

Instrument settings

Entry settings

Index

NIFTY

Underlying from

Cash

Futures

Strategy Type

Intraday

BTST

Positional

Positional expire on a

Weekly Expiry

basis

Entry Time

09:16

Exit Time

12:15

Entry

4

trading days before expiry

Exit

1

trading days before expiry

Delay restart

09:15

Overall Momentum

Points (Pts) ↑

0

Leg Builder

Expand

Legs

1

Lots

1

Position

Sell

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Strike Type

OTM1

Target Profit

Points (Pts)

0

Stop Loss

Points (Pts)

0

Trail SL

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) ↑

0

2

Lots

1

Position

Sell

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

OTM1

Target Profit

Points (Pts)

0

Stop Loss

Points (Pts)

0

Trail SL

Points

0

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE ASAP

1

Simple Momentum

Points (Pts) ↑

0

Overall strategy settings

Overall Stop Loss

Max Loss

0

Overall Re-entry on SL

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

Enter the duration of your backtest

Start Date2020-01-02

End Date2025-08-02

Latest Backtest data is available for 01-Aug-25

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

Include Brokerage

₹ 20,296

Taxes & charges

₹ 7,231.98

Slippage (in %)

0

Re-calculate

Include data from previous regime

Filter by

Weekdays

DTE

Budget Days

NEW

Margin Estimate

for expiry day

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)
2020	-10,222	19,708	54,323	12,262	18,796	-23,716	5,062	23,603	-11,472	10,860	-15,714	-3,164	80,326	-39,132	83 [18/09/2020 to 09/12/2020]	2.1
2021	4,725	-15,130	81	-5,996	-3,474	38,569	-1,375	-15,926	-8,457	5,628	8,463	22,422	29,532	-40,416	41 [23/07/2021 to 01/09/2021]	0.73
2022	-22,127	39,410	28,109	-2,165	13,667	8,787	2,153	-12,632	-1,849	7,953	7,441	25,503	94,253	-27,223	76 [15/07/2022 to 28/09/2022]	3.48
2023	1,662	16,169	5,766	2,456	5,148	11,277	-690	17,140	-12,726	3,245	12,972	-35,666	26,755	-36,511	6	0.75

9.1	2020-03-13	09:16:00	2020-03-18	12:15:00	CE	8950	Sell	75	374.45	50.25		24315.00
9.2	2020-03-13	09:16:00	2020-03-18	12:15:00	PE	8850	Sell	75	254.90	354.85		-7496.25
10	2020-03-20	09:16:00	2020-03-25	12:15:00							71.14	29587.50
10.1	2020-03-20	09:16:00	2020-03-25	12:15:00	CE	8300	Sell	75	358.30	68.70		21720.00
10.2	2020-03-20	09:16:00	2020-03-25	12:15:00	PE	8200	Sell	75	448.80	343.90		7867.50

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