

Instrument settings

Select Index

Banknifty

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

09:23

Exit Time

15:15

No re-entry after

09:35

Leg Builder

Expand

Legs

1

Lots

1

Position

Buy

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

150

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

15

Trail SL

Points

2

5

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE MOMENTUM

2

Simple Momentum

Percent (%) ↑

10

Range Breakout

09:45

High

Low

Instrument

2

Lots

1

Position

Buy

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

150

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

15

Trail SL

Points

2

5

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE MOMENTUM

2

Simple Momentum

Percent (%) ↑

10

Range Breakout

09:45

High

Low

Instrument

Overall strategy settings

Overall Stop Loss

MTM

0

Overall Re-entry on SL

RE ASAP

1

Overall Target

MTM

0

Overall Re-entry on Tgt

RE ASAP

1

Trailing Options

Lock

If profit reaches

0

Lock profit

0

Date

Enter the duration of your backtest

Start Date

2022-06-16

End Date

2023-12-06

Results

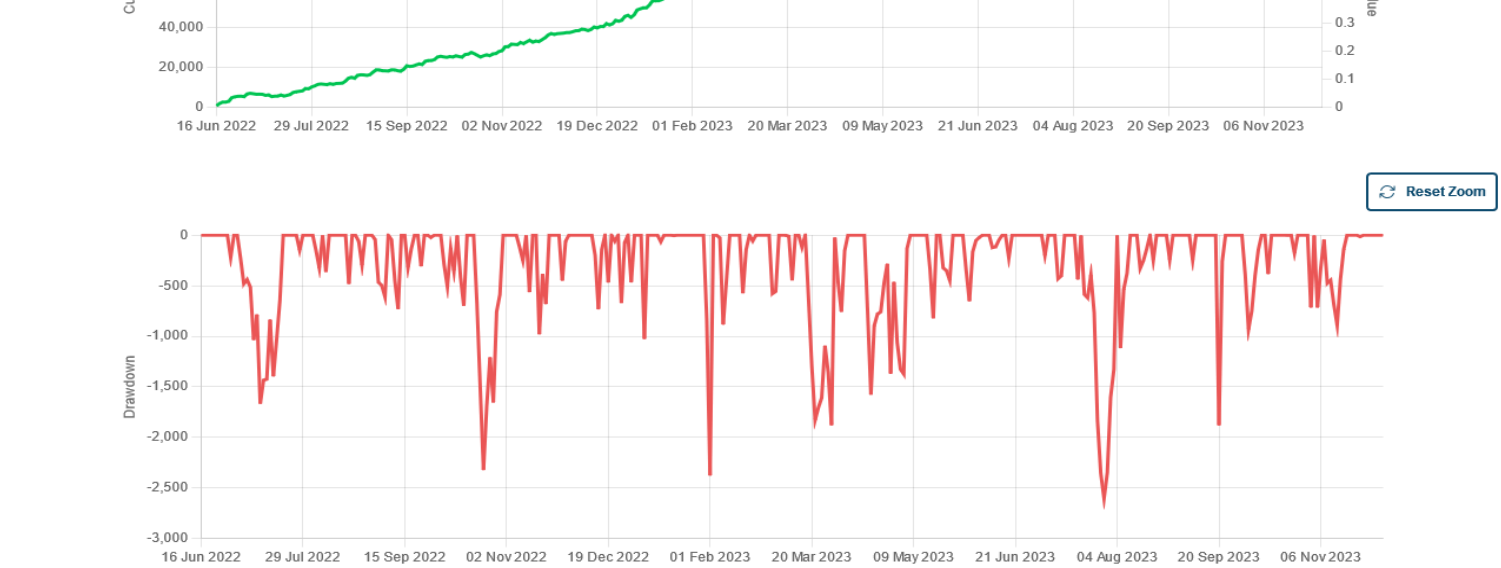
Following results are backtested results on historical data. Past performance does not guarantee future results. [Know more](#)

Filter Days:

All Days

Budget Days





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)
2022	0	0	0	0	0	6,701	3,489	7,411	7,930	1,376	9,954	8,649	45,511	-2,325	3 [18/10/2022 to 20/10/2022]	36.08
2023	12,573	9,348	3,665	6,149	7,637	8,743	4,245	9,928	10,762	10,221	6,023	3,895	93,194	-2,604	11 [21/7/2023 to 31/7/2023]	38.64

* The returns are annualized for calculation

Curve Fitting Analysis

☒ Include Brokerage

☒ Taxes & charges

₹ 6,423.92

₹ 6,355.87

Monte Carlo Drawdown:

No. Of Simulations: 10 Run Simulations

Overall stats:

Slippage: 0 %

In/Out Sample Split Date: 2023-12-06

Select VIX Range: From 1 To 150 Re-calculate

	In Sample		In Sample		In Sample
Overall Profit AlgoTest.in	₹ 1,38,705.75	Average Loss on Losing Trades AlgoTest.in	₹ -402.82	Return/MaxDD AlgoTest.in	36.14
No. of Trades AlgoTest.in	361	Max Profit in Single Trade AlgoTest.in	₹ 3,222	Reward to Risk Ratio AlgoTest.in	1.77
Average Profit per Trade AlgoTest.in	₹ 384.23	Max Loss in Single Trade AlgoTest.in	₹ -1,884	Expectancy Ratio AlgoTest.in	0.95
Win % AlgoTest.in	70.64	Max Drawdown AlgoTest.in	₹ -2,604	Max Win Streak (trades) AlgoTest.in	10
Loss % AlgoTest.in	29.36	Duration of Max Drawdown AlgoTest.in	11 [21/7/2023 to 31/7/2023]	Max Losing Streak (trades) AlgoTest.in	4
Average Profit on Winning Trades AlgoTest.in	₹ 711.39			Max trades in any drawdown AlgoTest.in	13

Full Report

Sort By: Entry date

Asc Desc

Showing 1 - 10 trades out of 361

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2022-06-16	9:23:00 am	2022-06-16	3:15:00 pm							20.86	777.00
1.1	2022-06-16	9:26:00 am	2022-06-16	9:27:00 am	PE	33700	Buy	15	146.70	170.80		361.50
1.2	2022-06-16	9:42:00 am	2022-06-16	9:43:00 am	PE	33700	Buy	15	169.25	187.90		279.75
1.3	2022-06-16	10:22:00 am	2022-06-16	10:25:00 am	PE	33600	Buy	15	139.65	148.70		135.75
2	2022-06-17	9:23:00 am	2022-06-17	3:15:00 pm							23.23	1108.50
2.1	2022-06-17	9:42:00 am	2022-06-17	9:43:00 am	CE	33300	Buy	15	177.90	255.95		1170.75
2.2	2022-06-17	9:44:00 am	2022-06-17	9:52:00 am	CE	33600	Buy	15	160.95	156.80		-62.25
3	2022-06-20	9:23:00 am	2022-06-20	3:15:00 pm							23.16	720.75
3.1	2022-06-20	9:25:00 am	2022-06-20	9:33:00 am	PL	20000	Buy	15	156.50	163.00		97.50

3.2	2022-06-20	9:39:00 am	2022-06-20	9:42:00 am	PE	32000	Buy	15	174.15	215.70		623.25
4	2022-06-21	9:23:00 am	2022-06-21	3:15:00 pm							21.77	0.75
4.1	2022-06-21	9:47:00 am	2022-06-21	9:49:00 am	CE	33200	Buy	15	174.45	197.55		346.50
4.2	2022-06-21	9:28:00 am	2022-06-21	9:34:00 am	PE	32500	Buy	15	178.30	161.55		-251.25
4.3	2022-06-21	9:52:00 am	2022-06-21	9:54:00 am	CE	33300	Buy	15	175.75	179.40		54.75
4.4	2022-06-21	10:04:00 am	2022-06-21	10:08:00 am	CE	33400	Buy	15	166.25	156.30		-149.25
5	2022-06-22	9:23:00 am	2022-06-22	3:15:00 pm							21.09	393.75
5.1	2022-06-22	10:36:00 am	2022-06-22	10:38:00 am	CE	33100	Buy	15	157.65	149.00		-129.75
5.2	2022-06-22	9:26:00 am	2022-06-22	9:28:00 am	PE	32700	Buy	15	154.00	150.90		-46.50
5.3	2022-06-22	9:31:00 am	2022-06-22	9:32:00 am	PE	32700	Buy	15	177.10	201.85		371.25
5.4	2022-06-22	10:56:00 am	2022-06-22	10:58:00 am	CE	33100	Buy	15	167.80	157.65		-152.25
5.5	2022-06-22	11:00:00 am	2022-06-22	11:01:00 am	CE	33100	Buy	15	168.45	191.85		351.00
6	2022-06-23	9:23:00 am	2022-06-23	12:50:00 pm							21.17	1804.50
6.1	2022-06-23	9:25:00 am	2022-06-23	9:26:00 am	CE	33000	Buy	15	158.80	207.00		723.00
6.2	2022-06-23	12:31:00 pm	2022-06-23	12:32:00 pm	PE	33000	Buy	15	149.70	137.25		-186.75
6.3	2022-06-23	9:27:00 am	2022-06-23	9:28:00 am	CE	33100	Buy	15	164.85	140.10		-371.25
6.4	2022-06-23	9:31:00 am	2022-06-23	9:32:00 am	CE	33100	Buy	15	152.75	164.85		181.50
6.5	2022-06-23	12:46:00 pm	2022-06-23	12:47:00 pm	PE	33000	Buy	15	162.35	215.95		804.00
6.6	2022-06-23	12:49:00 pm	2022-06-23	12:50:00 pm	PE	32900	Buy	15	153.00	196.60		654.00
7	2022-06-24	9:23:00 am	2022-06-24	3:15:00 pm							21.25	477.00
7.1	2022-06-24	9:25:00 am	2022-06-24	9:26:00 am	PE	32800	Buy	15	164.40	179.75		230.25
7.2	2022-06-24	10:26:00 am	2022-06-24	11:55:00 am	PE	32700	Buy	15	157.15	173.60		246.75
8	2022-06-27	9:23:00 am	2022-06-27	3:15:00 pm							20.99	234.00
8.1	2022-06-27	9:41:00 am	2022-06-27	9:47:00 am	PE	33400	Buy	15	152.75	169.75		255.00
8.2	2022-06-27	10:00:00 am	2022-06-27	10:26:00 am	PE	33300	Buy	15	155.20	141.90		-199.50
8.3	2022-06-27	11:38:00 am	2022-06-27	11:40:00 am	PE	33300	Buy	15	154.00	165.90		178.50
9	2022-06-28	9:23:00 am	2022-06-28	3:15:00 pm							21.44	57.00
9.1	2022-06-28	9:34:00 am	2022-06-28	9:37:00 am	CE	34000	Buy	15	158.45	164.70		93.75
9.2	2022-06-28	9:59:00 am	2022-06-28	10:05:00 am	PE	33200	Buy	15	149.55	147.10		-36.75
10	2022-06-29	9:23:00 am	2022-06-29	3:15:00 pm							21.87	-221.25
10.1	2022-06-29	9:47:00 am	2022-06-29	10:18:00 am	CE	33400	Buy	15	166.65	171.65		75.00
10.2	2022-06-29	10:22:00 am	2022-06-29	10:56:00 am	CE	33500	Buy	15	150.15	127.65		-337.50
10.3	2022-06-29	12:00:00 pm	2022-06-29	12:02:00 pm	CE	33400	Buy	15	181.70	184.45		41.25

Download Report