**Abstract**

This study focuses on the algorithm trading test facility launched by BSE On 18 th January 2016.This facility is for investors on its equity and derivatives markets..This new service is free of cost for market participants. The main objective of this study is to understand the concept of algo trading test facility and to know about the benefits of this facility. By using this facility the members will be able to test their trading strategies with live market data and past market data. BSE made a provision to generate data analytics reports to check the performance of those trading strategies. The new service for algorithm trading test environment has been established in partnership with Symphony Fintech Solutions.