



Date : 8th Nov 2023

Nifty : 19444 (+37 Points)

Closed above previous day's high & Closed at 10 Day High Close

Nifty Bank : 43659 (-79 points)

1) Short ATM+100 CE ahead of Nifty weekly expiry since Feb 2019

Rules:

- Tomorrow is Nifty weekly expiry day &
- Short ATM+100 , nearest weekly , nearest 100 strike (Approx. 19500/19600 ,9 Nov 2023 Expiry)

| | | | |
|------------------------------------|---------|-------------------|------------------------|
| Starting Capital | 1000000 | Ending Capital | 1343128 |
| CAGR | 6.5 | Max Drawdown | -7.9 |
| Recovery Time Days | 343 | MDD Period | 31Mar2020 : 9 Mar 2021 |
| # Trades | 247 | % Wins | 81 |
| Wins | 201 | Losses | 46 |
| Average | 7.6 | Median | 13.9 |
| Avg Win | 22 | Avg Loss | -55 |
| Max Win | 184.0 | Max Loss | -223.0 |
| Max Consec Wins | 21 | Max Consec Losses | 2 |
| Profit Factor | 1.7 | Current Streak | LWWWL |
| Year Wise Profits in Points | | | |
| 2023 | 372.80 | 2022 | 601.4 |
| 2021 | 430.40 | 2020 | -0.5 |
| 2019 | 470.40 | 2018 | 0 |
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2) Short ATM – 100 PE ahead of Nifty weekly expiry, nearest 100 strike, when nifty closes above previous day’s high, since Feb 2019

Rules:

- Tomorrow is nifty weekly expiry day &
- Nifty closes above previous day’s high
- Short ATM-100 PE, nearest weekly, nearest 100 strike (Approx. 19300/19350 ,9 Nov 2023 Expiry)

| | | | |
|------------------------------------|---------|-------------------|--------------------------|
| Starting Capital | 1000000 | Ending Capital | 1166472 |
| CAGR | 3.4 | Max Drawdown | -4.3 |
| Recovery Time Days | 420 | MDD Period | 17 Aug 2022 : 8 Nov 2023 |
| # Trades | 84 | % Wins | 87 |
| Wins | 73 | Losses | 11 |
| Average | 10.0 | Median | 13.9 |
| Avg Win | 22 | Avg Loss | -69 |
| Max Win | 130 | Max Loss | -153.0 |
| Max Consec Wins | 18 | Max Consec Losses | 1 |
| Profit Factor | 2.1 | Current Streak | LWWLW |
| Year Wise Profits in Points | | | |
| 2023 | 66.0 | 2022 | 41.6 |
| 2021 | 356.5 | 2020 | 273.9 |
| 2019 | 99.8 | 2018 | 0.0 |
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3) Long Nifty ATM – 100 CE monthly expiry, nearest 100 strike, when nifty closes above previous day's high, since Feb 2019

Rules:

- Nifty closes above previous day's high
- Long ATM-100 CE, nearest monthly , nearest 100 strike (19300 30 Nov 2023 Expiry)

| | | | |
|------------------------------------|---------|-------------------|--------------------------|
| Starting Capital | 1000000 | Ending Capital | 1640178 |
| CAGR | 10.9 | Max Drawdown | -23.2 |
| Recovery Time Days | 537 | MDD Period | 17 May 2019 : 4 Nov 2020 |
| # Trades | 411 | % Wins | 54 |
| Wins | 220 | Losses | 191 |
| Average | 7.7 | Median | 4.1 |
| Avg Win | 65 | Avg Loss | -58 |
| Max Win | 275.0 | Max Loss | -379.0 |
| Max Consec Wins | 13 | Max Consec Losses | 6 |
| Profit Factor | 1.3 | Current Streak | WLWWL |
| Year Wise Profits in Points | | | |
| 2023 | 122.7 | 2022 | 928.8 |
| 2021 | 937.5 | 2020 | 1248.6 |
| 2019 | -53.5 | 2018 | 0 |
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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 lot's 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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