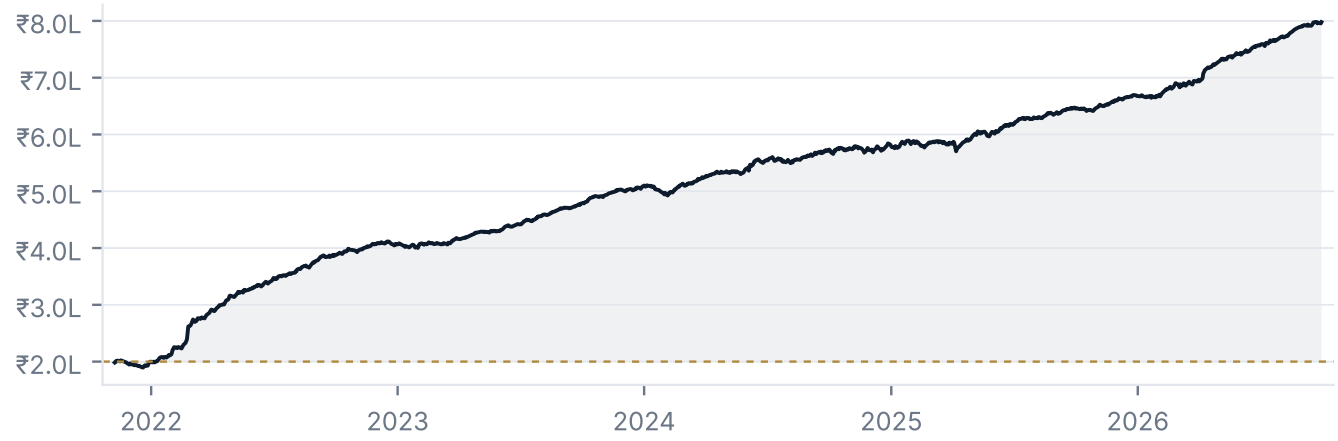
GANN Based Option Selling

BACKTESTED ON TRADETRON

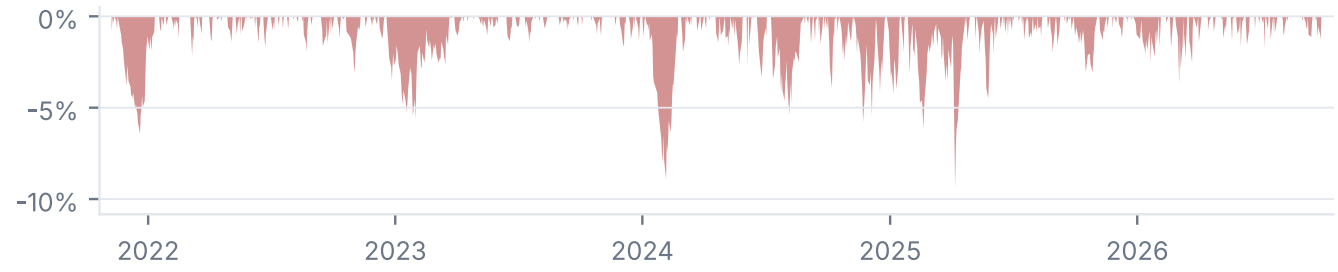
NIFTY weekly options, intraday. 5-year backtest on Tradetron, 4 Nov 2021 – 30 Sep 2026, 1 lot (65 qty).
All returns are on ₹2,00,000 capital, net of statutory charges and 0.05% slippage.

NET P&L	CAGR	TOTAL RETURN	MAX DRAWDOWN	CALMAR	AVG MONTH
₹5,97,857	**32.6%**	**299%**	**9.4%**	**3.46**	**5.1%**
after all charges	on ₹2,00,000	4.9 years	-₹18,842	CAGR ÷ max DD	50 of 59 months positive

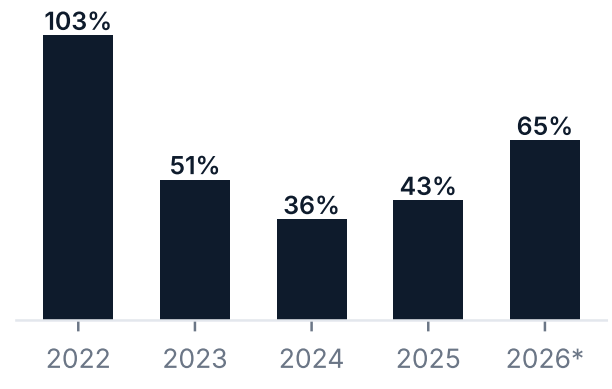
EQUITY CURVE · ₹2,00,000 START



DRAWDOWN · % OF CAPITAL



NET RETURN BY YEAR



* 2026 covers Jan–Sep

YEAR-WISE P&L

YEAR	GROSS	NET	RETURN
2021 (Nov–Dec)	₹533	₹52	**+0.0%**
2022	₹2,09,615	₹2,06,068	**+103.0%**
2023	₹1,04,094	₹1,01,763	**+50.9%**
2024	₹76,531	₹72,971	**+36.5%**
2025	₹90,252	₹86,789	**+43.4%**
2026 (Jan–Sep)	₹1,33,133	₹1,30,214	**+65.1%**
Total	**₹6,14,159**	**₹5,97,857**	**+298.9%**

MONTHLY NET RETURN · % OF ₹2,00,000

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	–	–	–	–	–	–	–	–	–	–	-2.7	+2.7	**+0.0%**
2022	+6.3	+25.2	+14.2	+11.9	+7.3	+7.2	+5.7	+9.2	+6.4	+4.1	+5.9	-0.4	**+103.0%**
2023	-3.0	+3.8	+4.1	+5.5	+1.4	+5.8	+7.3	+6.7	+4.2	+6.1	+5.8	+3.1	**+50.9%**
2024	-6.7	+8.5	+6.0	+5.1	+2.7	+7.4	-0.1	+4.7	+4.0	+2.5	-1.7	+4.2	**+36.5%**
2025	+2.6	-0.4	+0.2	+4.6	+5.0	+6.0	+6.7	+2.2	+6.0	-0.2	+7.0	+3.7	**+43.4%**
2026	-0.5	+11.5	+1.7	+17.3	+6.9	+7.5	+7.2	+9.3	+4.1	–	–	–	**+65.1%**

MONTH STATISTICS

Positive months	**50 / 59**
Best month	**Feb 2022 · +25.2%**
Worst month	**Jan 2024 · -6.7%**
Average month	**+5.1%**
Trading days	**1,197**
Profitable days	**721 (60%)**

TRADE STATISTICS

Round trips	**2,394**
Win rate	**68.2%**
Average win / loss	**₹1,146 / −₹1,651**
Profit factor	**1.49**
Expectancy per trade	**₹257**
Best / worst trade	**₹14,368 / −₹12,269**
Longest win / loss streak	**15 / 10 days**
Sharpe / Sortino	**4.41 / 7.62**

FIVE DEEPEST DRAWDOWNS · NET

START	TROUGH	RECOVERED	DAYS	DEPTH	% OF CAPITAL
27 Jan 2025	07 Apr 2025	22 Apr 2025	85	-₹18,842	**-9.4%**
05 Jan 2024	05 Feb 2024	26 Feb 2024	52	-₹17,845	**-8.9%**
17 Nov 2021	20 Dec 2021	11 Jan 2022	55	-₹12,840	**-6.4%**
08 Nov 2024	22 Nov 2024	26 Dec 2024	48	-₹11,605	**-5.8%**
19 Dec 2022	31 Jan 2023	23 Mar 2023	94	-₹11,340	**-5.7%**

EXIT BREAKDOWN · GROSS

Profitable exits (1,516 trades)	+₹11,74,726
Stop-loss exits (878 trades)	−₹5,60,567
Net of both	**₹6,14,159**

MARGIN (ESTIMATED)

Peak margin used	**₹2,04,752**
Average margin used	**₹1,66,991**
Capital assumed in this report	**₹2,00,000**

CHARGES OVER 4.9 YEARS

Slippage (0.05%)	**₹5,542**
STT	**₹4,971**
Exchange transaction	**₹4,762**
GST	**₹859**
Stamp duty + SEBI	**₹168**
Brokerage	**₹0 (not modelled)**
Total charges	**₹16,302**
Gross → Net	**₹6,14,159 → ₹5,97,857**

NOTES

- Rupee P&L is for a fixed 1-lot position size. Every percentage here is calculated on ₹2,00,000, close to the peak estimated margin of ₹2,04,752 (average ₹1,66,991). Keep a small buffer above ₹2,00,000 when trading live.
- Margin figures are SPAN-style estimates. Actual broker margin changes with volatility and expiry; check your broker's margin calculator before trading.
- All 4.9 years use today's NIFTY lot size of 65; historical lot sizes were different.
- 4 sessions in the window had no data and were skipped; totals cover a marginally shorter period.
- Brokerage is not included; add your broker's per-order fee.

DISCLAIMER

This report shows hypothetical results from a backtest run on Tradetron. It is not a record of live trading and does not guarantee future returns. Backtests cannot fully capture slippage, liquidity, gap risk or margin changes. Option selling carries risk of losses larger than the premium received. Derivatives trading involves substantial risk; trade only with capital you can afford to lose.