Re-entry on SLORE ASAP1

Overall TargetMax Profit0

Overall Re-entry on TgtRE ASAP1

Trailing OptionsLock

If profit reaches0Lock profit0

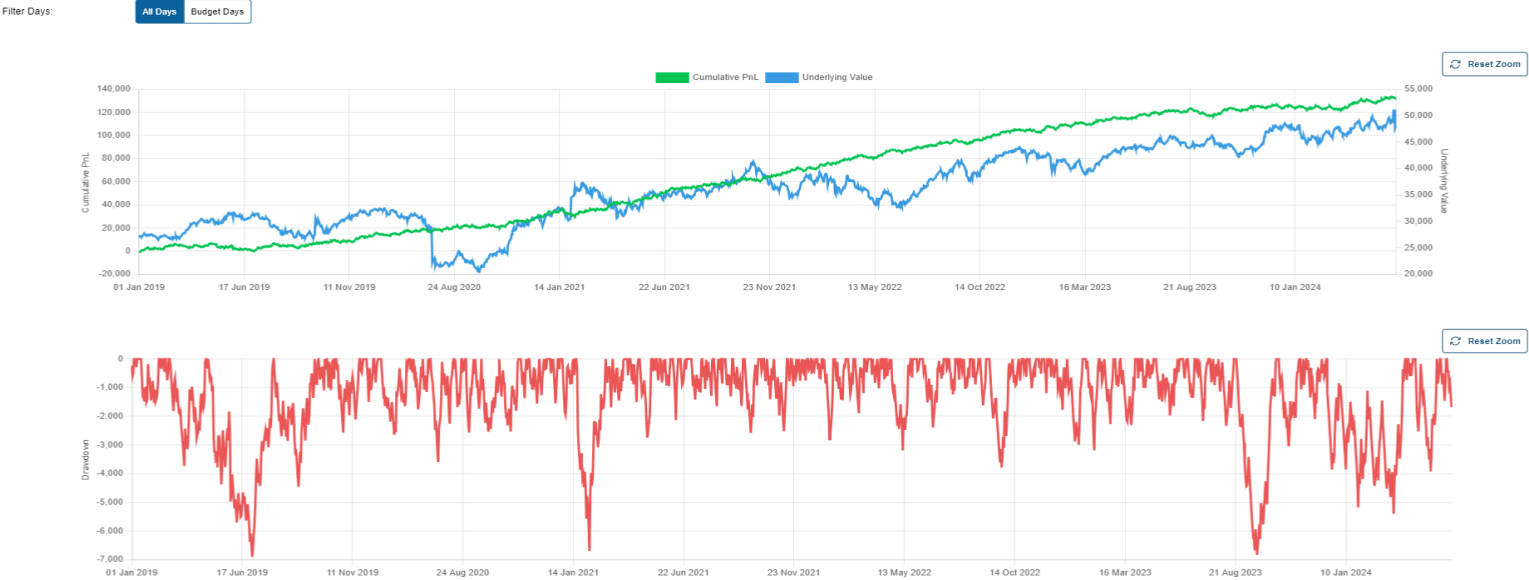
Date

Enter the duration of your backtest

Start Date2019-01-01End Date2024-06-06

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 byWeekdaysDTE

Margin EstimateCalculate

Select VIX RangeFrom0To25Re-calculate

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	1,706	3,792	-1,798	-176	-1,726	-1,616	5,892	-1,293	2,572	1,071	4,149	1,968	14,541	-6,898	73 [4/16/2019 to 6/27/2019]	2.1
2020	2,815	837	-1,122	0	0	0	1,557	1,213	1,342	2,236	2,264	8,409	19,554	-3,598	8 [2/27/2020 to 3/5/2020]	5.41
2021	-1,660	3,296	4,139	348	5,457	7,265	2,810	2,343	2,283	1,079	3,420	7,079	37,862	-6,698	16 [1/21/2021 to 2/5/2021]	5.65
2022	98	4,127	3,483	2,114	2,921	2,756	4,077	2,267	-141	5,194	4,626	936	32,460	-3,783	14 [9/14/2022 to 9/27/2022]	8.65
2023	2,728	2,516	1,857	3,774	304	4,404	1,459	-2,095	663	1,300	3,800	157	20,870	-6,827	22 [8/23/2023 to 9/13/2023]	3.08
2024	-2,465	511	3,423	1,789	4,548	-1,239	0	0	0	0	0	0	6,567	-4,560	69 [1/4/2024 to 3/12/2024]	3.34

Curve Fitting Analysis

Monte Carlo Drawdown:

In/Out Sample:

Run 10000 Simulations

Overall Profit <small>AlgoTest.in</small>	₹ 1,31,857.5	Average Loss on Losing Trades <small>AlgoTest.in</small>	₹ -438.07	Return/MaxDD <small>AlgoTest.in</small>	3.52
No. of Trades <small>AlgoTest.in</small>	1711	Max Profit in Single Trade <small>AlgoTest.in</small>	₹ 1,940.25	Reward to Risk Ratio <small>AlgoTest.in</small>	1.16
Average Profit per Trade <small>AlgoTest.in</small>	₹ 77.06	Max Loss in Single Trade <small>AlgoTest.in</small>	₹ -2,526.75	Expectancy Ratio <small>AlgoTest.in</small>	0.18
Win % <small>AlgoTest.in</small>	54.35	Max Drawdown <small>AlgoTest.in</small>	₹ -6,896.5	Max Win Streak (trades) <small>AlgoTest.in</small>	9
Loss % <small>AlgoTest.in</small>	45.65	Duration of Max Drawdown <small>AlgoTest.in</small>	73 [4/16/2019 to 6/27/2019]	Max Losing Streak (trades) <small>AlgoTest.in</small>	8
Average Profit on Winning Trades <small>AlgoTest.in</small>	₹ 509.67			Max trades in any drawdown <small>AlgoTest.in</small>	101

Download trades

Full Report

Sort By: 

Entry date

Asc

Desc

 Showing 1 - 10 trades out of 1711

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM							16.20	-232.50
1.1	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	CE	27500	Sell	15	36.85	87.25		-756.00
1.2	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	PE	26800	Sell	15	46.25	11.35		523.50
2	2019-01-02	9:30:00 AM	2019-01-02	1:35:00 PM							15.87	-366.75
2.1	2019-01-02	9:30:00 AM	2019-01-02	1:35:00 PM	CE	27600	Sell	15	32.45	12.35		301.50
2.2	2019-01-02	9:30:00 AM	2019-01-02	1:35:00 PM	PE	27100	Sell	15	46.45	91.00		-668.25
3	2019-01-02	1:35:00 PM	2019-01-02	3:15:00 PM							15.87	113.25
3.1	2019-01-02	1:35:00 PM	2019-01-02	3:15:00 PM	CE	27400	Sell	15	37.35	35.70		24.75
3.2	2019-01-02	1:35:00 PM	2019-01-02	3:15:00 PM	PE	26900	Sell	15	32.00	26.10		88.50
4	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM							16.53	1127.25
4.1	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM	CE	27200	Sell	15	42.35	0.05		634.50
4.2	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM	PE	27000	Sell	15	52.05	19.20		492.75
5	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM							16.56	252.00
5.1	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	CE	27700	Sell	15	34.50	40.15		-84.75
5.2	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	PE	26400	Sell	15	36.90	14.45		336.75
6	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM							16.00	113.25
6.1	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	CE	27800	Sell	15	40.25	21.25		285.00
6.2	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	PE	27000	Sell	15	45.05	56.50		-171.75
7	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM							16.37	-283.50
7.1	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	CE	27600	Sell	15	34.90	86.00		-766.50
7.2	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	PE	26900	Sell	15	45.85	13.65		483.00
8	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM							15.35	318.00
8.1	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM	CE	27800	Sell	15	41.50	48.00		-97.50
8.2	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM	PE	27300	Sell	15	38.15	10.45		415.50
9	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM							15.40	957.75
9.1	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	CE	27700	Sell	15	33.75	0.05		505.50
9.2	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	PE	27500	Sell	15	30.95	0.80		452.25
10	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM							15.30	298.50
10.1	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	CE	28100	Sell	15	38.95	25.55		201.00
10.2	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	PE	27000	Sell	15	40.65	34.15		97.50

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