

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Max Drawdown
2018	₹ 0	₹ 0	₹ 0	₹ -625	₹ 20,382	₹ 13,583	₹ 12,098	₹ 12,630	₹ 28,965	₹ 31,822	₹ -25	₹ 14,070	₹ 1,32,902	₹ -10,750
2019	₹ 10,854	₹ 11,423	₹ 59,097	₹ 35,757	₹ 8,931	₹ 70,653	₹ 56,948	₹ 35,762	₹ 76,767	₹ 24,850	₹ 24,276	₹ 21,794	₹ 4,37,118	₹ -15,488
2020	₹ 53,553	₹ 35,680	₹ 1,39,886	₹ 21,946	₹ 82,301	₹ 6,385	₹ 44,965	₹ 81,090	₹ 19,085	₹ 58,666	₹ 23,242	₹ 24,105	₹ 5,90,905	₹ -8,375
2021	₹ 52,154	₹ -1,452	₹ -7,047	₹ 3,841	₹ 38,545	₹ 7,733	₹ 13,576	₹ 30,141	₹ 15,153	₹ 27,726	₹ -9,888	₹ 12,741	₹ 1,83,224	₹ -21,882
2022	₹ 52,623	₹ 7,531	₹ -885	₹ 32,242	₹ 36,241	₹ 28,367	₹ 20,495	₹ 51,349	₹ 24,393	₹ -3,398	₹ 4,029	₹ 10,046	₹ 2,63,036	₹ -21,620
2023	₹ 60,888	₹ 17,613	₹ 17,683	₹ 6,618	₹ 0	₹ 0	₹ 0	₹ 0	₹ 0	₹ 0	₹ 0	₹ 0	₹ 1,02,804	₹ -10,182

* The returns are annualized for calculation

Curve Fitting Analysis

Click Update Portfolio to save any changes to the Days of Week or Chk Multiplier

No. of Simulations: Run Simulations

Overall stats:
Slippage: % Re-calculate

Aggregate At End of Trading Day ⊙

Statistic	Aggregate	ITM4 0920 BankNif...	ITM4 0935 Nifty B...	ITM 4 01:30 Nifty...
Overall Profit <small>AlgoTest.in</small>	₹ 17,09,992.3	₹ 8,52,673.55	₹ 5,46,271.4	₹ 3,11,045.8
No. of Trades(Periods) <small>AlgoTest.in</small>	3292(1230)	1230	1031	1031
Average Profit per Period <small>AlgoTest.in</small>	₹ 1,390.24	₹ 693.23	₹ 529.85	₹ 301.69
Win %(Periods) <small>AlgoTest.in</small>	44.88	30.49	36.08	32.88
Loss %(Periods) <small>AlgoTest.in</small>	55.12	69.51	63.92	67.12
Average Profit on Winning Periods <small>AlgoTest.in</small>	₹ 4,832.17	₹ 4,035.57	₹ 2,456.97	₹ 2,408.41
Average Loss on Losing Periods <small>AlgoTest.in</small>	₹ -1,412.05	₹ -772.71	₹ -558	₹ -730.35
Max Profit in Single Period <small>AlgoTest.in</small>	₹ 50,023.75	₹ 35,688.75	₹ 26,007.5	₹ 16,432.5
Max Loss in Single Period <small>AlgoTest.in</small>	₹ -4,217.5	₹ -2,846.25	₹ -2,030	₹ -4,635.05
Max Drawdown <small>AlgoTest.in</small>	₹ -21,882.65	₹ -19,581.3	₹ -13,020.05	₹ -26,332.75
Days of Max Drawdown <small>AlgoTest.in</small>	87 [2/15/2021 to 5/12/2021]	58 [9/26/2022 to 11/22/2022]	47 [2/25/2022 to 4/12/2022]	189 [7/8/2021 to 1/12/2022]
Return/MaxDD <small>AlgoTest.in</small>	15.63	8.71	9.96	2.80
Reward to Risk Ratio <small>AlgoTest.in</small>	3.42	5.22	4.40	3.30
Expectancy Ratio <small>AlgoTest.in</small>	0.98	0.90	0.95	0.41
Max Win Streak (Periods) <small>AlgoTest.in</small>	7	5	7	4
Max Losing Streak (Periods) <small>AlgoTest.in</small>	11	16	11	13
Max days in a drawdown(Periods) <small>AlgoTest.in</small>	59	65	79	150
Download Trades	-	Download	Download	Download

[Show Correlation Matrix](#)

Full Report

Sort By: Asc Desc Showing 1 - 10 trades out of 3292

Index	Entry Date	Entry Time	Exit Date	Exit Time	Type	Strike	B/S	Qty	Entry Price	Exit Price	P/L
1	2018-04-30	9:20:00 AM	2018-04-30	3:15:00 PM							-625.00
1.1	2018-04-30	9:37:00 AM	2018-04-30	9:44:00 AM	CE	25200	Buy	25	386.20	361.20	-625.00
2	2018-05-02	9:20:00 AM	2018-05-02	9:40:00 AM							-1250.00
2.1	2018-05-02	9:33:00 AM	2018-05-02	9:40:00 AM	CE	25200	Buy	25	430.95	405.95	-625.00
2.2	2018-05-02	9:23:00 AM	2018-05-02	9:33:00 AM	PE	26000	Buy	25	399.30	374.30	-625.00
3	2018-05-03	9:20:00 AM	2018-05-03	3:15:00 PM							2158.75
3.1	2018-05-03	9:47:00 AM	2018-05-03	3:15:00 PM	CE	25100	Buy	25	415.65	502.00	2158.75
4	2018-05-04	9:20:00 AM	2018-05-04	12:12:00 PM							-1250.00
4.1	2018-05-04	9:22:00 AM	2018-05-04	9:25:00 AM	CE	25200	Buy	25	471.65	446.65	-625.00
4.2	2018-05-04	11:43:00 AM	2018-05-04	12:12:00 PM	PE	26000	Buy	25	441.00	416.00	-625.00
5	2018-05-07	9:20:00 AM	2018-05-07	3:15:00 PM							-141.25
5.1	2018-05-07	12:44:00 PM	2018-05-07	3:15:00 PM	CE	25300	Buy	25	488.25	502.60	358.75
5.2	2018-05-07	9:30:00 AM	2018-05-07	12:17:00 PM	PE	26100	Buy	25	378.00	358.00	-500.00
6	2018-05-08	9:20:00 AM	2018-05-08	3:15:00 PM							-375.00
6.1	2018-05-08	9:24:00 AM	2018-05-08	9:51:00 AM	CE	25600	Buy	25	365.40	350.40	-375.00
7	2018-05-09	9:20:00 AM	2018-05-09	3:15:00 PM							2863.75
7.1	2018-05-09	9:33:00 AM	2018-05-09	3:15:00 PM	CE	25600	Buy	25	385.30	499.85	2863.75
8	2018-05-10	9:20:00 AM	2018-05-10	10:48:00 AM							-625.00
8.1	2018-05-10	9:23:00 AM	2018-05-10	10:48:00 AM	CE	25800	Buy	25	387.60	362.60	-625.00
9	2018-05-11	9:20:00 AM	2018-05-11	1:11:00 PM							-1125.00
9.1	2018-05-11	10:20:00 AM	2018-05-11	1:11:00 PM	CE	25800	Buy	25	463.00	443.00	-500.00
9.2	2018-05-11	9:45:00 AM	2018-05-11	10:18:00 AM	PE	26600	Buy	25	583.75	558.75	-625.00
10	2018-05-14	9:20:00 AM	2018-05-14	2:10:00 PM							-750.00
10.1	2018-05-14	9:27:00 AM	2018-05-14	9:37:00 AM	CE	26100	Buy	25	455.00	430.00	-625.00
10.2	2018-05-14	11:39:00 AM	2018-05-14	2:10:00 PM	PE	26900	Buy	25	525.00	520.00	-125.00

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