

Start	2021-02-01 00:00:00
End	2022-01-28 00:00:00
Duration	361 days 00:00:00
Exposure Time [%]	26.587302
Equity Final [\$]	114417.01
Equity Peak [\$]	124139.73
Return [%]	14.41701
Buy & Hold Return [%]	16.076294
Return (Ann.) [%]	14.41701
Volatility (Ann.) [%]	13.350004
Sharpe Ratio	1.079926
Sortino Ratio	1.830477
Calmar Ratio	1.29775
Max. Drawdown [%]	-11.109232
Avg. Drawdown [%]	-2.805041
Max. Drawdown Duration	186 days 00:00:00
Avg. Drawdown Duration	38 days 00:00:00
# Trades	14
Win Rate [%]	42.857143
Best Trade [%]	25.80192
Worst Trade [%]	-7.42268
Avg. Trade [%]	1.83704
Max. Trade Duration	16 days 00:00:00
Avg. Trade Duration	6 days 00:00:00
Profit Factor	2.423641
Expectancy [%]	2.168643
SQN	0.844696
_strategy	HMAVelocityStrat...
_equity_curve	E...