

Instrument settings

Index

Nifty

Underlying from

Cash

Futures

Legwise settings

Square Off

Partial

Complete

☐ Trail SL to Break-even price

All Legs

SL Legs

Entry settings

Strategy Type

Intraday

BTST

Positional

Entry Time

09:16

Exit Time

15:25

No re-entry after

☐

Leg Builder

Select segments

Futures

Options

Total Lot

1

Position

Buy

Sell

Add Leg

Legs

1

Lots

1

Position

Buy

Target Profit

☐

Stop Loss

☒

Trail SL

☐

Re-entry on Tgt

☐

1

Re-entry on SL

☐

1

Simple Momentum

☐

0

Range Breakout

☐

09:45

High

Low

2

Lots

1

Position

Sell

Target Profit

☐

Stop Loss

☒

Trail SL

☐

Re-entry on Tgt

☐

1

Re-entry on SL

☐

1

Simple Momentum

☐

0

Range Breakout

☐

09:45

High

Low

Overall strategy settings

Overall Stop Loss

☐

0

Overall Re-entry on SL

☐

1

Overall Target

☐

0

Overall Re-entry on Tgt

☐

1

Trailing Options

☐

If profit reaches

0

Lock profit

0

Date

Enter the duration of your backtest

Start Date

2018-01-01

End Date

2024-10-01

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

Reset Zoom

Reset Zoom

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)
------	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-------	--------------	--------------	-----------------

2018	-17,030	-12,997	-10,776	-15,177	-19,706	-16,441	-17,907	-17,279	-10,975	-8,959	-14,575	-7,735	-1,69,565	-1,69,565	365	[1/3/2018 to 31/12/2018]	-1
2019	-18,449	-19,486	-13,905	-15,880	-20,072	-13,550	-12,636	-22,261	-1,841	-11,598	-16,728	-17,697	-1,84,107	-1,84,107	365	[1/1/2019 to 31/12/2019]	-1
2020	-18,062	-12,260	-1,357	-7,417	-11,877	-14,091	-19,641	-6,838	-16,666	-19,068	-23,843	-24,661	-1,75,788	-1,75,788	366	[1/1/2020 to 31/12/2020]	-1
2021	-13,146	-29,588	-19,946	-23,477	-12,358	-27,890	-25,990	-21,709	-38,168	-18,701	-26,684	-9,122	-2,66,783	-2,66,783	365	[1/1/2021 to 31/12/2021]	-1
2022	-22,736	-13,024	-24,704	-12,829	-25,807	-18,974	-33,450	-18,482	-24,414	-16,806	-27,904	-20,272	-2,59,408	-2,61,214	361	[4/1/2022 to 30/12/2022]	-1.01
2023	-13,327	-37,789	-36,092	-23,700	-29,143	-26,868	-26,315	-30,302	-25,410	-20,279	-28,913	-19,983	-3,18,130	-3,20,482	352	[2/1/2023 to 19/12/2023]	-1.01
2024	-6,527	-46,475	-12,482	-21,419	-34,335	-21,847	-28,462	-34,482	-33,249	-2,572	0	0	-2,41,854	-2,41,882	271	[1/1/2024 to 27/9/2024]	-1.33

Include Brokerage

Taxes & charges

Slippage (in %) ⓘ

0.05

Re-calculate

₹ 1,56,987.2

₹ 3,36,609.95

Curve Fitting Analysis

Monte Carlo Drawdown: ⓘIn/Out Sample: ⓘ

Run 10000 Simulations

Overall Profit	AlgoTest.In	₹ -16,15,639.75	Average Loss on Losing Trades	AlgoTest.In	₹ -1,516.67	Return/MaxDD	AlgoTest.In	-0.15
No. of Trades	AlgoTest.In	1663	Max Profit in Single Trade	AlgoTest.In	₹ 11,823.25	Reward to Risk Ratio	AlgoTest.In	1.27
Average Profit per Trade	AlgoTest.In	₹ -971.52	Max Loss in Single Trade	AlgoTest.In	₹ -6,709.45	Expectancy Ratio	AlgoTest.In	-0.64
Win %	AlgoTest.In	15.81	Max Drawdown	AlgoTest.In	₹ -16,15,667.45	Max Win Streak (trades)	AlgoTest.In	4
Loss %	AlgoTest.In	84.19	Duration of Max Drawdown	AlgoTest.In	2462 [1/1/2018 to 27/9/2024]	Max Losing Streak (trades)	AlgoTest.In	115
Average Profit on Winning Trades	AlgoTest.In	₹ 1,930.39				Max trades in any drawdown	AlgoTest.In	1663

Download trades

Full Report

Sort By: Entry dateAscDescShowing 1 - 10 trades out of 1663

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2018-01-01	9:16:00 AM	2018-01-01	3:25:00 PM							13.30	-525.98
1.1	2018-01-01	9:16:00 AM	2018-01-01	3:25:00 PM	FUT	-	Buy	25	10549.22	10489.80		-1485.49
1.2	2018-01-01	9:16:00 AM	2018-01-01	3:25:00 PM	FUT	-	Sell	25	10538.68	10500.30		959.51
2	2018-01-02	9:16:00 AM	2018-01-02	3:25:00 PM							13.21	-524.58
2.1	2018-01-02	9:16:00 AM	2018-01-02	3:25:00 PM	FUT	-	Buy	25	10520.26	10463.07		-1429.79
2.2	2018-01-02	9:16:00 AM	2018-01-02	3:25:00 PM	FUT	-	Sell	25	10509.74	10473.53		905.21
3	2018-01-03	9:16:00 AM	2018-01-03	3:25:00 PM							13.13	-524.20
3.1	2018-01-03	9:16:00 AM	2018-01-03	3:25:00 PM	FUT	-	Buy	25	10502.45	10465.71		-918.35
3.2	2018-01-03	9:16:00 AM	2018-01-03	3:25:00 PM	FUT	-	Sell	25	10491.95	10476.19		394.15
4	2018-01-04	9:16:00 AM	2018-01-04	3:25:00 PM							13.14	-525.26
4.1	2018-01-04	9:16:00 AM	2018-01-04	3:25:00 PM	FUT	-	Buy	25	10486.24	10524.24		949.87
4.2	2018-01-04	9:16:00 AM	2018-01-04	3:25:00 PM	FUT	-	Sell	25	10475.76	10534.76		-1475.13
5	2018-01-05	9:16:00 AM	2018-01-05	3:25:00 PM							12.85	-528.00
5.1	2018-01-05	9:16:00 AM	2018-01-05	3:25:00 PM	FUT	-	Buy	25	10550.27	10569.71		486.00
5.2	2018-01-05	9:16:00 AM	2018-01-05	3:25:00 PM	FUT	-	Sell	25	10539.73	10580.29		-1014.00
6	2018-01-08	9:16:00 AM	2018-01-08	3:25:00 PM							12.89	-531.08
6.1	2018-01-08	9:16:00 AM	2018-01-08	3:25:00 PM	FUT	-	Buy	25	10620.91	10622.34		35.71
6.2	2018-01-08	9:16:00 AM	2018-01-08	3:25:00 PM	FUT	-	Sell	25	10610.29	10632.96		-566.79
7	2018-01-09	9:16:00 AM	2018-01-09	3:25:00 PM							13.33	-532.20
7.1	2018-01-09	9:16:00 AM	2018-01-09	3:25:00 PM	FUT	-	Buy	25	10650.37	10637.68		-317.35
7.2	2018-01-09	9:16:00 AM	2018-01-09	3:25:00 PM	FUT	-	Sell	25	10639.73	10648.32		-214.85
8	2018-01-10	9:16:00 AM	2018-01-10	3:25:00 PM							13.71	-532.03
8.1	2018-01-10	9:16:00 AM	2018-01-10	3:25:00 PM	FUT	-	Buy	25	10645.32	10635.88		-236.01
8.2	2018-01-10	9:16:00 AM	2018-01-10	3:25:00 PM	FUT	-	Sell	25	10634.68	10646.52		-296.02
9	2018-01-11	9:16:00 AM	2018-01-11	3:25:00 PM							13.96	-531.98
9.1	2018-01-11	9:16:00 AM	2018-01-11	3:25:00 PM	FUT	-	Buy	25	10629.21	10649.97		519.01
9.2	2018-01-11	9:16:00 AM	2018-01-11	3:25:00 PM	FUT	-	Sell	25	10618.59	10660.63		-1050.99
10	2018-01-12	9:16:00 AM	2018-01-12	3:25:00 PM							12.97	-534.27
10.1	2018-01-12	9:16:00 AM	2018-01-12	3:25:00 PM	FUT	-	Buy	25	10692.34	10678.51		-345.89
10.2	2018-01-12	9:16:00 AM	2018-01-12	3:25:00 PM	FUT	-	Sell	25	10681.66	10689.19		-188.39

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