**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, next expiry:



Based on the Analysis, here are the conclusions:

* Trade both CE and PE on all days
* OTM trade makes a lot of money. But there are some freak trades that contribute to those profits. So the crazy trades is what takes the profits high but they are not consistent.