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Script Report Chart Market_Price PnL Position Account_Balance Trade_Details Console

Backtest Performance Report

Backtest ID: 20210116_141603_884000

Last updated: 2019-12-31 00:00:00

Settings:

Initial Capital:	100000.0	**Base Currency:**	USD	**Leverage:**	5.0
Data Interval:	1 day	**Start Date:**	2015-01	**End Date:**	2019-12
Strategy Name:	AlphaBoom	**Enable Short Sell:**	True	**Trade Cost:**	0.0

Instrument(s): ETXEUR, GRXEUR, HKXHKD, NSXUSD, SPXUSD, US2000USD, US30USD, CORNUSD, NATGASUSD, SOYBNUSD, SUGARUSD, WHEATUSD, WTIUSD, XAGEUR, XAUEUR, XAUUSD, XAUXAG, XCUUSD, XPTUSD, XPDUSD, EURUSD

Summary:

Net Deposit:	100000.0	**Margin Used:**	89951.41	**Available Balance:**	311634.79
Net Asset Value:	401586.2	**Realized PL:**	0	**Unrealized PL:**	301586.2

Capital Usage:

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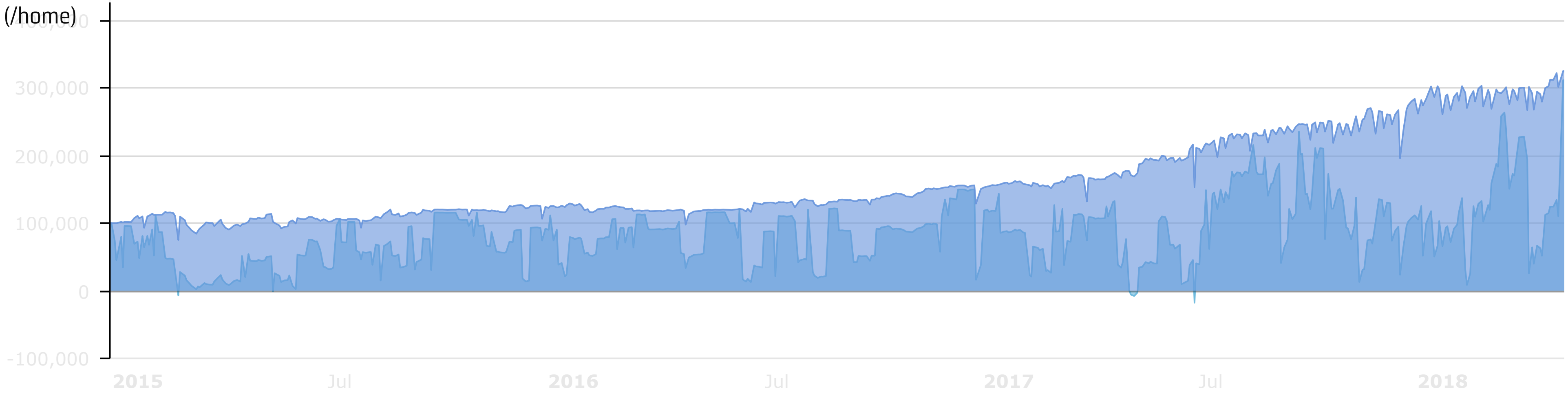

Statistics:

No. of Tradable Days:	797	No. of Win Days:	430	No. of Loss Days:	362
Win Rate:	54.2929%	Max. Consecutive Win Day:	6	Max. Consecutive Loss Day:	6
Odd Ratio:	1.1878	Max. Consecutive Gains:	135154.92	Max. Consecutive Loss:	-131955.68
No. of Trades:	290	Average Consecutive Win Day:	0.94	Average Consecutive Loss Day:	0.68
Total PnL:	301586.2	Average Per Trade PnL:	1039.95	Average Per Day PnL:	378.4
Mean Daily Return:	0.4339%	Median Daily Return:	0.1427%	Mean Annual Return:	109.333%
Daily Return StdDev:	7.2955%	25th pencentile Daily Return:	-1.2772%	75th pencentile Daily Return:	2.0541%
Daily Return Downside StdDev:	4.1905%	95% 1 day return VaR:	-10.1227%	99% 1 day return VaR:	-19.8903%
Daily Sharpe Ratio:	0.0595	Annual Sharpe Ratio:	0.944	Max. Drawdown Amount:	141523.02
Daily Sortino Ratio:	0.1035	Annual Sortino Ratio:	1.6435	Max. Drawdown Percent:	37.0899%
Max. Drawdown Duration:	82	Average Drawdown Duration:	13.64	Annual Volatility:	115.3524%
Annual Turnover Rate:	0				

Scores:

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Activeness:	64.5218	**Predictiveness:**	55.882	**Robustness:**	62.9101
Profitability:	71.9917	**Consistency:**	92.9716	**Recovery:**	68.7365
Overall Score:	69.5023