BACKTEST

Zeitraum: 01.01.2021 bis 31.05.2025

SHORT PUT

SPY, LONG TERM

Underlying
SPY

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

Legs
S B C P 1 QTY [redacted]

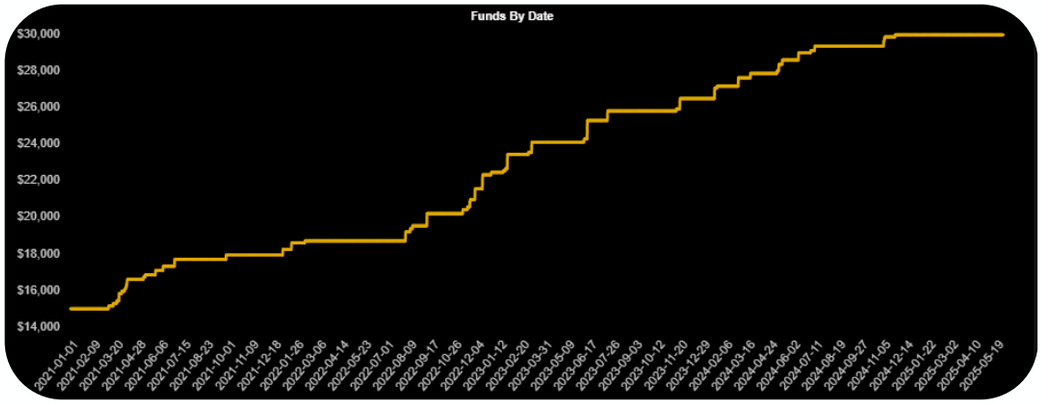
Entry
- Open trades at 10:45 AM
- Every Monday
- Allocate 100% of portfolio
- Up to 6 position(s) allowed at a time
- Up to 1 contract(s) per trade
- Ignore Margin Req.

Exit
- [redacted]

Misc
- Opening Fees: 1.07
- Closing Fees: 1.07
- Entry Slippage: 0.15
- Exit Slippage: 0.15
- Stop Loss Slippage: 0.1
- Cap Profits
- Require Two Prices PT
- Re-enter trades after exit

P/L	CAGR	Max Drawdown	MAR Ratio	Win Percentage	Total Premium	Capture Rate	Starting Capital	Ending Capital
$14,986	16.7%	-26.4%	0.6	100%	[redacted]	[redacted]	$15,000	$29,986

Avg Per Trade	Avg Winner	Avg Loser	Max Winner	Max Loser	Avg Days In Trade	Trades	Winners
$121 / lot	$121 / lot	N/A	$174 / lot	N/A	65.9	124	124



CREATOR
OPTIONEN MIT SYSTEM