

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 CriteriaPremium <=

Premium30

Target ProfitPoints (Pts)0

Stop LossPercent (%)50

Trail SLOPoints0

0

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 CriteriaPremium <=

Premium30

Target ProfitPoints (Pts)0

Stop LossPercent (%)50

Trail SLOPoints0

0

Re-entry on TgtRE ASAP1

Re-entry on SLORE COST1

Simple MomentumPoints (Pts) 10

Range Breakout09:45HighLowInstrument

Overall strategy settings

Overall Stop LossMax Loss0

Overall Re-entry on SLORE ASAP1

Overall TargetMax Profit0

Overall Re-entry on TgtRE ASAP1

Trailing OptionsLock

If profit reaches0Lock profit0

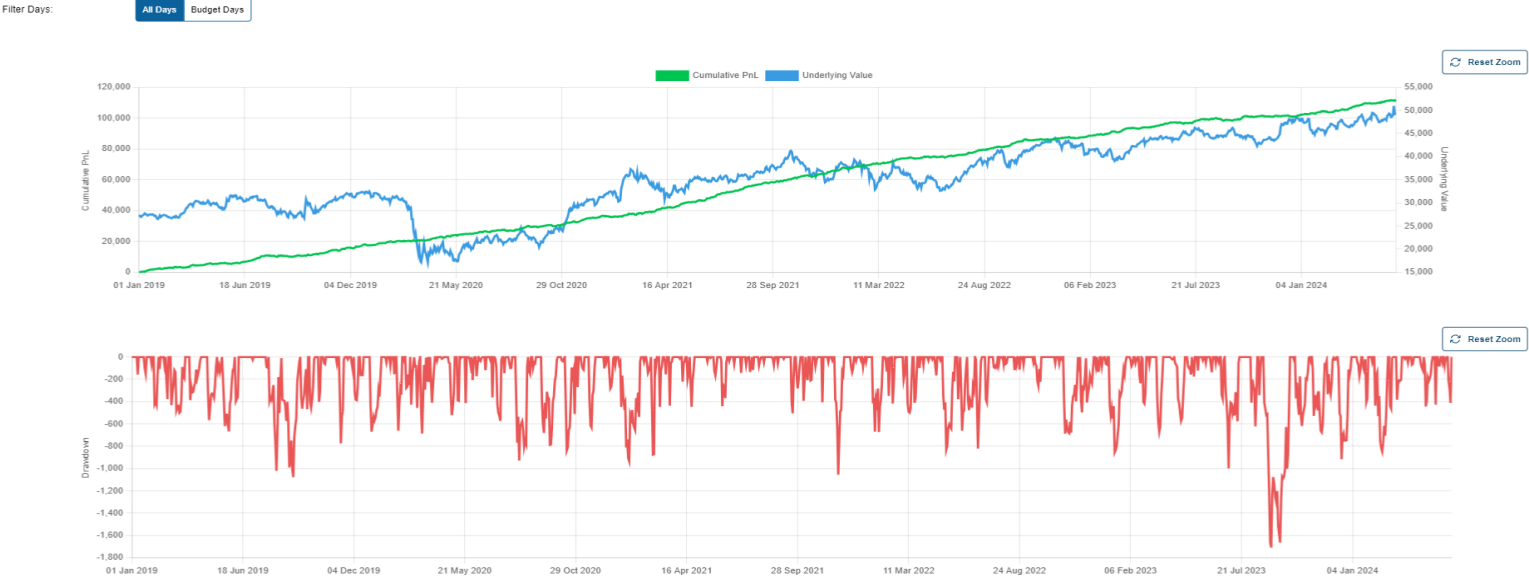
Date

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	2,620	707	1,180	1,011	436	1,958	2,874	-825	1,175	2,523	2,372	1,410	17,446	-1,077	37 [7/25/2019 to 8/30/2019]	16.19
2020	2,182	756	299	1,992	1,821	1,647	1,305	988	1,443	1,104	2,304	3,088	18,934	-928	6 [8/5/2020 to 8/19/2020]	20.33
2021	-117	1,717	2,673	1,930	2,965	3,586	3,838	3,585	1,880	2,517	851	3,976	29,406	-1,054	6 [11/25/2021 to 11/30/2021]	27.88
2022	1,779	2,198	1,927	2,441	717	579	1,947	2,338	2,112	4,419	-238	1,347	21,569	-831	6 [5/5/2022 to 5/19/2022]	26.17
2023	585	1,736	3,056	738	2,094	1,236	2,455	-560	784	1,776	76	266	14,244	-1,708	12 [8/24/2023 to 9/4/2023]	8.4
2024	1,965	966	2,717	2,247	1,852	646	0	0	0	0	0	0	10,395	-846	12 [2/8/2024 to 2/19/2024]	28.54

Curve Fitting Analysis

Monte Carlo Drawdown:

In/Out Sample:

Run 10000 Simulations

Overall Profit <small>AlgoTest.in</small>	₹ 1,11,996	Average Loss on Losing Trades <small>AlgoTest.in</small>	₹ -145.33	Return/MaxDD <small>AlgoTest.in</small>	12.07
No. of Trades <small>AlgoTest.in</small>	1333	Max Profit in Single Trade <small>AlgoTest.in</small>	₹ 856	Reward to Risk Ratio <small>AlgoTest.in</small>	1.37
Average Profit per Trade <small>AlgoTest.in</small>	₹ 84.02	Max Loss in Single Trade <small>AlgoTest.in</small>	₹ -468	Expectancy Ratio <small>AlgoTest.in</small>	0.58
Win % <small>AlgoTest.in</small>	66.69	Max Drawdown <small>AlgoTest.in</small>	₹ -1,708.5	Max Win Streak (trades) <small>AlgoTest.in</small>	16
Loss % <small>AlgoTest.in</small>	33.31	Duration of Max Drawdown <small>AlgoTest.in</small>	12 [8/24/2023 to 9/4/2023]	Max Losing Streak (trades) <small>AlgoTest.in</small>	7
Average Profit on Winning Trades <small>AlgoTest.in</small>	₹ 198.56			Max trades in any drawdown <small>AlgoTest.in</small>	31

Download trades

Full Report

Sort By:

Entry date

Asc

Desc

 Showing 1 - 10 trades out of 1333

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	117.00
1.1	2019-01-01	9:25:00 AM	2019-01-01	2:32:00 PM	CE	27600	Sell	15	19.00	28.50		-142.50
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	15.75
2.1	2019-01-02	9:25:00 AM	2019-01-02	3:15:00 PM	CE	27700	Sell	15	20.00	5.30		220.50
2.2	2019-01-02	9:25:00 AM	2019-01-02	9:37:00 AM	PE	27000	Sell	15	27.25	40.90		-204.75
3	2019-01-03	9:25:00 AM	2019-01-03	3:15:00 PM							16.58	186.00
3.1	2019-01-03	9:25:00 AM	2019-01-03	9:44:00 AM	CE	27300	Sell	15	19.95	29.90		-149.25
3.2	2019-01-03	9:25:00 AM	2019-01-03	3:15:00 PM	PE	26900	Sell	15	22.45	0.10		335.25
4	2019-01-04	9:25:00 AM	2019-01-04	3:15:00 PM							16.38	81.75
4.1	2019-01-04	9:25:00 AM	2019-01-04	12:38:00 PM	CE	27800	Sell	15	24.00	36.00		-180.00
4.2	2019-01-04	9:25:00 AM	2019-01-04	3:15:00 PM	PE	26300	Sell	15	28.00	10.55		261.75
5	2019-01-07	9:25:00 AM	2019-01-07	3:15:00 PM							16.00	95.25
5.1	2019-01-07	9:25:00 AM	2019-01-07	3:15:00 PM	CE	27900	Sell	15	21.75	11.80		149.25
5.2	2019-01-07	9:25:00 AM	2019-01-07	3:15:00 PM	PE	26800	Sell	15	24.20	27.80		-54.00
6	2019-01-08	9:25:00 AM	2019-01-08	3:15:00 PM							16.46	40.50
6.1	2019-01-08	9:25:00 AM	2019-01-08	10:06:00 AM	CE	27700	Sell	15	21.10	31.65		-158.25
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
7	2019-01-09	9:25:00 AM	2019-01-09	3:15:00 PM							15.25	-158.25
7.1	2019-01-09	9:25:00 AM	2019-01-09	3:15:00 PM	CE	27900	Sell	15	22.80	22.40		6.00
7.2	2019-01-09	9:25:00 AM	2019-01-09	2:00:00 PM	PE	27200	Sell	15	21.95	32.90		-164.25
8	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM							15.33	395.25
8.1	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM	CE	27800	Sell	15	15.55	0.05		232.50
8.2	2019-01-10	9:25:00 AM	2019-01-10	3:15:00 PM	PE	27400	Sell	15	10.90	0.05		162.75
9	2019-01-11	9:25:00 AM	2019-01-11	3:15:00 PM							15.30	252.00
9.1	2019-01-11	9:25:00 AM	2019-01-11	3:15:00 PM	CE	28200	Sell	15	28.15	15.45		190.50
9.2	2019-01-11	9:25:00 AM	2019-01-11	3:15:00 PM	PE	26900	Sell	15	26.55	22.45		61.50
10	2019-01-14	9:25:00 AM	2019-01-14	3:15:00 PM							16.28	180.75
10.1	2019-01-14	9:25:00 AM	2019-01-14	3:15:00 PM	CE	27900	Sell	15	20.35	15.35		75.00
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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