**Strategy to Back-test only**

1. Exchange MCX
2. 2Month of 1minute data.
3. 10 time stamps( you can take any)
4. Test with 1lot (for crude oil)
5. Take future Close price as an underlying for spot price
6. Take strike gap of 100
7. Input which strike need to sell like ATM, ITM, OTM
8. SELL both 1 CALL and 1 PUT strike at given timestamps
9. Keep Stop loss of 100% on each leg
10. On stop loss hit of one leg sell opposite leg eg. If SL of call hit then PE should be executed
11. Opposite leg will be executed only once after SL hit and keep the 100% stop loss on each leg
12. If no stop loss hit during the market hours square off the position at 23.25.59.
13. Need the output in new csv file including

* Date
* Entry Time, Exit Time, square off time
* Strike which was traded at given time stamp
* Entry price, Exit price, square off price.
* P&L for that timestamp.
* P&L of that day.
* Overall P&L