

Instrument settings

IndexBanknifty

Underlying fromCashFutures

Entry settings

Strategy TypeIntradayBTSTPositional

Entry Time09:25Exit 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 CriteriaStrike TypeOTM5

Target ProfitPoints (Pts)0

Stop LossPercent (%)30

Trail SLPoints00

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 CriteriaStrike TypeOTM5

Target ProfitPoints (Pts)0

Stop LossPercent (%)30

Trail SLPoints00

Re-entry on TgtRE ASAP1

Re-entry on SLORE COST1

Simple MomentumPoints (Pts)10

Range Breakout09:45HighLowInstrument

Overall strategy settings

Overall Stop LossTotal Premiums %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 RangeFrom0To150Re-calculate

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	695	-1,032	2,340	1,651	3,090	2,020	1,735	1,528	6,777	9,291	2,145	1,849	32,093	-2,147	14 [7/23/2019 to 8/5/2019]	14.94
2020	2,331	3,984	9,724	10,611	4,966	5,130	6,090	5,773	3,142	8,609	11,815	5,879	78,058	-12,127	11 [3/13/2020 to 3/23/2020]	6.41
2021	75	-4,457	9,507	6,839	8,758	4,783	4,056	3,934	1,544	6,337	13,936	10,455	65,772	-11,382	8 [1/29/2021 to 2/5/2021]	5.77
2022	4,813	11,969	6,539	7,290	-747	754	4,232	2,812	7,469	8,190	-344	776	53,755	-5,445	13 [2/23/2022 to 3/7/2022]	9.95
2023	3,315	-2,828	2,312	719	4,155	1,950	1,959	1,004	-1,363	133	-506	-2,386	8,465	-6,699	95 [9/25/2023 to 12/28/2023]	1.27
2024	499	1,060	2,883	6,714	-1,179	5,605	0	0	0	0	0	0	15,583	-5,784	13 [2/14/2024 to 2/26/2024]	6.26

Curve Fitting Analysis

Monte Carlo Drawdown:

In/Out Sample:

Run 10000 Simulations

Overall Profit <small>AlgoTest.in</small>	₹ 2,53,728	Average Loss on Losing Trades <small>AlgoTest.in</small>	₹ -545.93	Return/MaxDD <small>AlgoTest.in</small>	3.85
No. of Trades <small>AlgoTest.in</small>	1334	Max Profit in Single Trade <small>AlgoTest.in</small>	₹ 7,431	Reward to Risk Ratio <small>AlgoTest.in</small>	0.96
Average Profit per Trade <small>AlgoTest.in</small>	₹ 190.2	Max Loss in Single Trade <small>AlgoTest.in</small>	₹ -8,587.5	Expectancy Ratio <small>AlgoTest.in</small>	0.35
Win % <small>AlgoTest.in</small>	68.07	Max Drawdown <small>AlgoTest.in</small>	₹ -12,127.5	Max Win Streak (trades) <small>AlgoTest.in</small>	18
Loss % <small>AlgoTest.in</small>	31.93	Duration of Max Drawdown <small>AlgoTest.in</small>	11 [3/13/2020 to 3/23/2020]	Max Losing Streak (trades) <small>AlgoTest.in</small>	7
Average Profit on Winning Trades <small>AlgoTest.in</small>	₹ 535.57			Max trades in any drawdown <small>AlgoTest.in</small>	86

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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	9:25:00 AM	2019-01-01	3:15:00 PM							16.33	174.00
1.1	2019-01-01	9:25:00 AM	2019-01-01	2:31:00 PM	CE	27600	Sell	15	19.00	24.70		-85.50
1.2	2019-01-01	9:25:00 AM	2019-01-01	3:15:00 PM	PE	26600	Sell	15	23.20	5.90		259.50
2	2019-01-02	9:25:00 AM	2019-01-02	3:15:00 PM							15.72	-37.50
2.1	2019-01-02	9:25:00 AM	2019-01-02	10:22:00 AM	CE	27800	Sell	15	10.00	13.00		-45.00
2.2	2019-01-02	9:25:00 AM	2019-01-02	9:32:00 AM	PE	26800	Sell	15	11.20	14.55		-50.25
2.3	2019-01-02	9:53:00 AM	2019-01-02	12:22:00 PM	PE	26800	Sell	15	11.20	14.55		-50.25
2.4	2019-01-02	10:33:00 AM	2019-01-02	3:15:00 PM	CE	27800	Sell	15	10.00	2.80		108.00
3	2019-01-03	9:25:00 AM	2019-01-03	3:15:00 PM							16.58	30.75
3.1	2019-01-03	9:25:00 AM	2019-01-03	3:15:00 PM	CE	27600	Sell	15	1.10	0.05		15.75
3.2	2019-01-03	9:25:00 AM	2019-01-03	3:15:00 PM	PE	26600	Sell	15	1.05	0.05		15.00
4	2019-01-04	9:25:00 AM	2019-01-04	3:15:00 PM							16.38	-174.00
4.1	2019-01-04	9:25:00 AM	2019-01-04	12:29:00 PM	CE	27600	Sell	15	52.20	67.85		-234.75
4.2	2019-01-04	9:25:00 AM	2019-01-04	9:46:00 AM	PE	26600	Sell	15	67.95	88.35		-306.00
4.3	2019-01-04	11:00:00 AM	2019-01-04	3:15:00 PM	PE	26600	Sell	15	67.95	27.85		601.50
4.4	2019-01-04	2:12:00 PM	2019-01-04	2:46:00 PM	CE	27600	Sell	15	52.20	67.85		-234.75
5	2019-01-07	9:25:00 AM	2019-01-07	3:15:00 PM							16.00	-96.00
5.1	2019-01-07	9:25:00 AM	2019-01-07	10:01:00 AM	CE	27900	Sell	15	21.75	28.30		-98.25
5.2	2019-01-07	9:25:00 AM	2019-01-07	2:52:00 PM	PE	26900	Sell	15	32.70	42.50		-147.00
5.3	2019-01-07	11:43:00 AM	2019-01-07	3:15:00 PM	CE	27900	Sell	15	21.75	11.80		149.25
6	2019-01-08	9:25:00 AM	2019-01-08	3:15:00 PM							16.46	8.25
6.1	2019-01-08	9:25:00 AM	2019-01-08	9:55:00 AM	CE	27700	Sell	15	21.10	27.45		-95.25
6.2	2019-01-08	9:25:00 AM	2019-01-08	3:15:00 PM	PE	26700	Sell	15	19.70	6.45		198.75
6.3	2019-01-08	10:59:00 AM	2019-01-08	12:06:00 PM	CE	27700	Sell	15	21.10	27.45		-95.25
7	2019-01-09	9:25:00 AM	2019-01-09	3:15:00 PM							15.25	-107.25
7.1	2019-01-09	9:25:00 AM	2019-01-09	3:15:00 PM	CE	28100	Sell	15	5.35	3.80		23.25
7.2	2019-01-09	9:25:00 AM	2019-01-09	10:11:00 AM	PE	27100	Sell	15	14.50	18.85		-65.25
7.3	2019-01-09	10:26:00 AM	2019-01-09	1:59:00 PM	PE	27100	Sell	15	14.50	18.85		-65.25
8	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM							15.33	12.75
8.1	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM	CE	28100	Sell	15	0.35	0.05		4.50
8.2	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM	PE	27100	Sell	15	0.65	0.10		8.25
9	2019-01-11	9:25:00 AM	2019-01-11	3:15:00 PM							15.30	86.25
9.1	2019-01-11	9:25:00 AM	2019-01-11	3:15:00 PM	CE	28100	Sell	15	43.00	25.55		261.75
9.2	2019-01-11	9:25:00 AM	2019-01-11	11:35:00 AM	PE	27100	Sell	15	54.05	70.25		-243.00
9.3	2019-01-11	2:21:00 PM	2019-01-11	3:15:00 PM	PE	27100	Sell	15	54.05	49.55		67.50
10	2019-01-14	9:25:00 AM	2019-01-14	3:15:00 PM							16.28	254.25
10.1	2019-01-14	9:25:00 AM	2019-01-14	3:15:00 PM	CE	27700	Sell	15	48.00	38.10		148.50
10.2	2019-01-14	9:25:00 AM	2019-01-14	3:15:00 PM	PE	26700	Sell	15	21.85	14.80		105.75

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