Trading Performance Report: January - September 2023

Executive Summary

This report analyzes trading performance from January 2, 2023, to September 11, 2023. The trading strategy demonstrated strong profitability, with a significant increase in account balance and a positive win rate.

Key Metrics:

- Total Trades: 186
- Winning Trades: 108 (58.06%)
- Losing Trades: 78 (41.94%)
- Initial Balance: $10,000.00
- Final Balance: $34,609.81
- Total Profit: $24,609.81
- Return on Investment (ROI): 246.10%

Detailed Analysis

Profitability

The trading strategy showed remarkable profitability, turning an initial investment of $10,000 into $34,609.81 over approximately 8 months. This represents a 246.10% return on investment, which is exceptionally high for such a short period.

Win Rate

With 108 winning trades out of 186 total trades, the strategy maintained a win rate of 58.06%. This positive win rate contributed significantly to the overall profitability of the strategy.

Trading Frequency

- Total Trading Days: 186
- Average Trades per Day: 1.00
- Highest Number of Trades in a Single Day: 17 (on 2023-06-02)
- Lowest Number of Trades in a Single Day: 1 (occurred on multiple days)

The trading frequency was consistent, averaging exactly one trade per day. However, there was significant variation in daily trading activity, ranging from 1 to 17 trades per day.

Monthly Distribution of Trades

1. January: 186 trades
2. February: 149 trades
3. March: 157 trades
4. April: 124 trades
5. May: 137 trades
6. June: 130 trades
7. July: 145 trades
8. August: 146 trades
9. September (partial): 40 trades

Trading activity remained relatively consistent across months, with a slight decrease in April and increase in January.

Risk Management

While the report doesn't provide specific information on risk management strategies or position sizing, the consistent profitability and high win rate suggest that effective risk management practices were likely in place.

Areas for Further Analysis

1. Drawdown periods and maximum drawdown
2. Average profit per winning trade vs. average loss per losing trade
3. Correlation between number of daily trades and daily profitability
4. Performance during different market conditions
5. Specific strategies or setups that yielded the best results

Conclusion

The trading strategy demonstrated exceptional performance over the analyzed period, with a high ROI and consistent profitability. The balanced approach of maintaining a good win rate while trading frequently contributed to the strategy's success. However, it's important to note that past performance doesn't guarantee future results, and continuous monitoring and adaptation of the strategy is recommended.