

Instrument settings

Index

Nifty

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

ATM

Add Leg

Legs

# 1

Lots

1

Position

Sell

Option Type

Call

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 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

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 SLO

RE COST

1

Simple Momentum

Points (Pts) 1

0

Range Breakout

09:45

High

Low

Instrument

Overall strategy settings

Overall Stop Loss

Max Loss

0

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

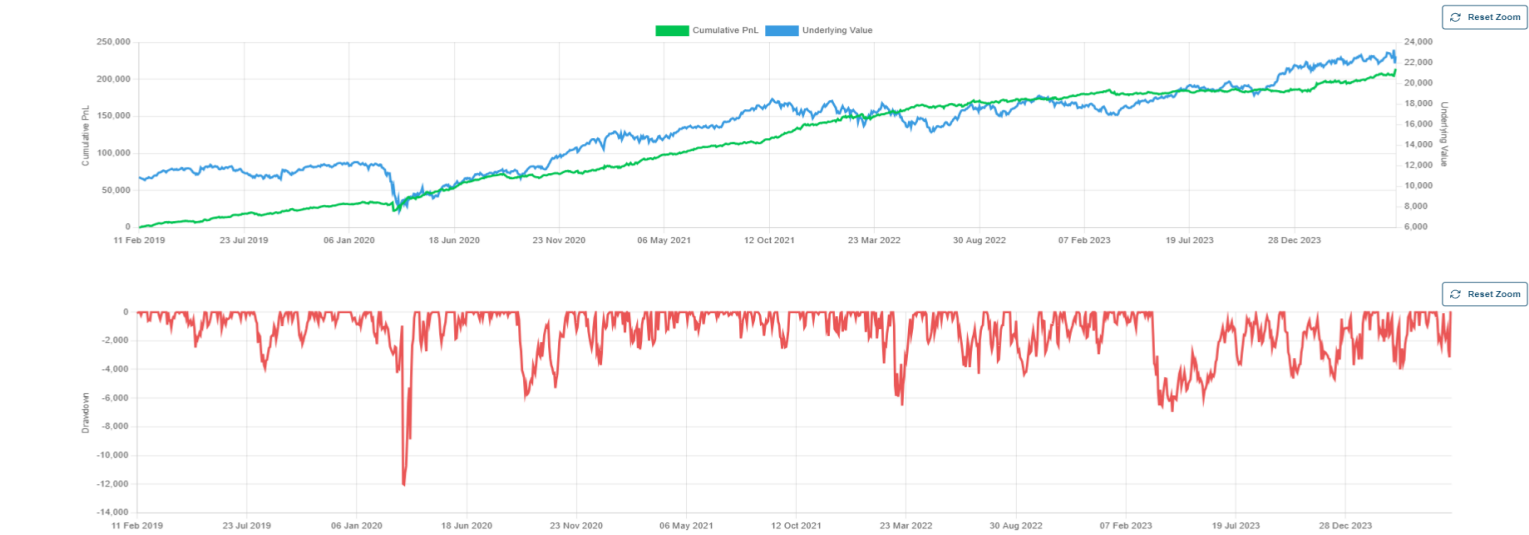
Results

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	2,182	4,673	1,383	2,038	3,742	5,557	-927	3,768	2,830	3,765	2,625	31,640	-3,915	19 [8/2/2019 to 8/26/2019]	9.1
2020	1,313	-742	3,802	7,425	7,968	7,238	7,826	5,533	-2,998	1,518	4,041	713	43,641	-12,032	40 [2/6/2020 to 3/16/2020]	3.61
2021	4,307	2,741	9,142	5,358	4,216	6,530	2,813	2,862	1,577	9,042	9,780	7,281	65,653	-2,598	15 [2/9/2021 to 2/23/2021]	25.26
2022	3,820	6,737	418	3,858	8,696	-77	851	5,723	126	1,975	763	-550	32,343	-6,516	13 [3/4/2022 to 3/16/2022]	5
2023	5,798	3,021	-2,933	2,267	-576	3,748	-493	947	718	-216	-1,303	1,837	12,816	-6,956	34 [3/17/2023 to 4/19/2023]	1.85
2024	3,952	6,508	120	5,461	2,940	8,995	0	0	0	0	0	0	27,977	-3,998	19 [2/29/2024 to 3/18/2024]	16.26

Curve Fitting Analysis

Monte Carlo Drawdown:

In/Out Sample:

Run 10000 Simulations

Overall Profit <i>AlgoTest.in</i>	₹ 2,14,072.5	Average Loss on Losing Trades <i>AlgoTest.in</i>	₹ -593.61	Return/MaxDD <i>AlgoTest.in</i>	3.34
No. of Trades <i>AlgoTest.in</i>	1305	Max Profit in Single Trade <i>AlgoTest.in</i>	₹ 5,046.25	Reward to Risk Ratio <i>AlgoTest.in</i>	1.01
Average Profit per Trade <i>AlgoTest.in</i>	₹ 164.04	Max Loss in Single Trade <i>AlgoTest.in</i>	₹ -11,036.25	Expectancy Ratio <i>AlgoTest.in</i>	0.28
Win % <i>AlgoTest.in</i>	63.37	Max Drawdown <i>AlgoTest.in</i>	₹ -12,032.5	Max Win Streak (trades) <i>AlgoTest.in</i>	15
Loss % <i>AlgoTest.in</i>	36.63	Duration of Max Drawdown <i>AlgoTest.in</i>	40 [2/6/2020 to 3/16/2020]	Max Losing Streak (trades) <i>AlgoTest.in</i>	7
Average Profit on Winning Trades <i>AlgoTest.in</i>	₹ 601.96			Max trades in any drawdown <i>AlgoTest.in</i>	126

Download trades

Full Report

Sort By: 

Entry date

Asc

Desc

 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	9:30:00 AM	2019-02-11	3:15:00 PM							16.08	97.50
1.1	2019-02-11	9:30:00 AM	2019-02-11	2:21:00 PM	CE	10900	Sell	25	53.25	69.25		-400.00
1.2	2019-02-11	9:30:00 AM	2019-02-11	3:15:00 PM	PE	10900	Sell	25	75.55	55.50		501.25
1.3	2019-02-11	2:57:00 PM	2019-02-11	3:15:00 PM	CE	10900	Sell	25	53.25	53.40		-3.75
2	2019-02-12	9:30:00 AM	2019-02-12	3:15:00 PM							15.69	-37.50
2.1	2019-02-12	9:30:00 AM	2019-02-12	11:33:00 AM	CE	10900	Sell	25	53.55	53.55		0.00
2.2	2019-02-12	9:30:00 AM	2019-02-12	9:58:00 AM	PE	10900	Sell	25	46.80	60.85		-351.25
2.3	2019-02-12	10:50:00 AM	2019-02-12	2:44:00 PM	PE	10900	Sell	25	46.80	60.85		-351.25
2.4	2019-02-12	11:33:00 AM	2019-02-12	3:15:00 PM	CE	10900	Sell	25	53.55	26.95		665.00
3	2019-02-13	9:30:00 AM	2019-02-13	3:15:00 PM							15.52	555.00
3.1	2019-02-13	9:30:00 AM	2019-02-13	11:01:00 AM	CE	10850	Sell	25	54.50	54.50		0.00
3.2	2019-02-13	9:30:00 AM	2019-02-13	10:10:00 AM	PE	10850	Sell	25	27.35	35.55		-205.00
3.3	2019-02-13	11:01:00 AM	2019-02-13	1:33:00 PM	PE	10850	Sell	25	27.35	35.55		-205.00
3.4	2019-02-13	11:01:00 AM	2019-02-13	3:15:00 PM	CE	10850	Sell	25	54.50	15.90		965.00
4	2019-02-14	9:30:00 AM	2019-02-14	3:15:00 PM							15.97	752.50
4.1	2019-02-14	9:30:00 AM	2019-02-14	2:10:00 PM	CE	10750	Sell	25	39.05	39.05		0.00
4.2	2019-02-14	9:30:00 AM	2019-02-14	10:12:00 AM	PE	10750	Sell	25	14.50	18.85		-108.75
4.3	2019-02-14	11:36:00 AM	2019-02-14	12:35:00 PM	PE	10750	Sell	25	14.50	18.85		-108.75
4.4	2019-02-14	2:10:00 PM	2019-02-14	3:15:00 PM	CE	10750	Sell	25	39.05	0.25		970.00
5	2019-02-15	9:30:00 AM	2019-02-15	3:15:00 PM							16.63	-207.50
5.1	2019-02-15	9:30:00 AM	2019-02-15	2:32:00 PM	CE	10700	Sell	25	102.90	102.90		0.00
5.2	2019-02-15	9:30:00 AM	2019-02-15	11:00:00 AM	PE	10700	Sell	25	70.55	91.70		-528.75
5.3	2019-02-15	2:15:00 PM	2019-02-15	3:15:00 PM	PE	10700	Sell	25	70.55	63.10		186.25
5.4	2019-02-15	2:32:00 PM	2019-02-15	3:15:00 PM	CE	10700	Sell	25	102.90	97.50		135.00
6	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM							17.26	362.50
6.1	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	CE	10700	Sell	25	79.95	52.30		691.25
6.2	2019-02-18	9:30:00 AM	2019-02-18	3:15:00 PM	PE	10700	Sell	25	80.35	93.50		-328.75
7	2019-02-19	9:30:00 AM	2019-02-19	3:15:00 PM							17.89	122.50
7.1	2019-02-19	9:30:00 AM	2019-02-19	12:46:00 PM	CE	10650	Sell	25	76.00	98.80		-570.00
7.2	2019-02-19	9:30:00 AM	2019-02-19	2:46:00 PM	PE	10650	Sell	25	59.00	59.00		0.00
7.3	2019-02-19	2:40:00 PM	2019-02-19	3:15:00 PM	CE	10650	Sell	25	76.00	30.60		1135.00
7.4	2019-02-19	2:46:00 PM	2019-02-19	2:50:00 PM	PE	10650	Sell	25	59.00	76.70		-442.50
8	2019-02-20	9:30:00 AM	2019-02-20	3:15:00 PM							17.77	368.75
8.1	2019-02-20	9:30:00 AM	2019-02-20	2:03:00 PM	CE	10700	Sell	25	33.45	43.50		-251.25
8.2	2019-02-20	9:30:00 AM	2019-02-20	2:10:00 PM	PE	10700	Sell	25	55.20	55.20		0.00
8.3	2019-02-20	2:08:00 PM	2019-02-20	3:02:00 PM	CE	10700	Sell	25	33.45	43.50		-251.25
8.4	2019-02-20	2:10:00 PM	2019-02-20	3:15:00 PM	PE	10700	Sell	25	55.20	20.35		871.25
9	2019-02-21	9:30:00 AM	2019-02-21	3:15:00 PM							17.00	453.75
9.1	2019-02-21	9:30:00 AM	2019-02-21	11:23:00 AM	CE	10750	Sell	25	18.95	24.65		-142.50
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
9.3	2019-02-21	2:40:00 PM	2019-02-21	2:42:00 PM	CE	10750	Sell	25	18.95	24.65		-142.50
10	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM							15.77	197.50
10.1	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	CE	10750	Sell	25	95.15	100.40		-131.25
10.2	2019-02-22	9:30:00 AM	2019-02-22	3:15:00 PM	PE	10750	Sell	25	60.90	47.75		328.75

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