Backtest

Instrument settings

Index   Banknifty

Underlying from   [Cash] [Futures]

Entry settings

Strategy Type   [Intraday] [BTST] [Positional]

Entry Time   09:30   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

Strike Type   ATM

[Add Leg]

Legs

1

Lots   1   Position   Sell   Option Type   Call   Expiry   Weekly   Select Strike Criteria   Strike Type   ATM

Target Profit   Points (Pts)   0

Stop Loss ⬤   Percent (%)   30

Trail SL   Points   0   0

Re-entry on Tgt   RE ASAP   1

Re-entry on SL ⬤   RE COST   1

Simple Momentum   Points (Pts) ↑   0

Range Breakout   09:45   [High] [Low]   Instrument

2

Lots   1   Position   Sell   Option Type   Put   Expiry   Weekly   Select Strike Criteria   Strike Type   ATM

Target Profit   Points (Pts)   0

Stop Loss ⬤   Percent (%)   30

Trail SL   Points   0   0

Re-entry on Tgt   RE ASAP   1

Re-entry on SL ⬤   RE COST   1

Simple Momentum   Points (Pts) ↑   0

Range Breakout   09:45   [High] [Low]   Instrument

Overall strategy settings

Overall Stop Loss   Max Loss   0

Overall Re-entry on SL   RE ASAP   1

Overall Target   Max Profit   0

Overall Re-entry on Tgt   RE ASAP   1

Trailing Options   Lock

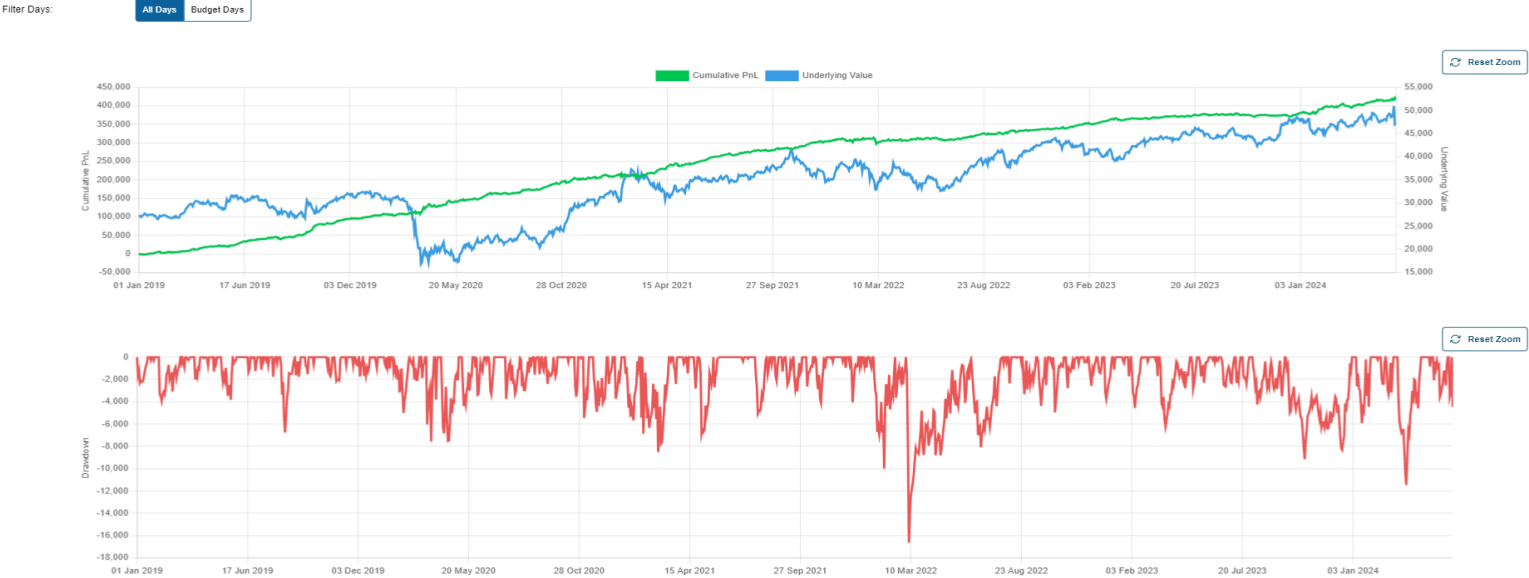If profit reaches   0   Lock profit   0

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]

Legend: Cumulative PnL, Underlying Value

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	6,234	-968	6,565	8,321	4,689	12,219	8,352	-484	19,303	17,116	12,934	4,794	99,078	-6,767	7 [8/2/2019 to 8/8/2019]	14.64
2020	5,846	2,853	19,950	5,116	12,814	5,025	12,925	9,384	5,679	16,775	7,270	7,663	1,11,303	-7,574	5 [3/16/2020 to 3/20/2020]	14.65
2021	-581	1,868	15,147	17,484	1,764	16,903	5,080	10,119	3,984	3,139	15,222	5,784	95,916	-8,526	22 [2/2/2021 to 2/23/2021]	11.24
2022	-4,395	9,376	-5,175	1,442	4,496	-3,493	7,170	9,405	5,229	4,410	2,124	3,005	33,595	-16,633	5 [3/4/2022 to 3/8/2022]	2.03
2023	11,058	7,225	3,999	2,550	3,996	3,137	4,418	1,497	-3,325	464	-518	4,313	38,816	-9,159	29 [9/22/2023 to 10/20/2023]	4.27
2024	5,932	11,322	3,183	13,027	2,985	1,842	0	0	0	0	0	0	38,294	-11,473	11 [3/12/2024 to 3/22/2024]	7.75

Include Brokerage   Taxes & charges   Slippage (in %)   ₹ 29,211.17   0   [Re-calculate]

AlgoTest.in

Curve Fitting Analysis

Monte Carlo Drawdown: ⓘ   **In/Out Sample:** ⓘ ⬤

[Run 10000 Simulations]

Overall Profit AlgoTest.in	₹ 4,17,005.25	
No. of Trades AlgoTest.in	1334	
Average Profit per Trade AlgoTest.in	₹ 312.6	
Win % AlgoTest.in	66.12	
Loss % AlgoTest.in	33.88	
Average Profit on Winning Trades AlgoTest.in	₹ 1,065.15	

Average Loss on Losing Trades AlgoTest.in	₹ -1,155.88
Max Profit in Single Trade AlgoTest.in	₹ 8,568.75
Max Loss in Single Trade AlgoTest.in	₹ -8,825.25
Max Drawdown AlgoTest.in	₹ -16,633.5
Duration of Max Drawdown AlgoTest.in	5 [3/4/2022 to 3/8/2022]

Return/MaxDD AlgoTest.in	4.61
Reward to Risk Ratio AlgoTest.in	0.92
Expectancy Ratio AlgoTest.in	0.27
Max Win Streak (trades) AlgoTest.in	18
Max Losing Streak (trades) AlgoTest.in	6
Max trades in any drawdown AlgoTest.in	97

[⬇ Download trades]

Full Report

Sort By: Entry date ▾ [Asc] [Desc]   Showing **1 - 10** trades out of **1334**

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	750.00
1.1	2019-01-01	9:30:00 AM	2019-01-01	2:32:00 PM	CE	27100	Sell	15	175.00	227.50		-787.50
1.2	2019-01-01	9:30:00 AM	2019-01-01	3:15:00 PM	PE	27100	Sell	15	139.00	36.50		1537.50
2	2019-01-02	9:30:00 AM	2019-01-02	12:43:00 PM							15.87	-1624.50
2.1	2019-01-02	9:30:00 AM	2019-01-02	9:53:00 AM	CE	27300	Sell	15	141.00	141.00		0.00
2.2	2019-01-02	9:30:00 AM	2019-01-02	9:37:00 AM	PE	27300	Sell	15	109.95	142.95		-495.00
2.3	2019-01-02	9:50:00 AM	2019-01-02	12:43:00 PM	PE	27300	Sell	15	109.95	142.95		-495.00
2.4	2019-01-02	9:53:00 AM	2019-01-02	10:20:00 AM	CE	27300	Sell	15	141.00	183.30		-634.50
3	2019-01-03	9:30:00 AM	2019-01-03	3:15:00 PM							16.53	404.25
3.1	2019-01-03	9:30:00 AM	2019-01-03	9:39:00 AM	CE	27100	Sell	15	78.95	102.65		-355.50
3.2	2019-01-03	9:30:00 AM	2019-01-03	11:33:00 AM	PE	27100	Sell	15	94.25	94.25		0.00
3.3	2019-01-03	10:40:00 AM	2019-01-03	3:15:00 PM	CE	27100	Sell	15	78.95	0.05		1183.50
3.4	2019-01-03	11:33:00 AM	2019-01-03	12:26:00 PM	PE	27100	Sell	15	94.25	122.50		-423.75
4	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM							16.56	-1087.50
4.1	2019-01-04	9:30:00 AM	2019-01-04	12:29:00 PM	CE	27000	Sell	15	265.10	344.65		-1193.25
4.2	2019-01-04	9:30:00 AM	2019-01-04	3:15:00 PM	PE	27000	Sell	15	189.95	103.35		1299.00
4.3	2019-01-04	2:17:00 PM	2019-01-04	2:45:00 PM	CE	27000	Sell	15	265.10	344.65		-1193.25
5	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM							16.00	194.25
5.1	2019-01-07	9:30:00 AM	2019-01-07	3:15:00 PM	CE	27400	Sell	15	180.50	119.00		922.50
5.2	2019-01-07	9:30:00 AM	2019-01-07	2:59:00 PM	PE	27400	Sell	15	161.85	210.40		-728.25
6	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM							16.37	-93.00
6.1	2019-01-08	9:30:00 AM	2019-01-08	10:06:00 AM	CE	27200	Sell	15	166.70	216.70		-750.00
6.2	2019-01-08	9:30:00 AM	2019-01-08	3:15:00 PM	PE	27200	Sell	15	138.35	44.55		1407.00
6.3	2019-01-08	11:37:00 AM	2019-01-08	12:17:00 PM	CE	27200	Sell	15	166.70	216.70		-750.00
7	2019-01-09	9:30:00 AM	2019-01-09	3:15:00 PM							15.35	43.50
7.1	2019-01-09	9:30:00 AM	2019-01-09	2:52:00 PM	CE	27600	Sell	15	109.35	109.35		0.00
7.2	2019-01-09	9:30:00 AM	2019-01-09	1:54:00 PM	PE	27600	Sell	15	138.40	179.90		-622.50
7.3	2019-01-09	2:42:00 PM	2019-01-09	3:15:00 PM	PE	27600	Sell	15	138.40	61.20		1158.00
7.4	2019-01-09	2:52:00 PM	2019-01-09	3:14:00 PM	CE	27600	Sell	15	109.35	142.15		-492.00
8	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM							15.40	435.75
8.1	2019-01-10	9:30:00 AM	2019-01-10	3:15:00 PM	CE	27600	Sell	15	70.75	0.10		1059.75
8.2	2019-01-10	9:30:00 AM	2019-01-10	12:11:00 PM	PE	27600	Sell	15	69.35	90.15		-312.00
8.3	2019-01-10	12:20:00 PM	2019-01-10	1:34:00 PM	PE	27600	Sell	15	69.35	90.15		-312.00
9	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM							15.30	516.75
9.1	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	CE	27600	Sell	15	194.00	161.00		495.00
9.2	2019-01-11	9:30:00 AM	2019-01-11	3:15:00 PM	PE	27600	Sell	15	229.90	228.45		21.75
10	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM							16.23	384.00
10.1	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	CE	27300	Sell	15	184.15	163.90		303.75
10.2	2019-01-14	9:30:00 AM	2019-01-14	3:15:00 PM	PE	27300	Sell	15	168.35	163.00		80.25

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« ‹ **1** 2 3 4 5 6 › »

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