

Trading Strategy Performance Report

Introduction:

This report provides a comprehensive analysis of a trading strategy executed over two weeks of trading. The Back-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 |

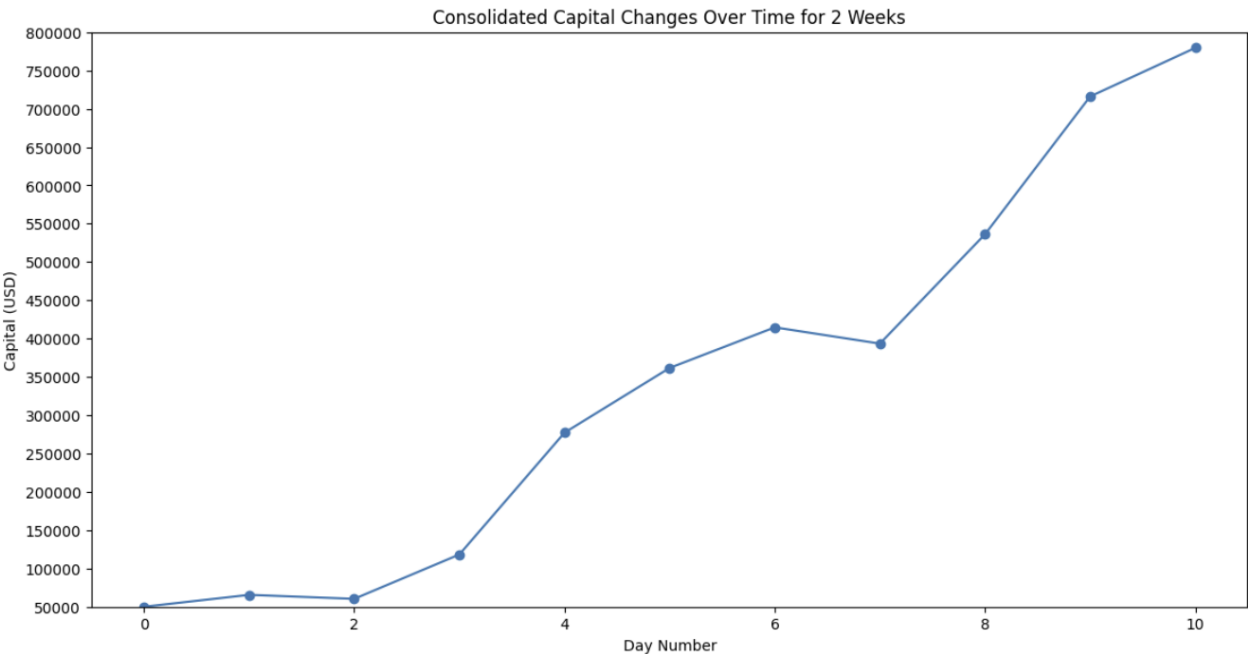
Performance for 24-05-2024

| 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 Summary (13, 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**

