

# Trading Strategy Performance Report

## Introduction:

This report provides a comprehensive analysis of a trading strategy executed over two weeks of trading. The Forward testing was applied to SPY Bid/Ask for each trading day from May 13, 2024, to May 24, 2024. Below are the outline parameters, daily performance, weekly summaries, and overall financial metrics.

The strategy aims to capitalize on intraday price movements by executing buy and short trades based on specified conditions.

## Trading Strategy Parameters

- **Initial Capital:** USD 50000
- **Position Size:** 10 shares per trade
- **Profit Target:** USD 0.05 per share
- **Maximum Trades Per Day:** 150
- **Slippage:** 0.01 USD per share
- **Broker commissions:** 1 USD per trade
- Carry on capital from previous day:

## Daily Performance Metrics

Performance for 13-05-2024

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
13-05-2024	SPY E-Mini	21	0.66	-0.24	36442.65	65613.37

## Performance for 14-05-2024

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
14-05-2024	SPY E-Mini	31	-0.18	-0.41	-	60424.48

## Performance for 15-05-2024

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
15-05-2024	SPY E-Mini	31	2.11	-0.16	63235.94	118361.39

**Performance for 16-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
15-05-2024	SPY E-Mini	60	4.47	-0.05	164313.44	277387.69

**Performance for 17-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
17-05-2024	SPY E-Mini	26	3.98	-0.04	84525.39	361913.08

**Performance for 20-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
20-05-2024	SPY E-Mini	26	2.58	-0.03	52993.51	414906.59

**Performance for 21-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
21-05-2024	SPY E-Mini	8	-1.63	-0.06	-	393689.42

**Performance for 22-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
22-05-2024	SPY E-Mini	95	2.89	-0.05	164017.04	536555.56

**Performance for 23-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
21-05-2024	SPY E-Mini	150	2.86	-0.04	190497	716543.9

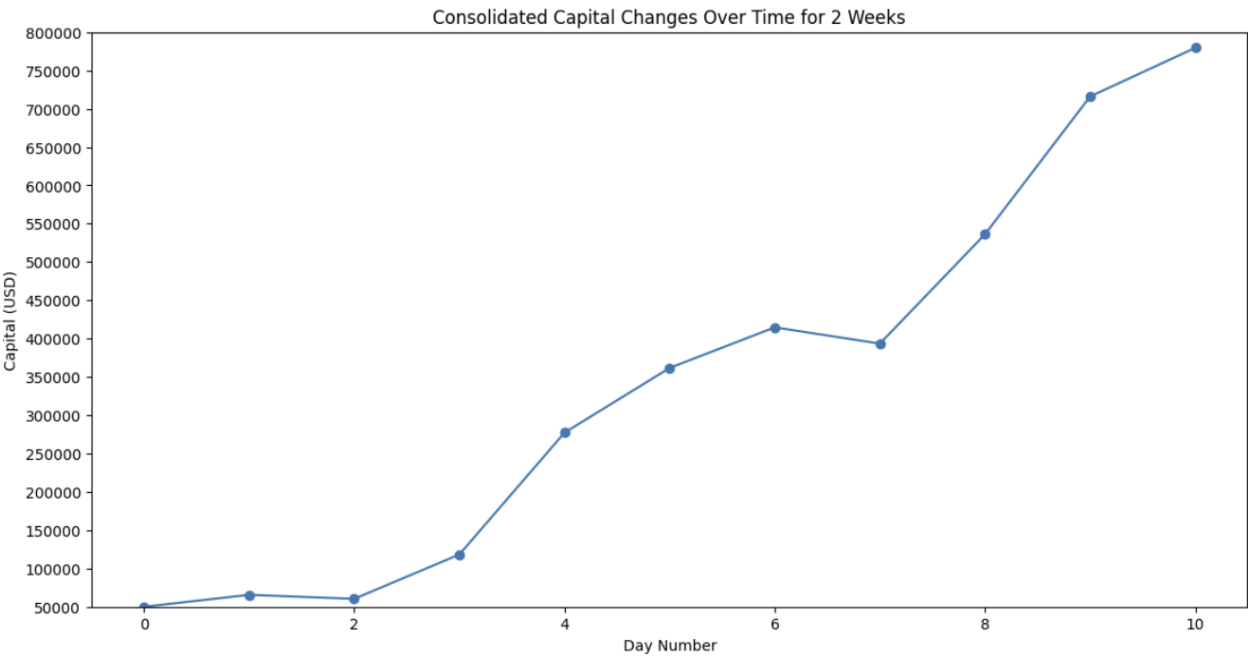
**Performance for 24-05-2024**

Day	Instrument	Number of Trades	Sharpe Ratio	Max Drawdown	Max Profit (during the day)	Final Capital
24-05-2024	SPY E-Mini	42	1.93	-0.02	79324.51	780000.1

# Weekly Performance Summaries

Week Summary13, 2024 - May 24, 2024)

The trading period showed improved performance metrics compared to the first week.



## Consolidated Performance Metrics

Consolidated Performance Metrics Over the entire trading period, the strategy exhibited excellent performance as evidenced by the following consolidated metrics:

**Total Trades:** A total of 484 trades were made over 2 weeks.

**Average Sharpe Ratio:** An average Sharpe Ratio of 1.97 was observed.

**Max Drawdown:** Max Drawdown was -0.41.

**Average Drawdown:** -0.03

**Cumulative PNL over 2 weeks:** The ending capital after executing the strategy was **USD 3723116.37**

