



Date : 9th Nov 2023

Nifty : 19395 (-48 Points)

Closed below previous day's low

Nifty Bank : 43684 (25 points)

Low volatility regime and up day

- 1) Short Bank Nifty ATM-200 PE nearest weekly, nearest 100 strike since Jun 2016 when Bank Nifty closes up during low volatility regime

Rules:

- Bank Nifty is closing up on a low volatility regime
- Short ATM-200 PE, nearest weekly, nearest 100 strike (43500 PE, 15 Nov 2023 Expiry)

Short ATM-200 PE Bank Nifty , nearest 100 strike , nearest weekly , for t+1, since 2016 , when Bank Nifty closes up & in Low Volatility Regime			
Starting Capital	1000000	Ending Capital	5999088
CAGR	27.2	Max Drawdown	-13.7
Recovery Time Days	203	Total Pts / Benchmark	22490 / 26292
MDD Start	27-Dec-19	MDD End	17-Jul-20
# Trades	774	% Wins	78
Wins	604	Losses	170
Average	29	Median	37
Avg Win	73.0	Avg Loss	-127.0
Max Win	496	Max Loss	-1226
Max Consec Wins	18	Max Consec Losses	3
Profit Factor	2.02	Current Streak	LWWWW
Year Wise Profits in Points			
2023	3298.0	2022	5047.8
2021	5624.5	2020	3726.8
2019	1121.0	2018	1206.1
2017	2214.8	2016	251.6

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Assumptions :

- While calculating CAGR for Short Option trading strategies , a notional leverage of 2.5X is assumed
- While calculating CAGR for Long Option trading strategies , a constant buying of 4 lots for Nifty and 6 lots for Bank Nifty is assumed
- Throughout the back testing period for Nifty Lot size of 50 and for Bank Nifty lot size of 15 is assumed

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