

NEW

Trading Days to Expiry

1

Qty Multiplier

1

Apply to all:

M T W Th F

Edit

Delete

Apply

5/5 selected

All Indices

Qty Multiplier

Days to Expiry

SEN: Monday 1DTE C_tetrafintrade.com

SENSEX

1

1 DTE

Strategy

SEN: Tuesday 0DTE C_tetrafintrade.com

SENSEX

1

0 DTE

Strategy

NIFTY : Wed 1DTE 1st

NIFTY

1

1 DTE

Strategy

NIFTY : Wed 1DTE 2nd

NIFTY

1

1 DTE

Strategy

NIFTY : Thurs 0DTE C_tetrafintrade.com

NIFTY

1

0 DTE

Strategy

Enter the duration of your backtest

Start Date

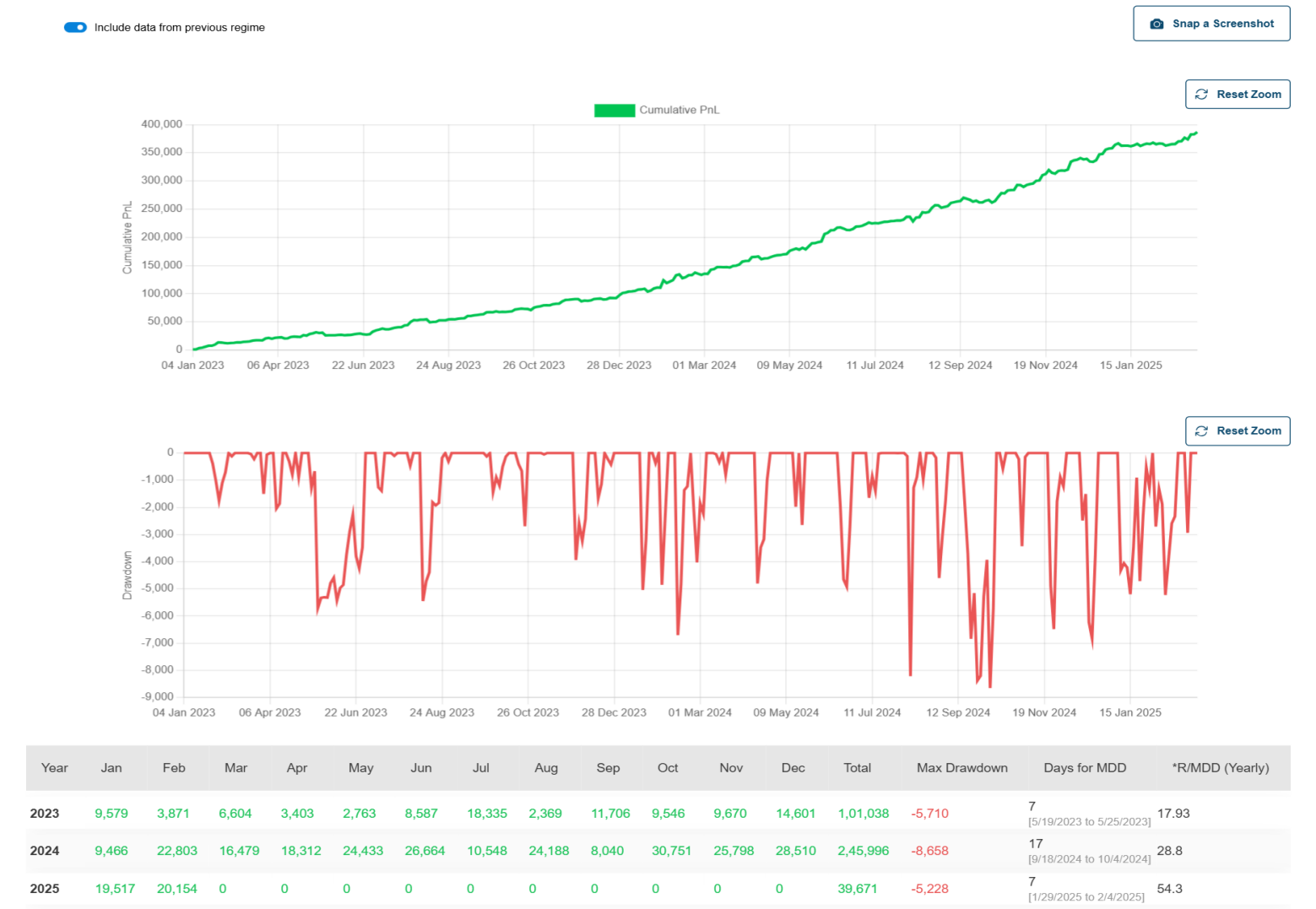
2023-01-01

End Date

2025-02-23

Results

Following results are backtested results on historical data. These historical simulations do not represent actual trading and have not been executed in the live market. [Know more](#)



Include Brokerage

Taxes & charges

0

₹ 8,911.4

* The returns are annualized for calculation

Curve Fitting Analysis: Monte Carlo Drawdown Run 10000 Simulations

Aggregate At End of Trading Day

Overall stats:

Slippage: 0.5 %

Select VIX Range

From 0 To 150

Re-calculate

Statistic	Aggregate	SEN: Monday 1DTE ...	SEN: Tuesday 0DTE...	NIFTY : Wed 1DTE 1st	NIFTY : Wed 1DTE 2nd	NIFTY : Thurs 0DT...
Overall Profit	₹ 3,86,706.25	₹ 83,881.3	₹ 1,41,099.7	₹ 27,357.5	₹ 45,156.7	₹ 89,211
No. of Trades(Periods)	522(319)	93	93	112	112	112
Average Profit per Period	₹ 1,212.25	₹ 901.95	₹ 1,517.2	₹ 244.26	₹ 403.19	₹ 796.53

Win %(Periods) AlgoTest.in	73.98	72.04	75.27	60.71	71.43	67.86
Loss %(Periods) AlgoTest.in	26.02	27.96	24.73	39.29	28.57	32.14
Average Profit on Winning Periods AlgoTest.in	₹ 2,238.26	₹ 1,714.09	₹ 2,577.12	₹ 737.86	₹ 846.77	₹ 1,979.44
Average Loss on Losing Periods AlgoTest.in	₹ -1,705.1	₹ -1,190.88	₹ -1,708.63	₹ -518.57	₹ -705.78	₹ -1,700.74
Max Profit in Single Period AlgoTest.in	₹ 14,008.5	₹ 9,412.15	₹ 14,008.5	₹ 8,679.8	₹ 4,600.35	₹ 6,237.9
Max Loss in Single Period AlgoTest.in	₹ -8,104.65	₹ -4,849	₹ -4,893.8	₹ -2,204.15	₹ -2,579.05	₹ -5,937.25
Max Drawdown AlgoTest.in	₹ -8,658.6	₹ -4,849	₹ -7,678.7	₹ -3,576.9	₹ -2,579.05	₹ -8,036.9
Duration of Max Drawdown AlgoTest.in	17 [9/18/2024 to 10/4/2024]	1 [10/30/2024 to 10/30/2024]	15 [9/20/2024 to 10/4/2024]	29 [12/18/2024 to 1/15/2025]	1 [2/28/2024 to 2/28/2024]	15 [2/15/2024 to 2/29/2024]
Return/MaxDD AlgoTest.in	20.93	9.83	10.45	3.59	8.21	5.21
Reward to Risk Ratio AlgoTest.in	1.31	1.44	1.51	1.42	1.20	1.16
Expectancy Ratio AlgoTest.in	0.71	0.76	0.89	0.47	0.57	0.47
Max Win Streak (Periods) AlgoTest.in	11	6	12	8	11	7
Max Losing Streak (Periods) AlgoTest.in	3	2	2	3	4	3
Max days in any drawdown(Periods) AlgoTest.in	17	7	6	11	11	8
Download Trades	-	Download	Download	Download	Download	Download

Show Correlation Matrix

