

Backtest Report - Jan'22 to April'23	
Total Returns (%)	59.09
Annualised Returns (%)	44.32
Max DD (%)	-5.24
Daily Avg Returns (%)	0.18
Max Profit Day (%)	5.59
Max Loss Day (%)	-1.86
Win Days	189
Loss Days	141
Win Ratio (%)	57.27
Expectancy	0.33
Avg Profit on Profit Days (%)	0.70
Avg Loss on Loss Days (%)	-0.52
Monthly Avg Profit (%)	4.92

Monthly Returns (%)	
Jan-22	2.90
Feb-22	9.09
Mar-22	5.11
Apr-22	2.72
May-22	5.50
Jun-22	2.46
Jul-22	5.64
Aug-22	3.62
Sep-22	6.26
Oct-22	0.55
Nov-22	4.29
Dec-22	1.10
Jan-23	7.09
Feb-23	0.17
Mar-23	0.24
Apr-23	1.06

