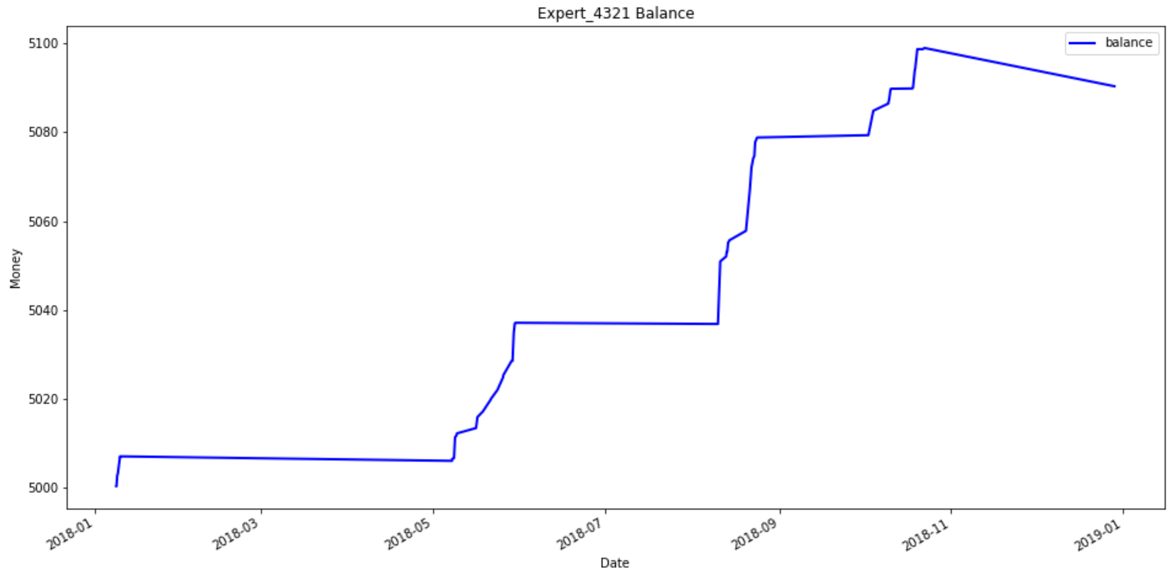
Strategy Report Expert_5874

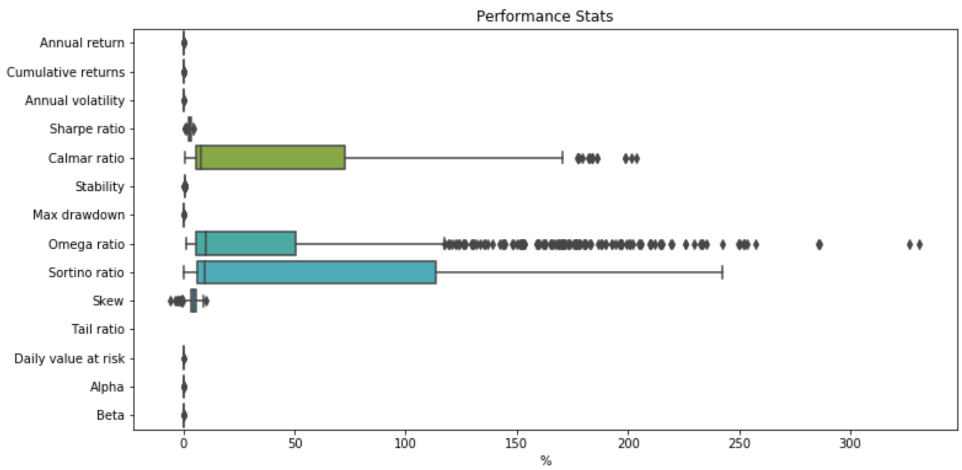
Strategy Stats



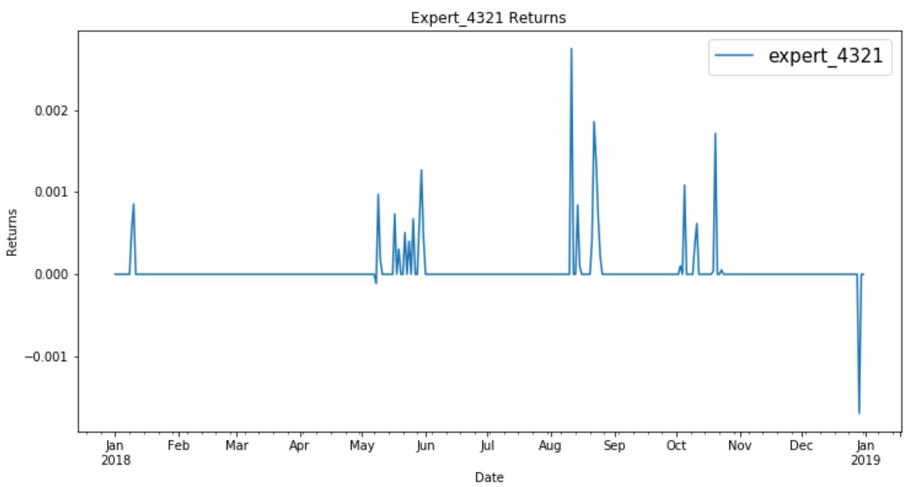
Statistic	Value	Statistic	Value
History Quality	100%		
Initial Deposit	5000.0	**Expected Payoff**	-10.5865
Total Net Profit	-815.16	**Total Commission**	0.0
Gross Profit	1445.6	**Total Swap**	-15.16
Gross Loss	2245.6		
Profitability	-16.0%		
Profit Factor	0.64	**APHR**	
Recovery Factor		**GHRP**	

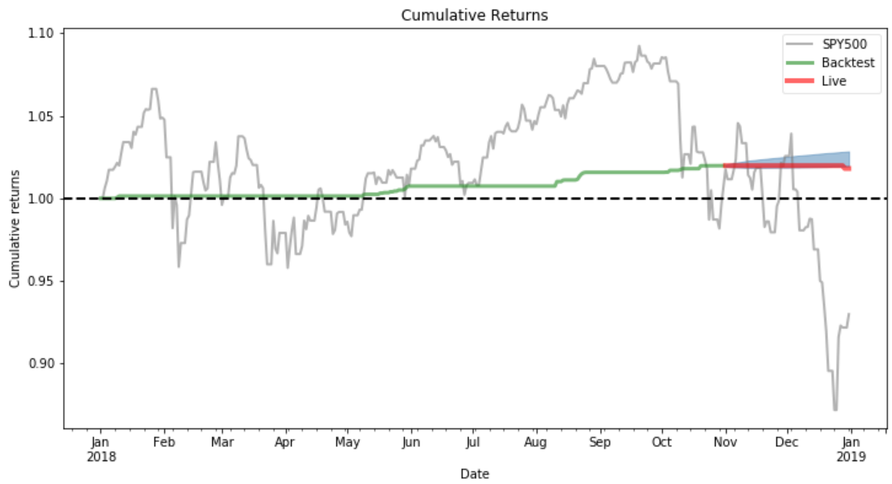
Statistic	Value	Statistic	Value	Statistic	Value
Total Trades	77.0	**Short Trades (won %)**		**Long Trades (won %)**	
Total Deals	154	**Profit Trades (% of total)**		**Loss Trades (% of total)**	
Largest		**Profit Trade**		**Loss Trade**	
Average		**Profit Trade**		**Loss Trade**	
Maximum		**Consecutive wins ($)**		**Consecutive Losses ($)**	
Maximal		**Consecutive profit (count)**		**Consecutive Loss (count)**	
Average		**Consecutive wins**		**Consecutive Losses**	

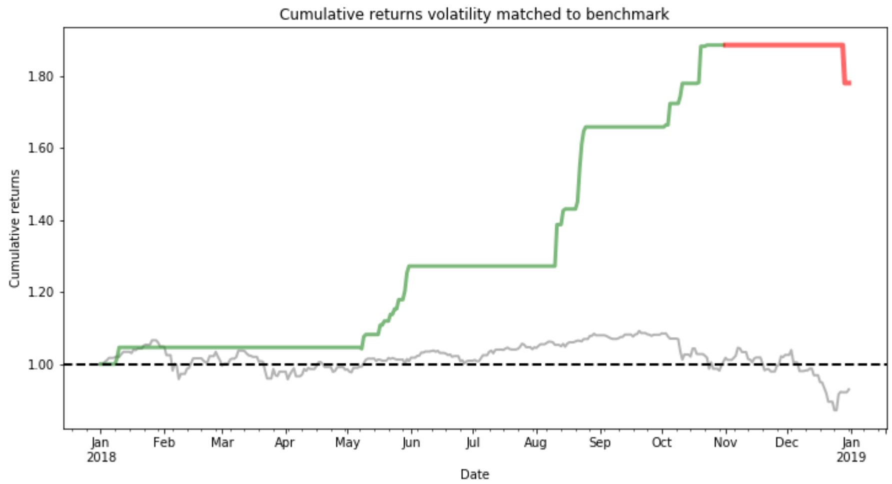
Start date	2018-01-01
End date	2018-12-31
Total months	17
	Backtest
Annual return	-11.6%
Cumulative returns	-16.3%
Annual volatility	10.8%
Sharpe ratio	-1.08
Calmar ratio	-0.58
Stability	0.31
Max drawdown	-19.9%
Omega ratio	0.65
Sortino ratio	-1.20
Skew	-3.65
Kurtosis	21.34
Tail ratio	1.24
Daily value at risk	-1.4%
Gross leverage	0.01
Daily turnover	0.2%
Alpha	-0.12
Beta	-0.04

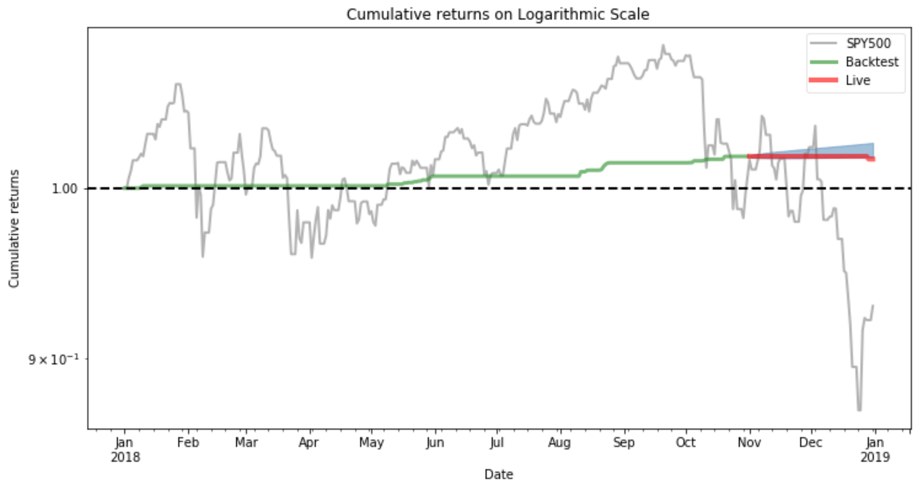


Strategy Returns.



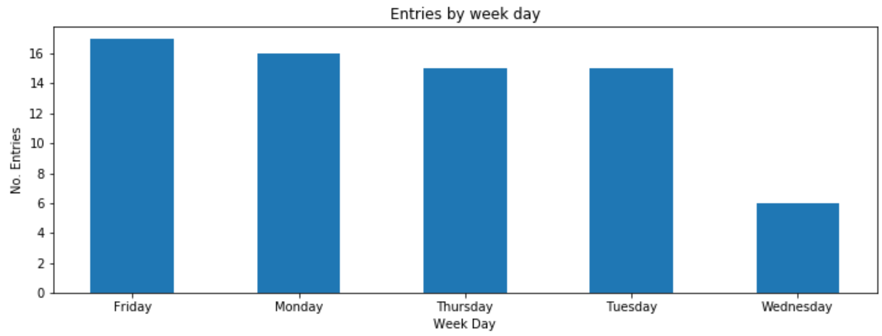


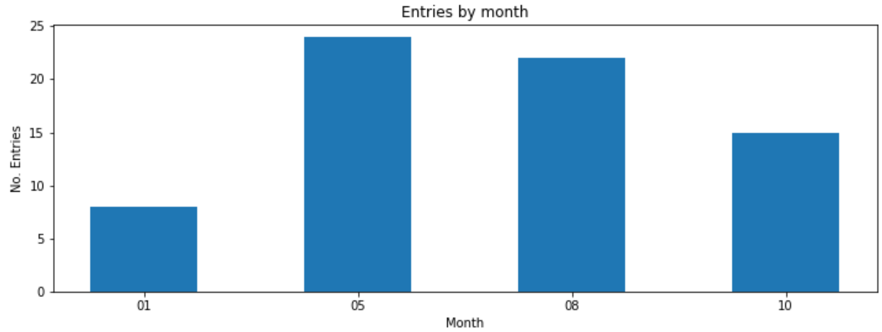


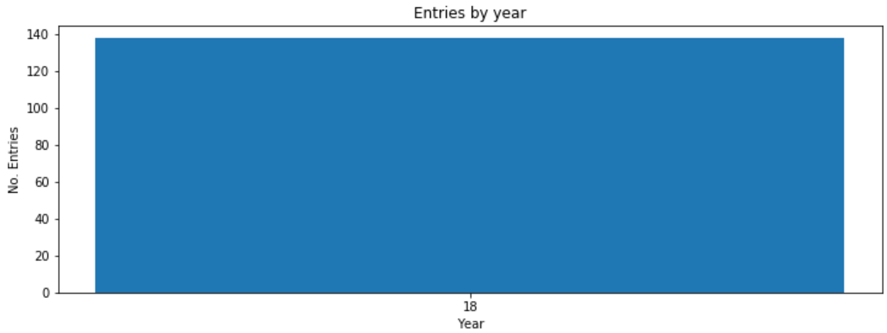


Strategy Entries Analysis.

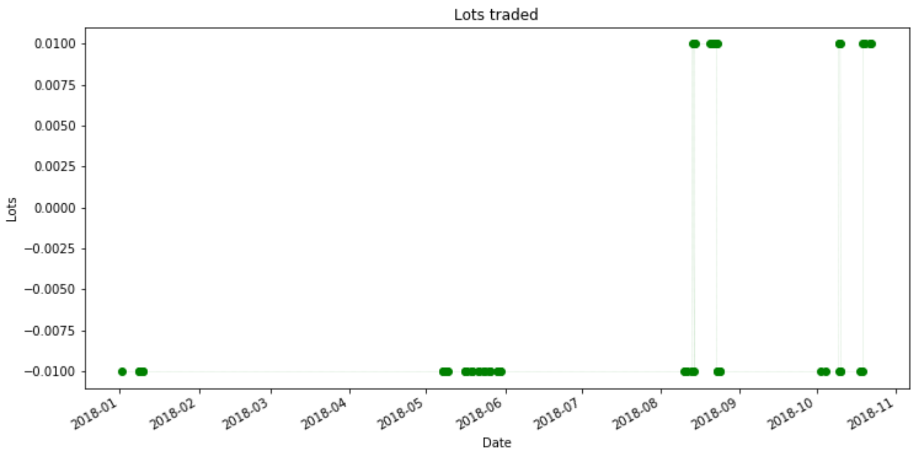
Statistic	Value
Holding Max Period	8 days 05:45:20
Holding Min Period	0 days 00:13:00
Holding Average Period	2 days 04:52:11.207792

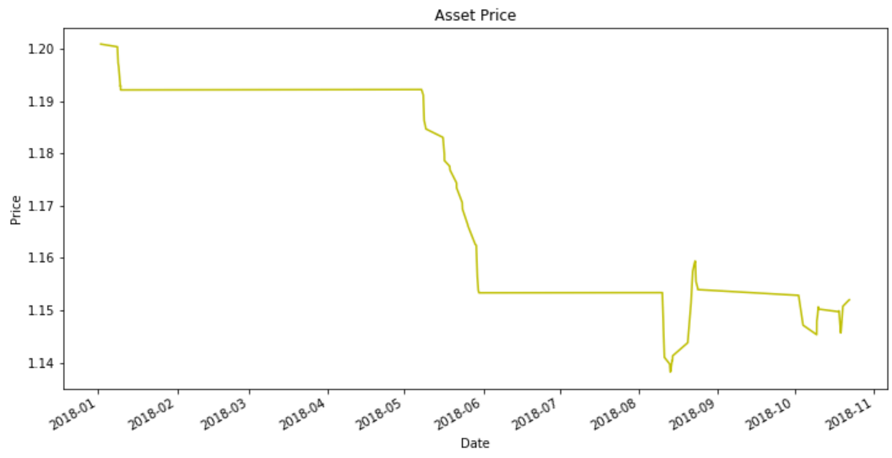




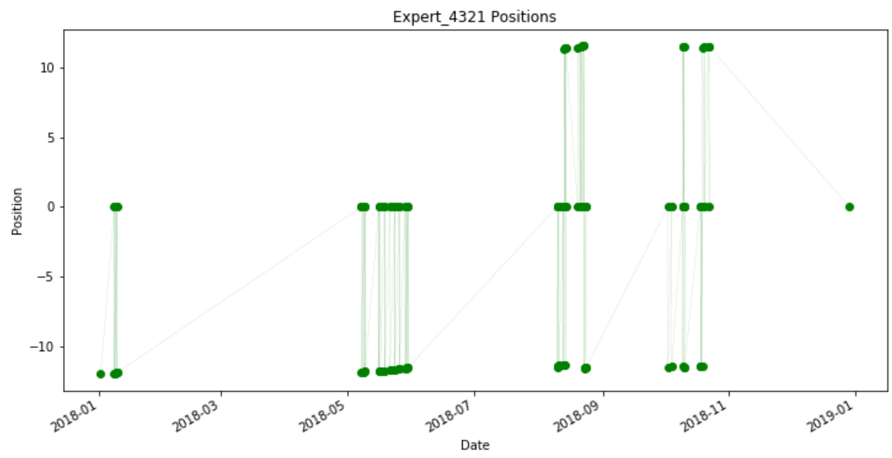


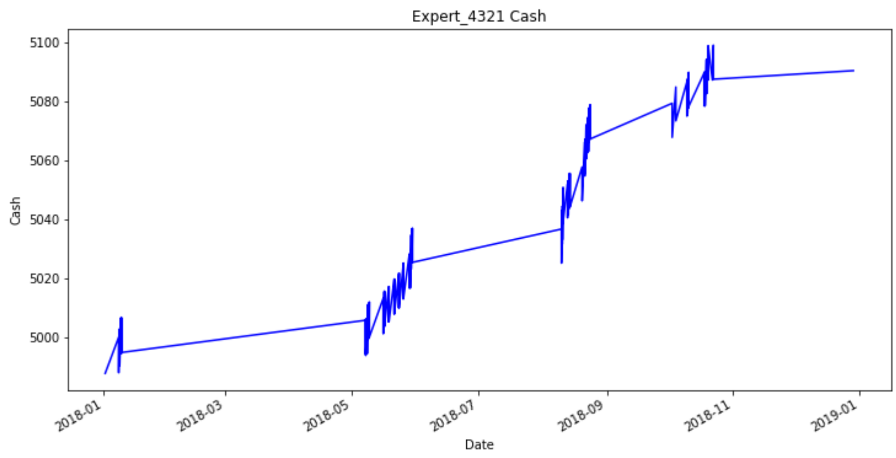
Strategy Transactions.



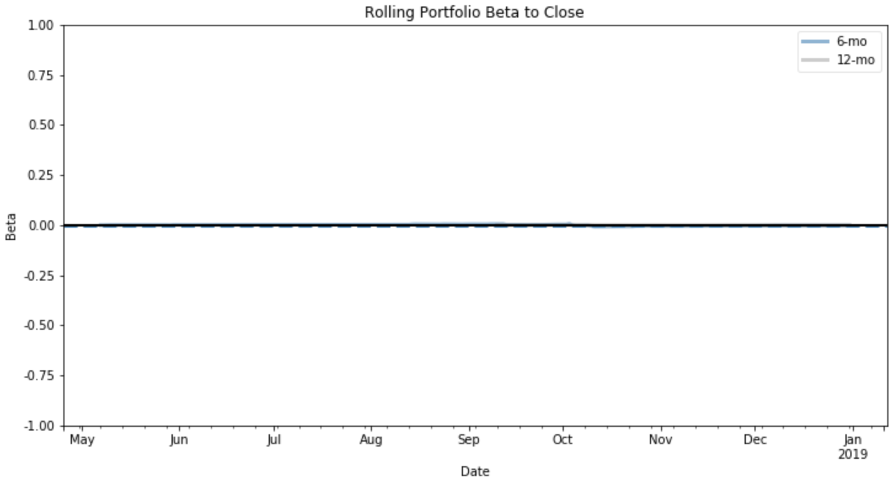


Strategy Positions.

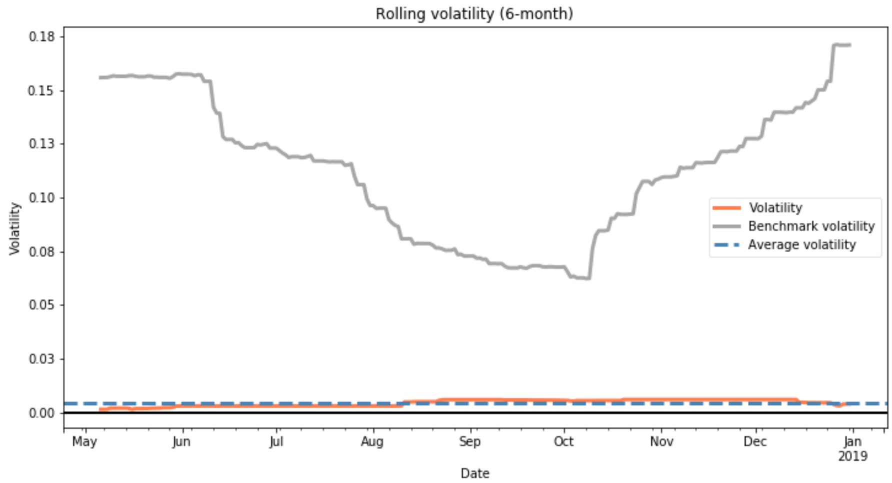




Asset Beta to Close.

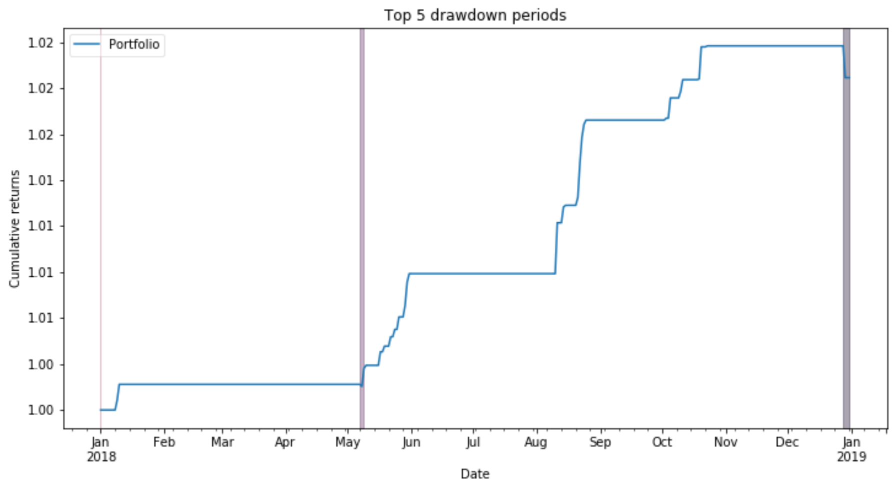


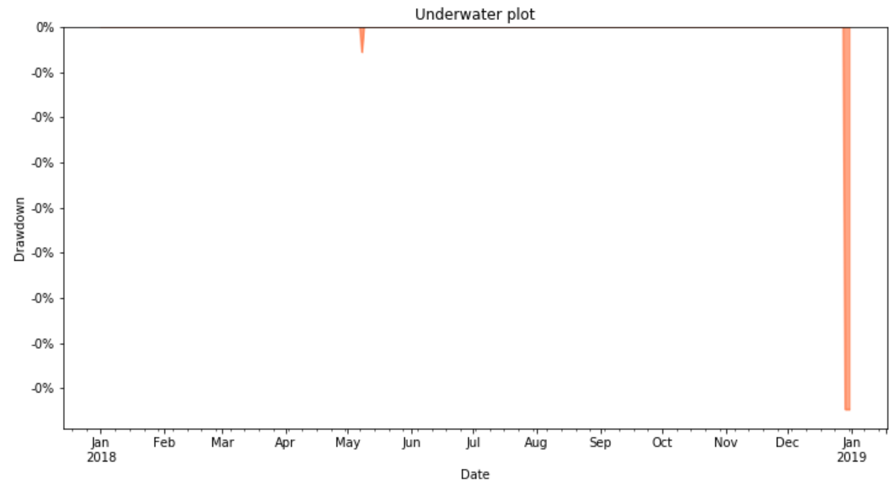
Asset Rolling Volatility.



Strategy Drawdowns.

Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	19.86	2018-01-10	2018-11-22	NaT	NaN
1	0.00	2018-01-01	2018-01-01	2018-01-01	1
2	0.00	2018-01-01	2018-01-01	2018-01-01	1
3	0.00	2018-01-01	2018-01-01	2018-01-01	1
4	0.00	2018-01-01	2018-01-01	2018-01-01	1





Montecarlo simulation.