

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

14:15

No re-entry after

09:35

Leg Builder

Expand

Legs

1

Lots

1

Position

Sell

Option Type

Call

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

50

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

15

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE COST

3

Simple Momentum

Points (Pts) ↑

0

Range Breakout

09:45

High

Low

Instrument

2

Lots

1

Position

Sell

Option Type

Put

Expiry

Weekly

Select Strike Criteria

Closest Premium

Premium

50

Target Profit

Points (Pts)

0

Stop Loss

Percent (%)

15

Trail SL

Points

0

Re-entry on Tgt

RE ASAP

1

Re-entry on SL

RE COST

3

Simple Momentum

Points (Pts) ↑

0

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

2022-01-01

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

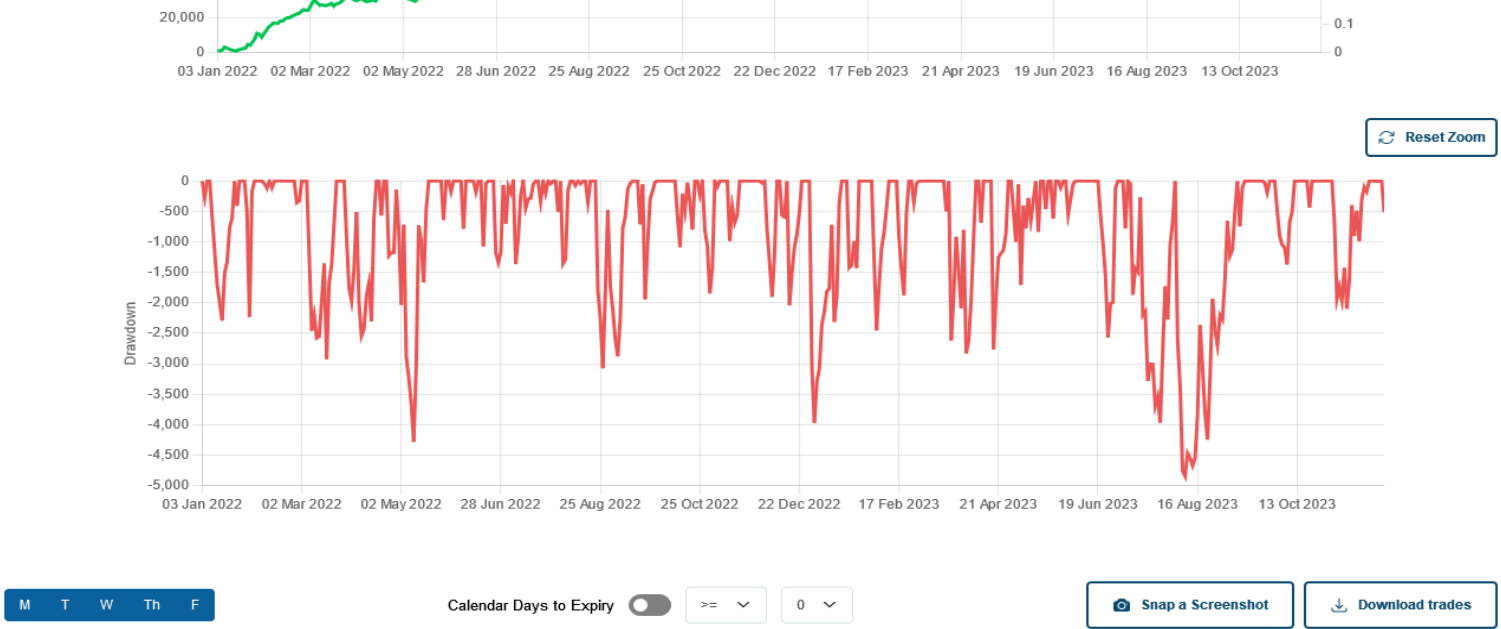
Reset Zoom

Cumulative PnL Underlying Value

Cumulative PnL

Underlying Value

AlgoTest.in



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown	Days for MDD	*R/MDD (Yearly)
2022	8,750	15,352	5,535	3,022	5,672	8,472	4,997	7,537	9,047	4,202	10,567	785	83,942	-4,285	16 [25/4/2022 to 10/5/2022]	19.75
2023	9,430	6,472	9,307	6,310	4,420	5,732	340	925	12,892	11,887	3,002	915	71,635	-4,845	6 [3/8/2023 to 8/8/2023]	15.91

* The returns are annualized for calculation

Curve Fitting Analysis

☒ Include Brokerage

☒ Taxes & charges

₹ 8,854.72

₹ 8,498.79

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	Out Sample		In Sample	Out Sample		In Sample	Out Sample
Overall Profit AlgoTest.in	₹ 1,56,092.5	₹ -515	Average Loss on Losing Trades AlgoTest.in	₹ -679.25	₹ -515	Return/MaxDD AlgoTest.in	16.75	-365
No. of Trades AlgoTest.in	475	1	Max Profit in Single Trade AlgoTest.in	₹ 3,120	₹ -515	Reward to Risk Ratio AlgoTest.in	1.19	0
Average Profit per Trade AlgoTest.in	₹ 328.62	₹ -515	Max Loss in Single Trade AlgoTest.in	₹ -3,035	₹ -515	Expectancy Ratio AlgoTest.in	0.48	-1
Win % AlgoTest.in	67.79	0	Max Drawdown AlgoTest.in	₹ -4,845	₹ -515	Max Win Streak (trades) AlgoTest.in	12	0
Loss % AlgoTest.in	32.21	100	Duration of Max Drawdown AlgoTest.in	6 [3/8/2023 to 8/8/2023]	1 [6/12/2023 to 6/12/2023]	Max Losing Streak (trades) AlgoTest.in	5	1
Average Profit on Winning Trades AlgoTest.in	₹ 807.51	₹ 0				Max trades in any drawdown AlgoTest.in	24	1

Full Report

Sort By: Entry date

Asc Desc

Showing 1 - 10 trades out of 476

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	Vix	P/L
1	2022-01-03	9:20:00 am	2022-01-03	2:15:00 pm							16.66	1235.00
1.1	2022-01-03	9:20:00 am	2022-01-03	10:25:00 am	CE	17600	Sell	50	48.70	56.00		-365.00
1.2	2022-01-03	9:20:00 am	2022-01-03	2:15:00 pm	PE	17300	Sell	50	53.10	21.10		1600.00
2	2022-01-04	9:20:00 am	2022-01-04	2:15:00 pm							16.59	-275.00
2.1	2022-01-04	9:20:00 am	2022-01-04	9:24:00 am	CE	17800	Sell	50	48.70	56.00		-365.00
2.2	2022-01-04	9:20:00 am	2022-01-04	9:21:00 am	PE	17550	Sell	50	47.00	54.05		-352.50
2.3	2022-01-04	9:22:00 am	2022-01-04	9:38:00 am	PE	17550	Sell	50	47.00	54.05		-352.50
2.4	2022-01-04	9:31:00 am	2022-01-04	9:36:00 am	CE	17700	Sell	50	48.70	56.00		-365.00
2.5	2022-01-04	9:50:00 am	2022-01-04	2:15:00 pm	PE	17550	Sell	50	47.00	29.00		950.00

2.5	2022-01-04	9:50:00 am	2022-01-04	2:15:00 pm	PE	17350	Sell	50	47.00	28.00		990.00
2.6	2022-01-04	10:21:00 am	2022-01-04	2:15:00 pm	CE	17800	Sell	50	48.70	44.50		210.00
3	2022-01-05	9:20:00 am	2022-01-05	2:15:00 pm							16.42	472.50
3.1	2022-01-05	9:20:00 am	2022-01-05	10:11:00 am	CE	17850	Sell	50	55.45	63.75		-415.00
3.2	2022-01-05	9:20:00 am	2022-01-05	9:31:00 am	PE	17750	Sell	50	51.00	58.65		-382.50
3.3	2022-01-05	9:46:00 am	2022-01-05	2:15:00 pm	PE	17750	Sell	50	51.00	17.30		1685.00
3.4	2022-01-05	10:24:00 am	2022-01-05	12:13:00 pm	CE	17850	Sell	50	55.45	63.75		-415.00
4	2022-01-06	9:20:00 am	2022-01-06	2:15:00 pm							17.71	1717.50
4.1	2022-01-06	9:20:00 am	2022-01-06	9:23:00 am	CE	17750	Sell	50	53.10	61.05		-397.50
4.2	2022-01-06	9:20:00 am	2022-01-06	9:30:00 am	PE	17750	Sell	50	44.75	51.45		-335.00
4.3	2022-01-06	9:25:00 am	2022-01-06	2:15:00 pm	CE	17750	Sell	50	53.10	10.15		2147.50
4.4	2022-01-06	1:24:00 pm	2022-01-06	1:28:00 pm	PE	17750	Sell	50	44.75	51.45		-335.00
4.5	2022-01-06	1:33:00 pm	2022-01-06	2:15:00 pm	PE	17750	Sell	50	44.75	32.00		637.50
5	2022-01-07	9:20:00 am	2022-01-07	2:15:00 pm							17.94	-600.00
5.1	2022-01-07	9:20:00 am	2022-01-07	9:46:00 am	CE	18100	Sell	50	51.65	59.40		-387.50
5.2	2022-01-07	9:20:00 am	2022-01-07	12:18:00 pm	PE	17500	Sell	50	46.80	53.80		-350.00
5.3	2022-01-07	10:41:00 am	2022-01-07	2:15:00 pm	CE	18100	Sell	50	51.65	27.90		1187.50
5.4	2022-01-07	12:22:00 pm	2022-01-07	12:39:00 pm	PE	17500	Sell	50	46.80	53.80		-350.00
5.5	2022-01-07	1:04:00 pm	2022-01-07	1:16:00 pm	PE	17500	Sell	50	46.80	53.80		-350.00
5.6	2022-01-07	1:25:00 pm	2022-01-07	2:13:00 pm	PE	17500	Sell	50	46.80	53.80		-350.00
6	2022-01-10	9:20:00 am	2022-01-10	2:15:00 pm							18.12	-565.00
6.1	2022-01-10	9:20:00 am	2022-01-10	10:02:00 am	CE	18100	Sell	50	52.95	60.90		-397.50
6.2	2022-01-10	9:20:00 am	2022-01-10	9:25:00 am	PE	17750	Sell	50	54.00	62.10		-405.00
6.3	2022-01-10	9:56:00 am	2022-01-10	2:15:00 pm	PE	17750	Sell	50	54.00	39.50		725.00
6.4	2022-01-10	10:08:00 am	2022-01-10	10:11:00 am	CE	18100	Sell	50	52.95	60.90		-397.50
6.5	2022-01-10	10:36:00 am	2022-01-10	2:15:00 pm	CE	18100	Sell	50	52.95	54.75		-90.00
7	2022-01-11	9:20:00 am	2022-01-11	2:15:00 pm							18.01	-535.00
7.1	2022-01-11	9:20:00 am	2022-01-11	1:30:00 pm	CE	18150	Sell	50	52.80	60.70		-395.00
7.2	2022-01-11	9:20:00 am	2022-01-11	9:22:00 am	PE	17850	Sell	50	48.55	55.85		-365.00
7.3	2022-01-11	9:25:00 am	2022-01-11	9:42:00 am	PE	17850	Sell	50	48.55	55.85		-365.00
7.4	2022-01-11	9:47:00 am	2022-01-11	9:58:00 am	PE	17850	Sell	50	48.55	55.85		-365.00
7.5	2022-01-11	10:24:00 am	2022-01-11	2:15:00 pm	PE	17850	Sell	50	48.55	26.50		1102.50
7.6	2022-01-11	1:38:00 pm	2022-01-11	2:15:00 pm	CE	18150	Sell	50	52.80	55.75		-147.50
8	2022-01-12	9:20:00 am	2022-01-12	2:15:00 pm							17.64	-287.50
8.1	2022-01-12	9:20:00 am	2022-01-12	11:38:00 am	CE	18200	Sell	50	56.60	65.10		-425.00
8.2	2022-01-12	9:20:00 am	2022-01-12	9:21:00 am	PE	18100	Sell	50	45.65	52.50		-342.50
8.3	2022-01-12	9:22:00 am	2022-01-12	9:32:00 am	PE	18100	Sell	50	45.65	52.50		-342.50
8.4	2022-01-12	9:43:00 am	2022-01-12	2:15:00 pm	PE	18100	Sell	50	45.65	33.05		630.00
8.5	2022-01-12	1:17:00 pm	2022-01-12	2:15:00 pm	CE	18200	Sell	50	56.60	52.75		192.50
9	2022-01-13	9:20:00 am	2022-01-13	2:15:00 pm							17.50	-307.50
9.1	2022-01-13	9:20:00 am	2022-01-13	9:39:00 am	CE	18250	Sell	50	37.10	42.65		-277.50
9.2	2022-01-13	9:20:00 am	2022-01-13	10:05:00 am	PE	18250	Sell	50	53.95	62.05		-405.00
9.3	2022-01-13	9:54:00 am	2022-01-13	2:15:00 pm	CE	18250	Sell	50	37.10	5.30		1590.00
9.4	2022-01-13	10:06:00 am	2022-01-13	10:10:00 am	PE	18250	Sell	50	53.95	62.05		-405.00
9.5	2022-01-13	10:56:00 am	2022-01-13	1:21:00 pm	PE	18250	Sell	50	53.95	62.05		-405.00
9.6	2022-01-13	1:28:00 pm	2022-01-13	1:29:00 pm	PE	18250	Sell	50	53.95	62.05		-405.00
10	2022-01-14	9:20:00 am	2022-01-14	2:15:00 pm							16.93	780.00
10.1	2022-01-14	9:20:00 am	2022-01-14	9:26:00 am	CE	18350	Sell	50	53.95	62.05		-405.00
10.2	2022-01-14	9:20:00 am	2022-01-14	2:15:00 pm	PE	17900	Sell	50	54.50	30.80		1185.00

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