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Instrument settings

Select 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

09:20

Exit Time

15:15

No re-entry after

09:35

Leg Builder

Collapse

Select segments

Futures

Options

Total Lot

10

Position

Buy

Sell

Option Type

Call

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

Strike Type

ATM

Add Leg

Legs

1

Lots

10

Position

Sell

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Strike Type

ATM

Target Profit

Stop Loss

Trail SL

Re-entry on Tgt

Re-entry on SL

Simple Momentum

Range Breakout

09:45

High

Low

2

Lots

10

Position

Sell

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Strike Type

ATM

Target Profit

Stop Loss

Trail SL

Re-entry on Tgt

Re-entry on SL

Simple Momentum

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

2023-11-02

Results

Following results are backtested results on historical data. Past performance **does not** guarantee future results. [Know more](#)

Filter Days:

All Days

Budget Days

Reset Zoom

Reset Zoom

AlgoTest.in

M T W Th F

Calendar Days to Expiry ☐ >= 0

Snap a Screenshot Download trades

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2019	0	-150	-1,275	-1,200	4,625	3,425	8,625	1,900	-350	750	5,775	3,125	25,250	-7,500	52 [26/8/2019 to 16/10/2019]	3.79
2020	-750	1,925	-41,500	-10,500	4,925	-600	3,600	10,175	8,825	4,050	10,200	2,425	-7,225	-52,650	83 [7/2/2020 to 29/4/2020]	-0.14
2021	950	8,325	7,250	11,700	12,425	10,100	600	6,250	11,250	5,000	9,025	12,025	94,900	-7,050	24 [13/1/2021 to 5/2/2021]	13.46
2022	12,000	12,125	13,875	14,150	10,050	20,975	10,125	19,375	30,400	12,675	18,650	800	1,75,200	-6,625	1 [1/2/2022 to 1/2/2022]	26.66
2023	4,850	9,250	8,675	10,400	7,425	5,525	5,525	6,375	6,875	7,725	-100	0	72,525	-4,400	9 [3/1/2023 to 11/1/2023]	19.72

* The returns are annualized for calculation

Curve Fitting Analysis

☒ Include Brokerage ☒ Taxes & charges
₹ 0 ₹ 1,91,055.97

Monte Carlo Drawdown:

No. Of Simulations:

Overall stats:
Slippage: % In/Out Sample Split Date: Select VIX Range
From To

	In Sample	Out Sample		In Sample	Out Sample		In Sample	Out Sample
Overall Profit AlgoTest.in	₹ 3,60,125	₹ 525	Average Loss on Losing Trades AlgoTest.in	₹ -580.47	₹ 0	Return/MaxDD AlgoTest.in	1.45	No Drawdown
No. of Trades AlgoTest.in	1162	1	Max Profit in Single Trade AlgoTest.in	₹ 6,950	₹ 525	Reward to Risk Ratio AlgoTest.in	1.65	0
Average Profit per Trade AlgoTest.in	₹ 309.92	₹ 525	Max Loss in Single Trade AlgoTest.in	₹ -35,575	₹ 525	Expectancy Ratio AlgoTest.in	0.53	0
Win % AlgoTest.in	57.92	100	Max Drawdown AlgoTest.in	₹ -52,650	₹ 0	Max Win Streak (trades) AlgoTest.in	11	1
Loss % AlgoTest.in	42.08	0	Duration of Max Drawdown AlgoTest.in	83 [7/2/2020 to 29/4/2020]	0	Max Losing Streak (trades) AlgoTest.in	9	0
Average Profit on Winning Trades AlgoTest.in	₹ 956.87	₹ 525				Max trades in any drawdown AlgoTest.in	256	0

Full Report

Sort By: Showing 1 - 10 trades out of 1163

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2019-02-11	9:20:00 AM	2019-02-11	9:21:00 AM							16.22	0.00
1.1	2019-02-11	9:20:00 AM	2019-02-11	9:21:00 AM	CE	10900	Sell	500	62.00	60.15		925.00
1.2	2019-02-11	9:20:00 AM	2019-02-11	9:21:00 AM	PE	10900	Sell	500	60.90	62.75		-925.00
2	2019-02-12	9:20:00 AM	2019-02-12	9:21:00 AM							15.66	-125.00
2.1	2019-02-12	9:20:00 AM	2019-02-12	9:21:00 AM	CE	10900	Sell	500	60.00	61.80		-900.00
2.2	2019-02-12	9:20:00 AM	2019-02-12	9:21:00 AM	PE	10900	Sell	500	43.05	41.50		775.00
3	2019-02-13	9:20:00 AM	2019-02-13	9:21:00 AM							15.55	-200.00
3.1	2019-02-13	9:20:00 AM	2019-02-13	9:21:00 AM	CE	10900	Sell	500	34.70	33.65		525.00
3.2	2019-02-13	9:20:00 AM	2019-02-13	9:21:00 AM	PE	10900	Sell	500	48.60	50.05		-725.00
4	2019-02-14	9:20:00 AM	2019-02-14	9:21:00 AM							15.95	-300.00
4.1	2019-02-14	9:20:00 AM	2019-02-14	9:21:00 AM	CE	10750	Sell	500	36.55	37.65		-550.00
4.2	2019-02-14	9:20:00 AM	2019-02-14	9:21:00 AM	PE	10750	Sell	500	17.35	16.85		250.00
5	2019-02-15	9:20:00 AM	2019-02-15	9:21:00 AM							16.19	525.00
5.1	2019-02-15	9:20:00 AM	2019-02-15	9:21:00 AM	CE	10700	Sell	500	103.50	100.40		1550.00
5.2	2019-02-15	9:20:00 AM	2019-02-15	9:21:00 AM	PE	10700	Sell	500	68.00	70.05		-1025.00
6	2019-02-18	9:20:00 AM	2019-02-18	9:21:00 AM							17.05	-500.00
6.1	2019-02-18	9:20:00 AM	2019-02-18	9:21:00 AM	CE	10700	Sell	500	92.55	95.35		-1400.00
6.2	2019-02-18	9:20:00 AM	2019-02-18	9:21:00 AM	PE	10700	Sell	500	60.35	58.55		900.00
7	2019-02-19	9:20:00 AM	2019-02-19	9:21:00 AM							18.02	325.00
7.1	2019-02-19	9:20:00 AM	2019-02-19	9:21:00 AM	CE	10650	Sell	500	80.05	77.65		1200.00
7.2	2019-02-19	9:20:00 AM	2019-02-19	9:21:00 AM	PE	10650	Sell	500	59.00	60.75		-875.00
8	2019-02-20	9:20:00 AM	2019-02-20	9:21:00 AM							17.50	-125.00
8.1	2019-02-20	9:20:00 AM	2019-02-20	9:21:00 AM	CE	10650	Sell	500	47.40	48.80		-700.00
8.2	2019-02-20	9:20:00 AM	2019-02-20	9:21:00 AM	PE	10650	Sell	500	38.60	37.45		575.00
9	2019-02-21	9:20:00 AM	2019-02-21	9:21:00 AM							16.80	225.00
9.1	2019-02-21	9:20:00 AM	2019-02-21	9:21:00 AM	CE	10750	Sell	500	18.20	18.75		-275.00
9.2	2019-02-21	9:20:00 AM	2019-02-21	9:21:00 AM	PE	10750	Sell	500	34.15	33.15		500.00