

Algo Trading

Professional Strategy Research Report

Strategy: INSTITUTIONAL_TEST_V2

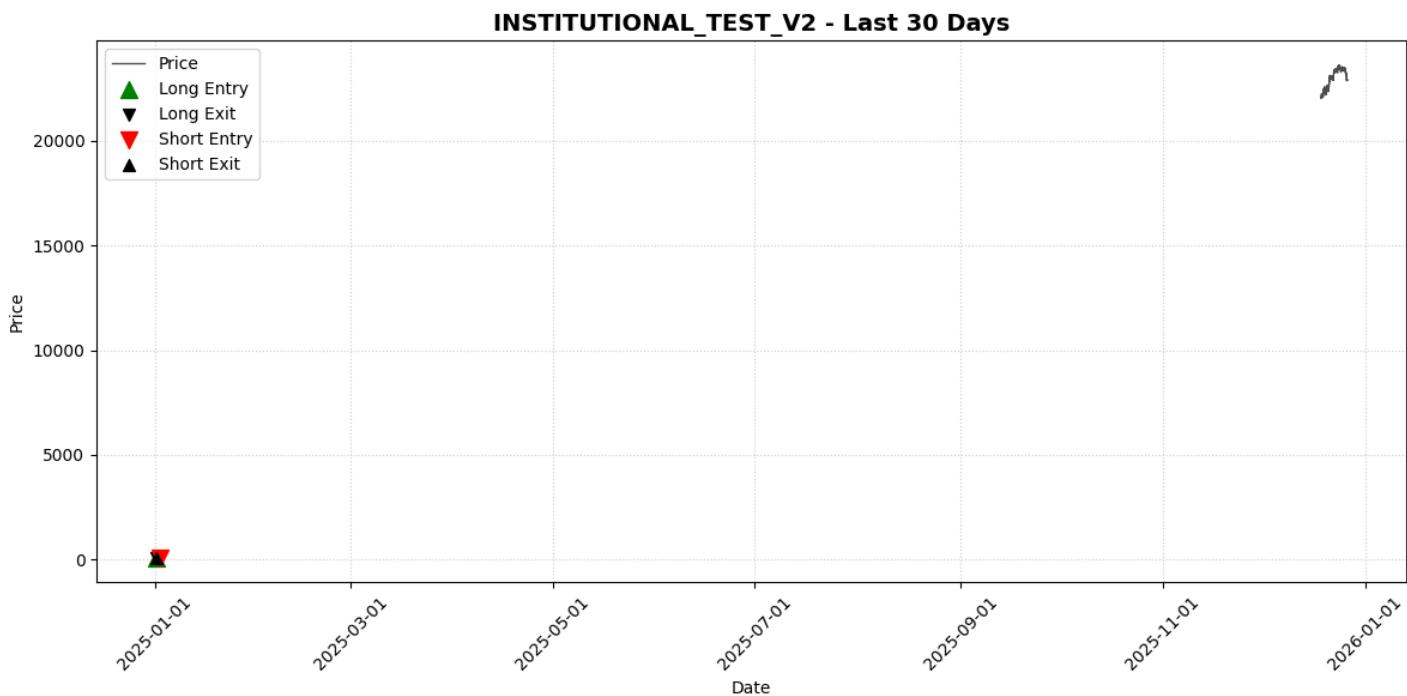
Market: NSE:NIFTY50 | Timeframe: 15m

Report Date: 2026-01-17 19:40

Performance Comparison (Time Windows)

Metric	30 Days	60 Days	180 Days	365 Days	Total
Net PnL	1,000.00	2,000.00	6,000.00	12,166.67	-
Win Rate	55.0%	55.0%	55.0%	55.0%	-
Drawdown	5.0%	5.0%	5.0%	5.0%	-
Trades	10	20	60	121	-
Profit Factor	1.53	1.56	1.68	1.86	-

Price Action & Trade Execution (Last 30 Days)



Algo Trading

Professional Strategy Research Report

Algorithmic Logic & Concepts

Entry Logic:

- liquidity_sweep
- order_block
- is_in_discount

Exit Logic:

- stop_loss_hit
- take_profit_hit

Institutional Concepts Glossary

* ORDER BLOCK: Institutional footprint of buying/selling. Detected by strong impulse candles engulfing previous structure.

* LIQUIDITY SWEEP: Stop hunt below a key swing low/high followed by a reclaim. Targeted to trap retail traders.

* DISCOUNT ZONE FILTRATION: Algo ONLY buys when price is in the lower 50% of the recent range. 'Buy Cheap'.