

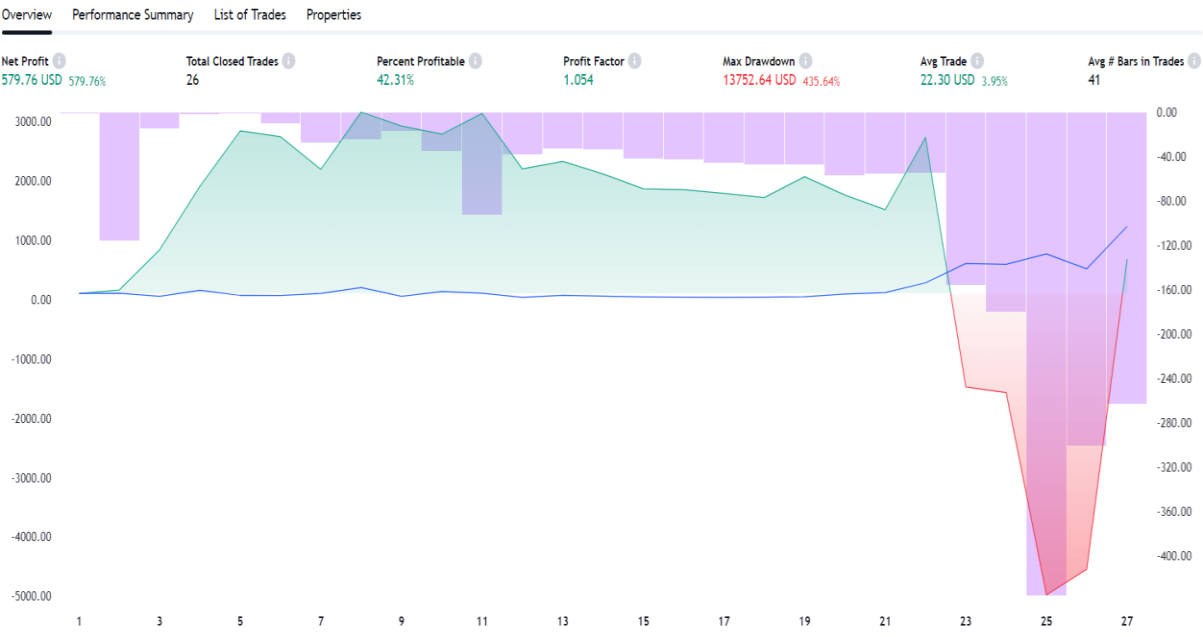
# BACKTESTING REPORT

I have generated this backtest using pine editor of tradingview.



I have backtested this strategy over past 20 years.(2004 -2024) over stocks AMD (Advanced Micro Devices Inc.) and SPY(SPDR® S&P 500® ETF Trust). Which was the most suitable pair according to our algorithm.

This is an overview of the performance of this strategy for the given time period.



Here is a detailed comprehensive report of the performance of our strategy.

Pair Trade




Overview

Performance Summary

List of Trades

Properties

Title	All	Long	Short
Net Profit	579.76 USD 579.76%	7438.76 USD 7438.76%	-6859.00 USD -6859.00%
Gross Profit	11414.24 USD 11414.24%	9324.88 USD 9324.88%	2089.36 USD 2089.36%
Gross Loss	10834.48 USD 10834.48%	1886.12 USD 1886.12%	8948.36 USD 8948.36%
Max Run-up	9417.68 USD 7338.24%		
Max Drawdown	13752.64 USD 435.64%		
Buy & Hold Return	991.27 USD 991.27%		
Sharpe Ratio	0.077		
Sortino Ratio	0.253		
Profit Factor	1.054	4.944	0.233
Max Contracts Held	100	100	100
Open PL	2412.00 USD 354.83%		
Commission Paid	4.24 USD	2.24 USD	2.00 USD
Total Closed Trades	26	14	12
Total Open Trades	1	0	1

Finance Club, IT Roonkee   Faci...	Summer Open Projects 2024 - ...	Pairs Trading - Google Docs	AMD 154.63 ▼ -2.38% Unnam...
in.tradingview.com/chart/ucEYRW1i/?symbol=NASDAQ%3AAAMD			
Stock Screener	Pine Editor	Strategy Tester	Trading Panel
Pair Trade	  	Deep Backtesting	
Overview	Performance Summary	List of Trades	Properties
Title	All	Long	Short
Total Closed Trades	26	14	12
Total Open Trades	1	0	1
Number Winning Trades	11	7	4
Number Losing Trades	15	7	8
Percent Profitable	42.31%	50.00%	33.33%
Avg Trade	22.30 USD 3.95%	531.34 USD 19.08%	-571.58 USD -13.69%
Avg Winning Trade	1037.66 USD 53.57%	1332.13 USD 64.54%	522.34 USD 34.38%
Avg Losing Trade	722.30 USD 32.43%	269.45 USD 26.38%	1118.55 USD 37.73%
Ratio Avg Win / Avg Loss	1.437	4.944	0.467
Largest Winning Trade	5227.84 USD 191.68%	5227.84 USD 191.68%	932.84 USD 32.61%
Largest Losing Trade	4206.16 USD 97.79%	936.16 USD 71.57%	4206.16 USD 97.79%
Avg # Bars in Trades	41	35	48
Avg # Bars in Winning Trades	43	29	67
Avg # Bars in Losing Trades	39	40	39
Margin Calls	0	0	0