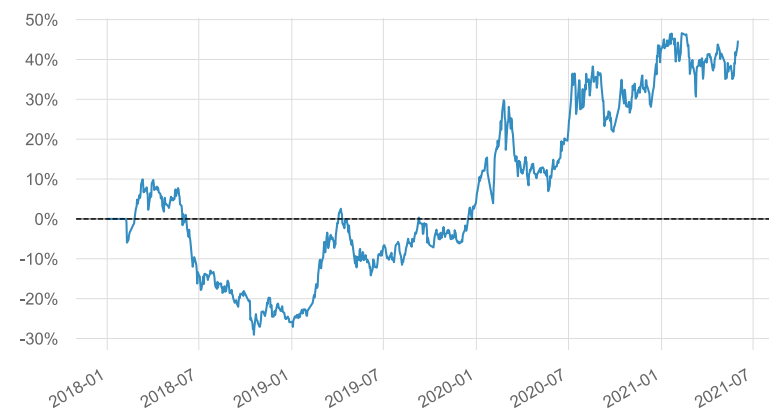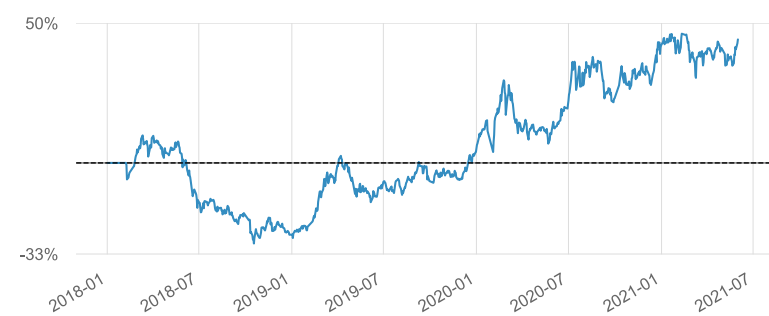# Strategy1_backtest 2 Jan, 2018 - 1 Jun, 2021

Author: Fangzhuo HOU

Mail: finchhou@163.com
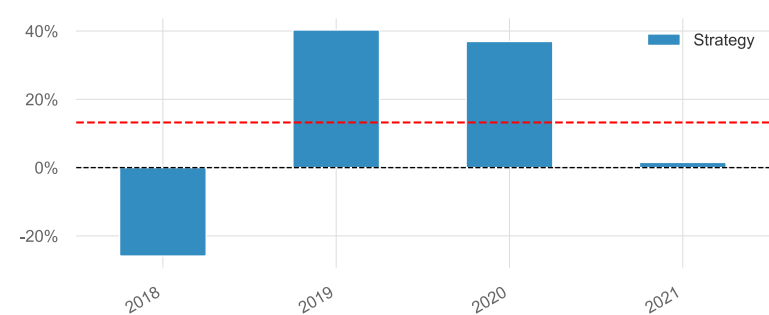
Cumulative Returns

Cumulative Returns (Log Scaled)
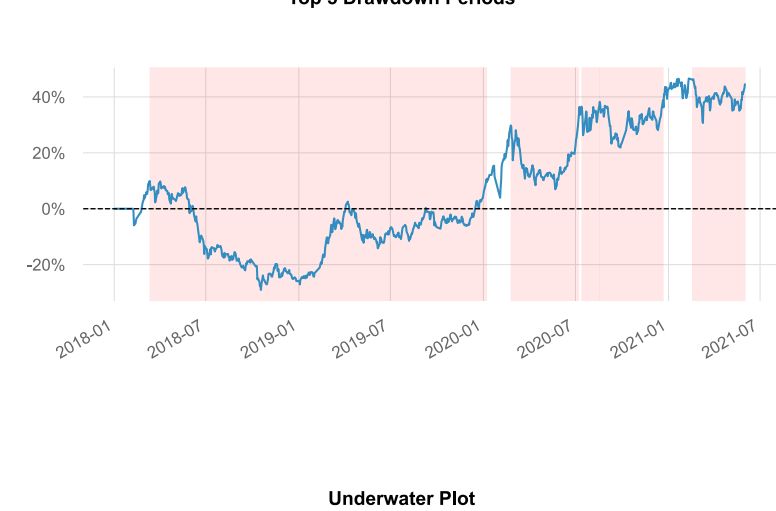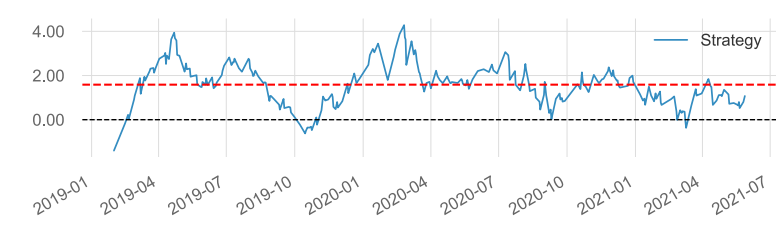

EOY Returns

Distribution of Monthly Returns

Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	97.0%
Cumulative Return	44.54%
CAGR%	11.4%
Sharpe	0.58
Sortino	0.83
Sortino/√2	0.58
Max Drawdown	-35.48%
Longest DD Days	665
Volatility (ann.)	24.35%
Calmar	0.32
Skew	-0.33
Kurtosis	1.76
Expected Daily %	0.04%
Expected Monthly %	0.88%
Expected Yearly %	9.65%
Kelly Criterion	4.84%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.47%
Expected Shortfall (cVaR)	-2.47%
Gain/Pain Ratio	0.1
Gain/Pain (1M)	0.69
Payoff Ratio	1.05
Profit Factor	1.1
Common Sense Ratio	1.24
CPC Index	0.59
Tail Ratio	1.12
Outlier Win Ratio	3.39
Outlier Loss Ratio	3.85

Daily Returns

Rolling Volatility (6-Months)

Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

Top 5 Drawdown Periods

Underwater Plot
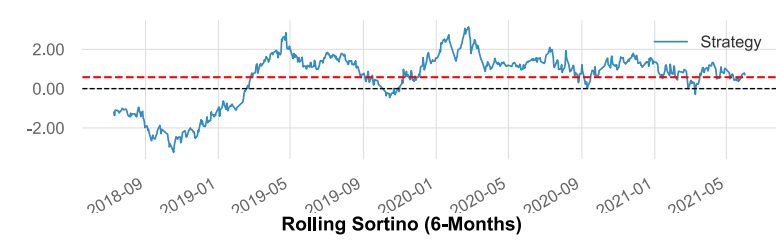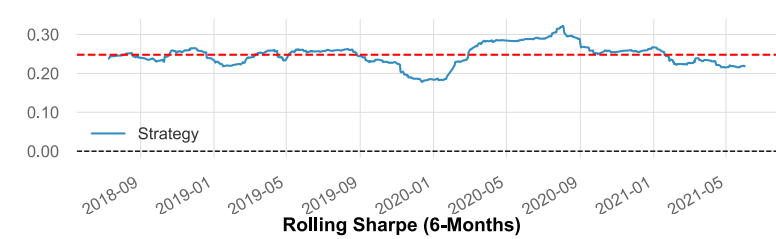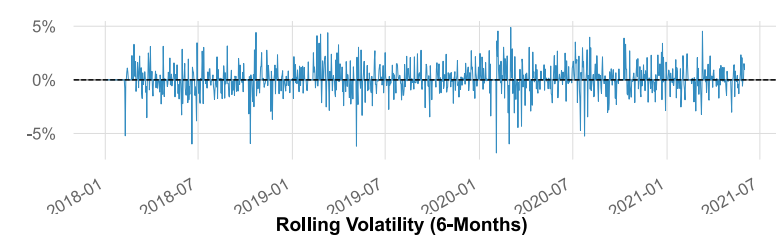
Metric	Strategy
MTD	0.98%
3M	6.01%
6M	8.8%
YTD	1.53%
1Y	29.23%
3Y (ann.)	12.6%
5Y (ann.)	11.4%
10Y (ann.)	11.4%
All-time (ann.)	11.4%
Best Day	4.89%
Worst Day	-6.82%
Best Month	15.76%
Worst Month	-14.37%
Best Year	40.31%
Worst Year	-25.91%
Avg. Drawdown	-5.31%
Avg. Drawdown Days	50
Recovery Factor	1.26
Ulcer Index	inf
Avg. Up Month	4.51%
Avg. Down Month	-4.32%
Win Days %	51.31%
Win Month %	60.98%
Win Quarter %	64.29%
Win Year %	75.0%

EOY Returns

Year	Return	Cumulative
2018	-27.38%%	-25.91%
2019	36.34%%	40.31%
2020	35.27%%	36.95%
2021	2.38%%	1.53%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-03-13	2020-01-07	-35.48%	665

Started	Recovered	Drawdown	Days
2020-02-25	2020-07-07	-17.60%	133
2020-08-19	2020-12-21	-11.86%	124
2021-02-18	2021-06-01	-10.88%	103
2020-01-23	2020-02-07	-9.96%	15
2020-07-14	2020-08-17	-7.48%	34
2018-02-08	2018-02-26	-5.96%	18
2021-01-22	2021-02-10	-4.80%	19
2020-12-28	2021-01-04	-2.96%	7
2020-07-10	2020-07-13	-2.12%	3

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2018	0.00	3.07	5.67	-4.72	-2.46	-14.37	-0.56	-5.55	0.61	-9.86	3.89	-3.41
2019	2.15	15.76	9.48	-1.31	-5.28	1.33	3.44	0.32	-0.85	2.14	-1.53	10.58
2020	7.29	5.19	-4.35	-0.96	0.64	8.11	6.27	6.12	-9.65	2.80	4.05	8.03
2021	-2.03	-2.24	2.09	1.50	1.31	0.98	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles