BACKTEST

Zeitraum: 01.01.2021 bis 31.05.2025

BULL PUT SPREAD

IWM, LONG TERM

Underlying
IWM

Dates:
from: January 1, 2021
to: May 31, 2025

Legs
S B C P 1 QTY
S B C P 1 QTY

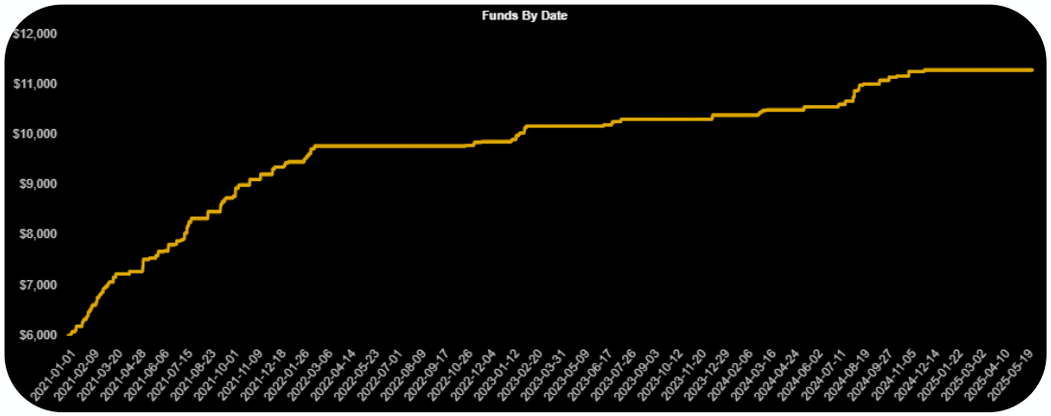
Entry
- Open trades at 9:35 AM
- Daily
- Use exact strike offsets
- Allocate 25% of portfolio
- Up to 6 position(s) allowed at a time
- Up to 1 contract(s) per trade
- Ignore Margin Req.

Exit -

Misc
- Opening Fees: 1.5
- Closing Fees: 1.5
- Entry Slippage: 0.1
- Exit Slippage: 0.1
- Require Two Prices PT
- Min Premium: 0.3

P/L	CAGR	Max Drawdown	MAR Ratio	Win Percentage	Total Premium	Capture Rate	Starting Capital	Ending Capital
$5,294	14.2%	-21.7%	0.7	100%			$6,000	$11,294

Avg Per Trade	Avg Winner	Avg Loser	Max Winner	Max Loser	Avg Days In Trade	Trades	Winners
$27 / lot	$27 / lot	N/A	$87 / lot	N/A	38.9	194	194



CREATOR
OPTIONEN MIT SYSTEM