





Overall Profit Algo Test.in	₹ 4,03,180.9
No. of Trades AlgoTest.in	215
Average Profit per Trade AlgoTest.in	₹ 1,875.26
Win % AlgoTest.in	69.30
Loss % AlgoTest.in	30.70
Average Profit on Winning Trades  AlgoTest.in	₹ 7,241.51

Monte Carlo Drawdown ① Run 10000 Simulations

Average Loss on Losing Trades AlgoTest.in	₹ -10,239.44
Max Profit in Single Trade AlgoTest.in	₹ 29,422.3
Max Loss in Single Trade AlgoTest.in	₹ -36,511.5
Max Drawdown AlgoTest.in	₹ -60,148.4
Duration of Max Drawdown Algo Test.in	139 [18/09/2020 to 03/02/2021]

Return/MaxDD AlgoTest.in	1.20
Reward to Risk Ratio AlgoTest.in	0.71
Expectancy Ratio AlgoTest.in	0.18
Max Win Streak (trades) AlgoTest.in	11
Max Losing Streak (trades) AlgoTest.in	5
Max trades in any drawdown AlgoTest.in	54

In/Out Sample: (i)

## Full Report

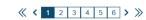
Curve Fitting Analysis:

Sort By: Fintry date V Asc Desc Showing 1 - 10 trades out of 215

Index	Entry Date	Entry Time	Exit Date	Exit Time	Туре	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2020-01-03	09:16:00	2020-01-08	12:15:00							12.07	-11895.00
1.1	2020-01-03	09:16:00	2020-01-08	12:15:00	CE	12300	Sell	75	39.40	1.25		2861.25
1.2	2020-01-03	09:16:00	2020-01-08	12:15:00	PE	12200	Sell	75	44.35	241.10		-14756.25
2	2020-01-10	09:16:00	2020-01-15	12:15:00							13.75	4631.25
2.1	2020-01-10	09:16:00	2020-01-15	12:15:00	CE	12300	Sell	75	50.25	36.30		1046.25
2.2	2020-01-10	09:16:00	2020-01-15	12:15:00	PE	12200	Sell	75	55.25	7.45		3585.00
3	2020-01-17	09:16:00	2020-01-22	12:15:00							14.18	-6495.00
3.1	2020-01-17	09:16:00	2020-01-22	12:15:00	CE	12400	Sell	75	30.95	1.50		2208.75
3.2	2020-01-17	09:16:00	2020-01-22	12:15:00	PE	12300	Sell	75	57.15	173.20		-8703.75
4	2020-01-24	09:16:00	2020-01-29	12:15:00							16.11	3971.25
4.1	2020-01-24	09:16:00	2020-01-29	12:15:00	CE	12250	Sell	75	50.35	9.90		3033.75
4.2	2020-01-24	09:16:00	2020-01-29	12:15:00	PE	12150	Sell	75	49.75	37.25		937.50
5	2020-02-01	09:16:00	2020-02-05	12:15:00							17.20	14876.25
5.1	2020-02-01	09:16:00	2020-02-05	12:15:00	CE	11950	Sell	75	129.00	47.25		6131.25
5.2	2020-02-01	09:16:00	2020-02-05	12:15:00	PE	11850	Sell	75	124.20	7.60		8745.00
6	2020-02-07	09:16:00	2020-02-12	12:15:00							13.51	3270.00
6.1	2020-02-07	09:16:00	2020-02-12	12:15:00	CE	12150	Sell	75	52.00	66.00		-1050.00
6.2	2020-02-07	09:16:00	2020-02-12	12:15:00	PE	12050	Sell	75	61.05	3.45		4320.00
7	2020-02-14	09:16:00	2020-02-19	12:15:00							13.14	1901.25
7.1	2020-02-14	09:16:00	2020-02-19	12:15:00	CE	12250	Sell	75	58.05	3.65		4080.00
7.2	2020-02-14	09:16:00	2020-02-19	12:15:00	PE	12150	Sell	75	40.30	69.35		-2178.75
8	2020-02-28	09:16:00	2020-03-04	12:15:00							19.16	8411.25
8.1	2020-02-28	09:16:00	2020-03-04	12:15:00	CE	11400	Sell	75	140.05	20.40		8973.75
8.2	2020-02-28	09:16:00	2020-03-04	12:15:00	PE	11300	Sell	75	101.40	108.90		-562.50
9	2020-03-13	09:16:00	2020-03-18	12:1′ .ບເ	101	est.i	n				41.16	16818.75

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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## AlgoTest.in