Trading Strategy Performance Report

Introduction:

This report provides a comprehensive analysis of a trading strategy executed over 4 weeks of trading. The Back-testing was applied to SPY Bid/Ask for each trading day from May 06/2024 to May 29/2024. 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:** 1 share per trade
- **Profit Target**: USD 0.05 per share
- **Maximum Trades Per Day:** 150
- **Slippage:** 0.01 USD per share
- **Broker commissions:** 0.01 USD per trade
- Carry on capital from previous day:

Results:

Date (May)	**Daily PnL**	**Final Capital EOD**	**Sharpe Ratio**	**Max Drawdown**
06	$4,113.73	$54,113.73	1.76	0.02
07	$14,483.02	$68,596.75	4.61	0.03
08	$3,619.84	$72,216.59	1.84	0.03
09	$2,082.14	$74,298.73	0.68	0.06
10	$11,455.78	$85,754.51	3.11	0.03
13	$1,560.92	$87,315.43	0.68	0.02
14	-$519.51	$86,795.92	-0.16	0.04
15	$5,793.07	$92,588.99	2.12	0.01
16	$15,901.43	$108,490.42	4.54	0.01
17	$8,452.02	$116,942.44	4.01	0.01
20	$5,298.95	$122,241.39	2.58	0.01
21	-$2,121.88	$120,119.51	-1.62	0.02
22	$14,284.71	$134,404.22	2.96	0.02
23	$17,995.83	$152,400.06	2.93	0.02
24	$6,344.78	$158,744.84	1.95	0.01
28	$8,995.64	$167,740.48	2.02	0.03
29	$13,691.97	$181,432.45	4.30	0.01

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 798 trades were made over 2 weeks.

Average Sharpe Ratio: An average Sharpe Ratio of 2.2 was observed.

Max Drawdown: Max Drawdown was -0.063

Average Drawdown: -0.02

Cumulative PNL over 4 weeks: The ending capital after executing the strategy was **USD 181,432.45**