**BankNifty Long Strategy Analysis:**

Here are the list of Optimizations performed on the BankNifty Long Strategy in the month of Jan-2022:

|  |  |  |
| --- | --- | --- |
| Optimization File | Updated By | Date |
| Dropbox\Swan Documentation\Documentation\Systems\banknifty\_long\Long OVN with BN as Indicator Jan 2022.xlsx | Rishabh | Optimization Date – Jan,2022  Document created – 25/7/2022 |

1. Optimization 1: This optimization is for CEPE all days:



1. Optimization 2: CE Only All Days:



1. Optimization 3: PE Only All Days:



1. Optimization 4: CE only excluding Last day:



1. Optimization 5: CEPE with Stop Loss all days:

Based on the Analysis: Here are the conclusions:

* Trade both CE and PE on all days
* Run one unit with Same Expiry Last day[Higher CAR on big moves]
* We also back tested one unit with trading same expiry on last day and post 3.00pm buy next expiry