

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)
2018	-28,086	-23,682	-24,016	-26,176	-27,813	-27,328	-28,548	-28,512	-23,996	-25,609	-23,916	-25,417	-3,13,106	-3,13,106	365 [1/1/2018 to 31/12/2018]	-1
2019	-30,191	-25,403	-24,855	-26,256	-29,362	-26,636	-31,104	-26,849	-25,516	-25,595	-28,154	-29,880	-3,29,808	-3,29,808	365 [1/1/2019 to 31/12/2019]	-1
2020	-33,061	-26,118	-17,527	-20,894	-22,369	-26,165	-30,239	-28,460	-29,861	-30,165	-27,662	-35,832	-3,28,360	-3,28,360	366 [1/1/2020 to 31/12/2020]	-1
2021	-33,807	-35,139	-37,843	-32,806	-34,901	-41,149	-38,753	-39,827	-42,672	-42,411	-39,488	-45,355	-4,64,159	-4,64,159	365 [1/1/2021 to 31/12/2021]	-1
2022	-40,800	-42,050	-41,953	-37,078	-39,568	-40,532	-38,765	-40,237	-43,900	-35,883	-44,626	-48,006	-4,93,405	-4,93,405	362 [3/1/2022 to 30/12/2022]	-1.01
2023	-43,619	-41,409	-42,177	-34,714	-46,028	-45,324	-46,969	-49,354	-44,937	-45,856	-44,967	-46,980	-5,32,342	-5,32,342	362 [2/1/2023 to 29/12/2023]	-1.01
2024	-51,960	-53,962	-46,372	-50,888	-54,860	-47,488	-60,421	-30,826	0	0	0	0	-3,96,781	-3,96,781	229 [1/1/2024 to 16/8/2024]	-1.6







Curve Fitting Analysis

Monte Carlo Drawdown: ①

In/Out Sample: (i)

Run 10000 Simulations

Overall Profit AlgoTest.in	₹ -28,57,964.5
No. of Trades AlgoTest.in	1631
Average Profit per Trade AlgoTest.in	₹ -1,752.28
Win % AlgoTest.in	0.06
Loss % AlgoTest.in	99.94
Average Profit on Winning Trades AlgoTest.in	₹ 1,601.74

Average Loss on Losing Trades AlgoTest.in	₹ -1,754.34
Max Profit in Single Trade AlgoTest.in	₹ 1,601.7
Max Loss in Single Trade AlgoTest.in	₹ -3,267.6
Max Drawdown AlgoTest.in	₹ -28,57,964.5
Duration of Max Drawdown AlgoTest.in	2420 [1/1/2018 to 16/8/2024]

Return/MaxDD AlgoTest.in	-0.15
Reward to Risk Ratio AlgoTest.In	0.91
Expectancy Ratio AlgoTest.in	-1.00
Max Win Streak (trades) AlgoTest.in	1
Max Losing Streak (trades) AlgoTest.in	1085
Max trades in any drawdown AlgoTest.in	1631

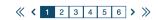
Sort By: Entry date V Asc Desc Showing 1 - 10 trades out of 1631

Full Report

Index	Entry Date	Entry Time	Exit Date	Exit Time	Туре	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2018-01-01	9:16:00 AM	2018-01-01	3:15:00 PM							13.30	-1052.55
1.1	2018-01-01	9:16:00 AM	2018-01-01	3:15:00 PM	FUT	-	Buy	25	10554.49	10496.49		-1450.02
1.2	2018-01-01	9:16:00 AM	2018-01-01	3:15:00 PM	FUT	-	Sell	25	10533.41	10517.51		397.48
2	2018-01-02	9:16:00 AM	2018-01-02	3:15:00 PM							13.21	-1049.36
2.1	2018-01-02	9:16:00 AM	2018-01-02	3:15:00 PM	FUT	-	Buy	25	10525.51	10461.68		-1595.93
2.2	2018-01-02	9:16:00 AM	2018-01-02	3:15:00 PM	FUT	-	Sell	25	10504.49	10482.62		546.57
3	2018-01-03	9:16:00 AM	2018-01-03	3:15:00 PM	goTes	st.in					13.13	-1048.16

3.1	2018-01-03	9:16:00 AM	2018-01-03	3:15:00 PM	FUT	-	Buy	25	10507.70	10455.53		-1304.08
3.2	2018-01-03	9:16:00 AM	2018-01-03	3:15:00 PM	FUT	-	Sell	25	10486.70	10476.47		255.92
4	2018-01-04	9:16:00 AM	2018-01-04	3:15:00 PM							13.14	-1050.10
4.1	2018-01-04	9:16:00 AM	2018-01-04	3:15:00 PM	FUT	-	Buy	25	10491.48	10510.48		474.95
4.2	2018-01-04	9:16:00 AM	2018-01-04	3:15:00 PM	FUT	-	Sell	25	10470.52	10531.52		-1525.05
5	2018-01-05	9:16:00 AM	2018-01-05	3:15:00 PM							12.85	-1055.53
5.1	2018-01-05	9:16:00 AM	2018-01-05	3:15:00 PM	FUT	-	Buy	25	10555.54	10555.08		-11.52
5.2	2018-01-05	9:16:00 AM	2018-01-05	3:15:00 PM	FUT	-	Sell	25	10534.45	10576.22		-1044.02
6	2018-01-08	9:16:00 AM	2018-01-08	3:15:00 PM							12.89	-1062.46
6.1	2018-01-08	9:16:00 AM	2018-01-08	3:15:00 PM	FUT	-	Buy	25	10626.22	10622.92		-82.48
6.2	2018-01-08	9:16:00 AM	2018-01-08	3:15:00 PM	FUT	-	Sell	25	10604.98	10644.18		-979.98
7	2018-01-09	9:16:00 AM	2018-01-09	3:15:00 PM							13.33	-1064.45
7.1	2018-01-09	9:16:00 AM	2018-01-09	3:15:00 PM	FUT	-	Buy	25	10655.70	10633.36		-558.48
7.2	2018-01-09	9:16:00 AM	2018-01-09	3:15:00 PM	FUT	-	Sell	25	10634.40	10654.64		-505.98
8	2018-01-10	9:16:00 AM	2018-01-10	3:15:00 PM							13.71	-1063.90
8.1	2018-01-10	9:16:00 AM	2018-01-10	3:15:00 PM	FUT	-	Buy	25	10650.64	10627.31		-583.20
8.2	2018-01-10	9:16:00 AM	2018-01-10	3:15:00 PM	FUT	-	Sell	25	10629.36	10648.59		-480.70
9	2018-01-11	9:16:00 AM	2018-01-11	3:15:00 PM							13.96	-1063.92
9.1	2018-01-11	9:16:00 AM	2018-01-11	3:15:00 PM	FUT	-	Buy	25	10634.52	10643.85		233.04
9.2	2018-01-11	9:16:00 AM	2018-01-11	3:15:00 PM	FUT	-	Sell	25	10613.28	10665.15		-1296.96
10	2018-01-12	9:16:00 AM	2018-01-12	3:15:00 PM							12.97	-1068.95
10.1	2018-01-12	9:16:00 AM	2018-01-12	3:15:00 PM	FUT	-	Buy	25	10697.69	10681.41		-406.98
10.2	2018-01-12	9:16:00 AM	2018-01-12	3:15:00 PM	FUT	-	Sell	25	10676.31	10702.79		-661.98

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AlgoTest.in