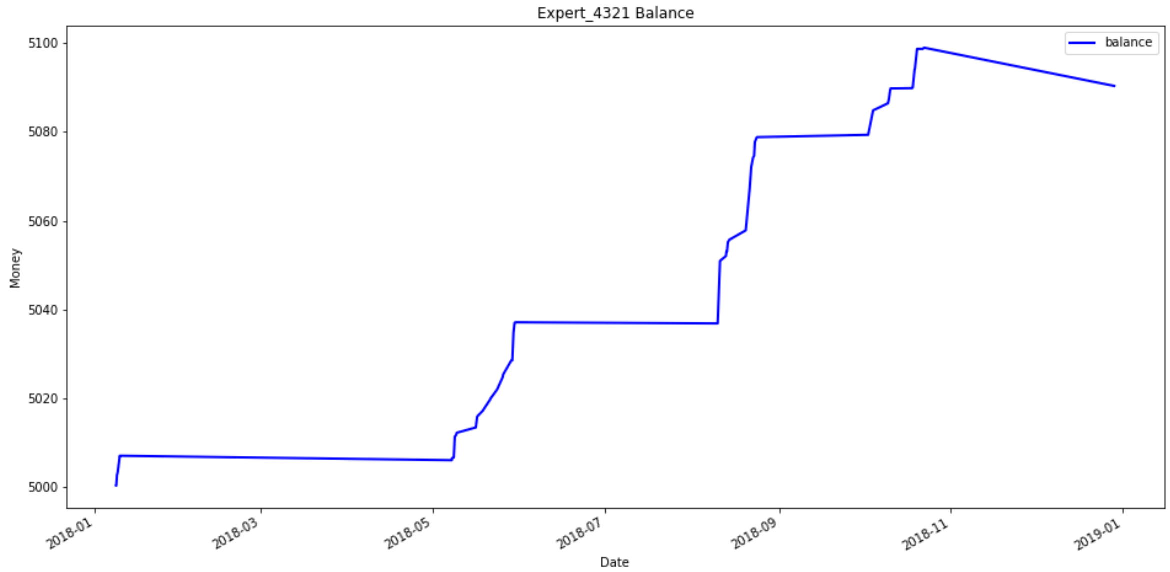
Strategy Report Expert_4321

Strategy Stats

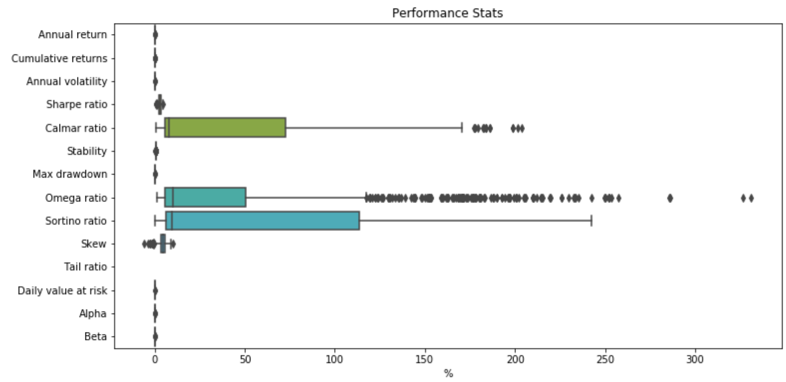


Statistic	Value	Statistic	Value
History Quality	100%		
Initial Deposit	5000.0	**Expected Payoff**	1.3099
Total Net Profit	90.38	**Total Commission**	0.0
Gross Profit	101.91000000000001	**Total Swap**	-3.4899999999999998
Gross Loss	8.04		
Profitability	2.0%		
Profit Factor	12.68	**APHR**	
Recovery Factor		**GHRP**	

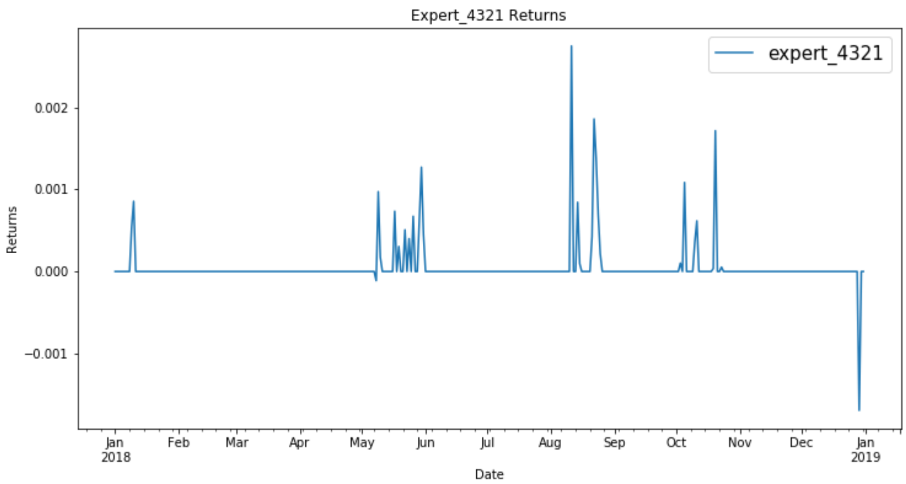
Statistic	Value	Statistic	Value	Statistic	Value
Total Trades	69.0	**Short Trades (won %)**		**Long Trades (won %)**	
Total Deals	138	**Profit Trades (% of total)**		**Loss Trades (% of total)**	
Largest		**Profit Trade**		**Loss Trade**	
Average		**Profit Trade**		**Loss Trade**	
Maximum		**Consecutive wins ($)**		**Consecutive Losses ($)**	
Maximal		**Consecutive profit (count)**		**Consecutive Loss (count)**	
Average		**Consecutive wins**		**Consecutive Losses**	

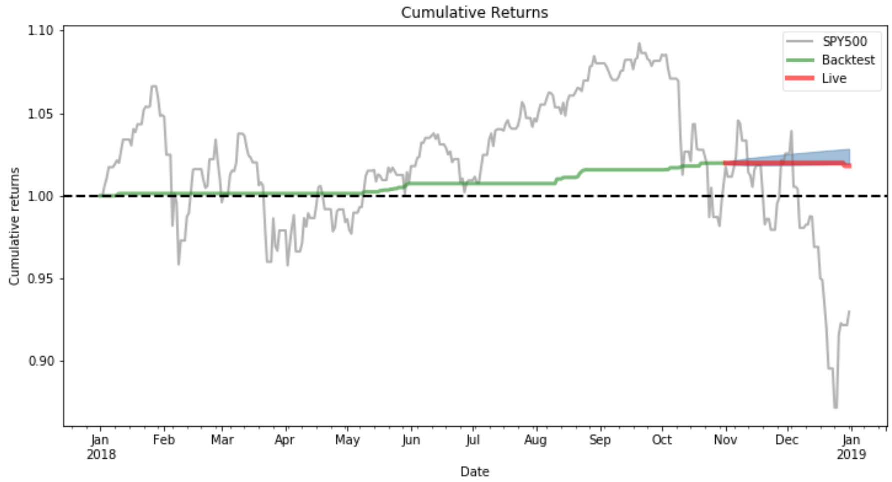
Start date	2018-01-01
End date	2018-12-31
Total months	17

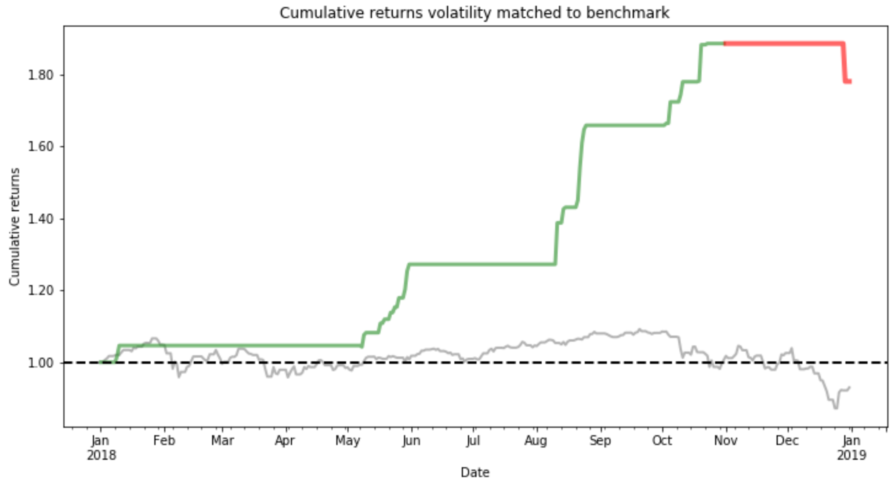
	Backtest
Annual return	1.2%
Cumulative returns	1.8%
Annual volatility	0.4%
Sharpe ratio	2.88
Calmar ratio	7.35
Stability	0.91
Max drawdown	-0.2%
Omega ratio	10.94
Sortino ratio	8.78
Skew	4.66
Kurtosis	42.96
Tail ratio	inf
Daily value at risk	-0.0%
Gross leverage	0.00
Daily turnover	0.6%
Alpha	0.01
Beta	-0.00

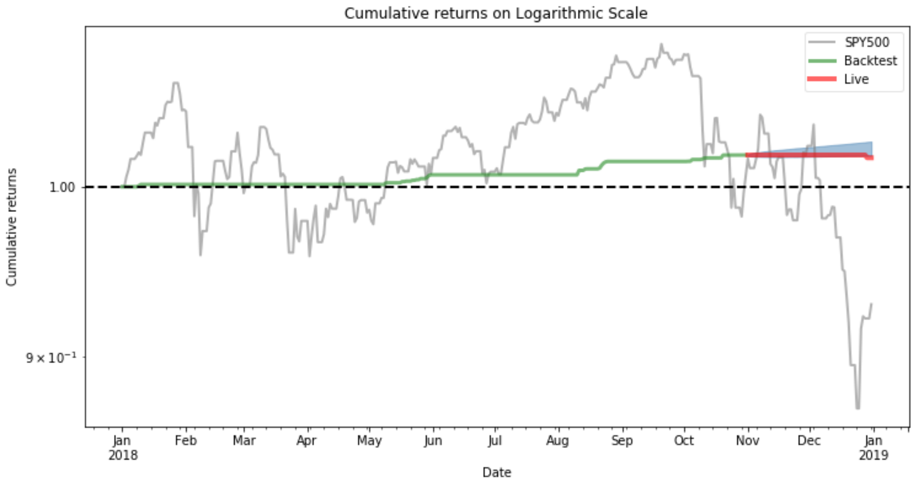


Strategy Returns.



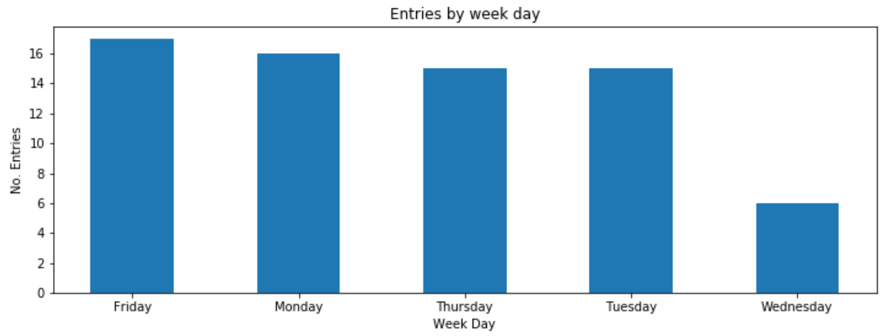


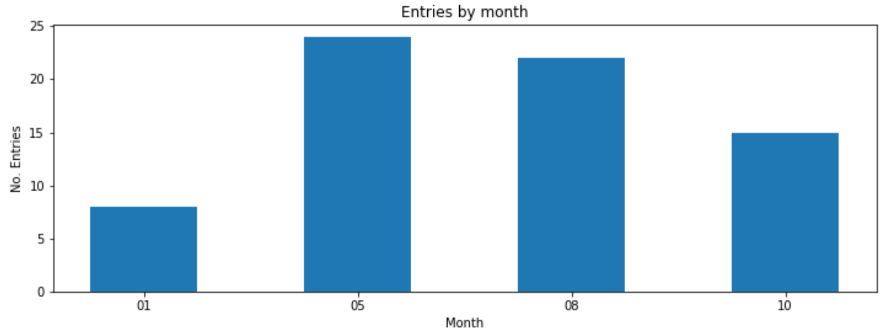


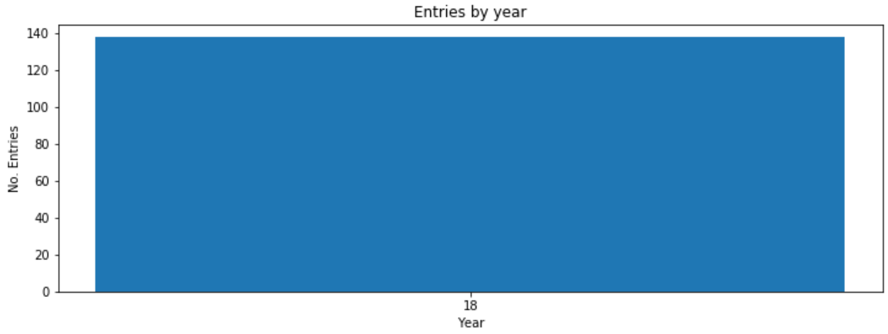


Strategy Entries Analysis.

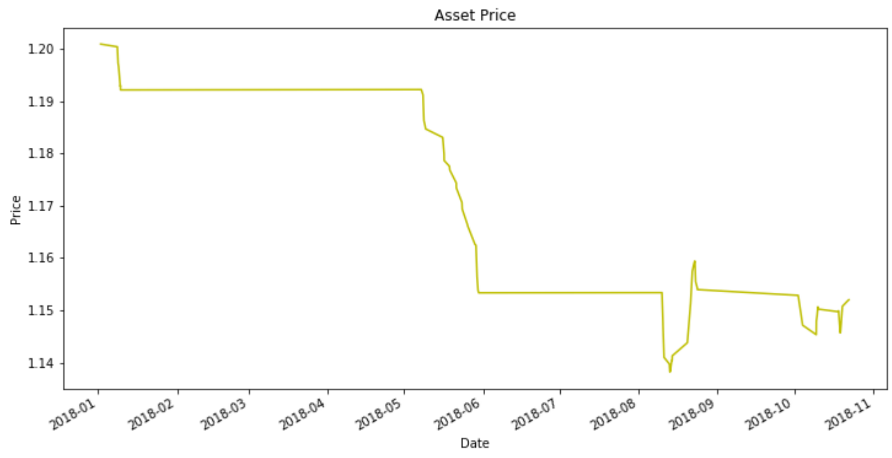
Statistic	Value
Holding Max Period	117 days 22:04:40
Holding Min Period	0 days 00:30:20
Holding Average Period	5 days 04:33:26.362318



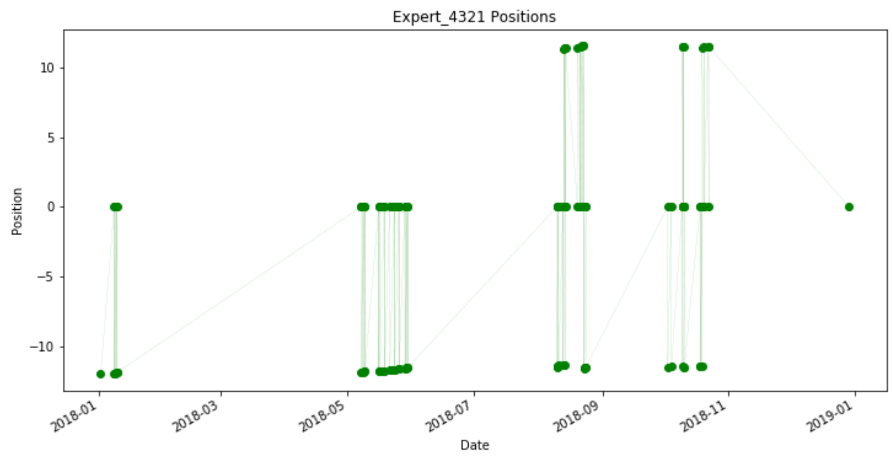


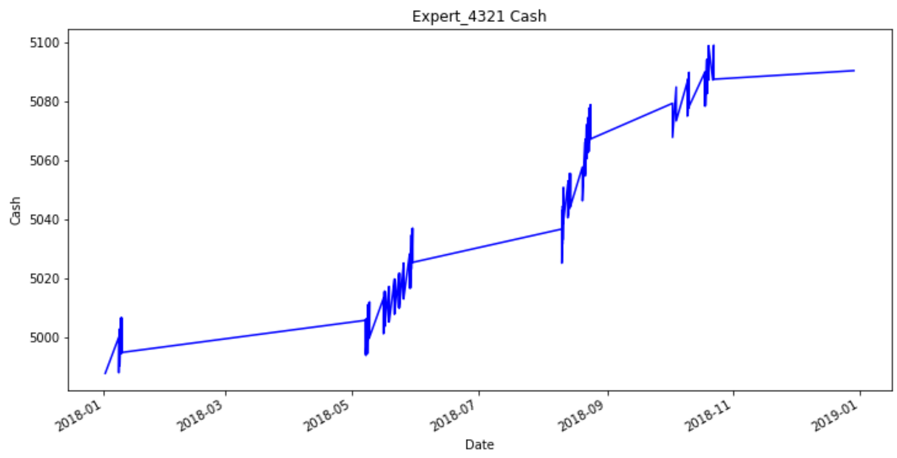


Strategy Transactions.

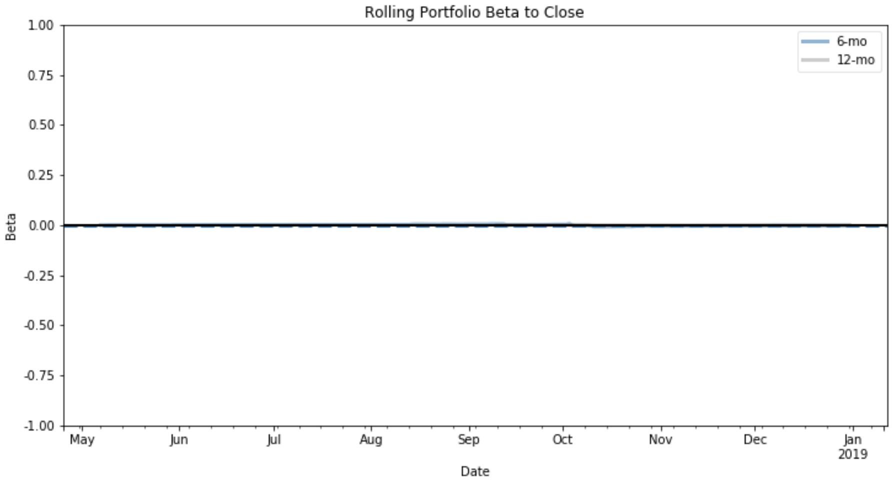


Strategy Positions.

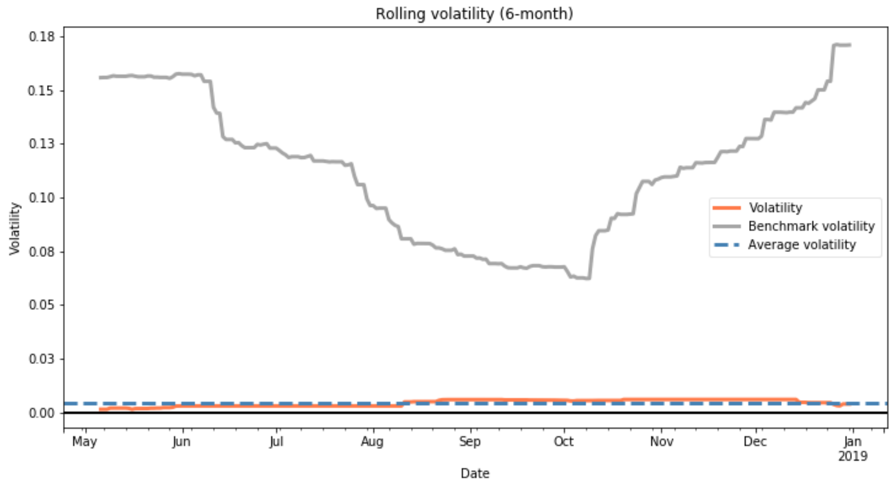




Asset Beta to Close.

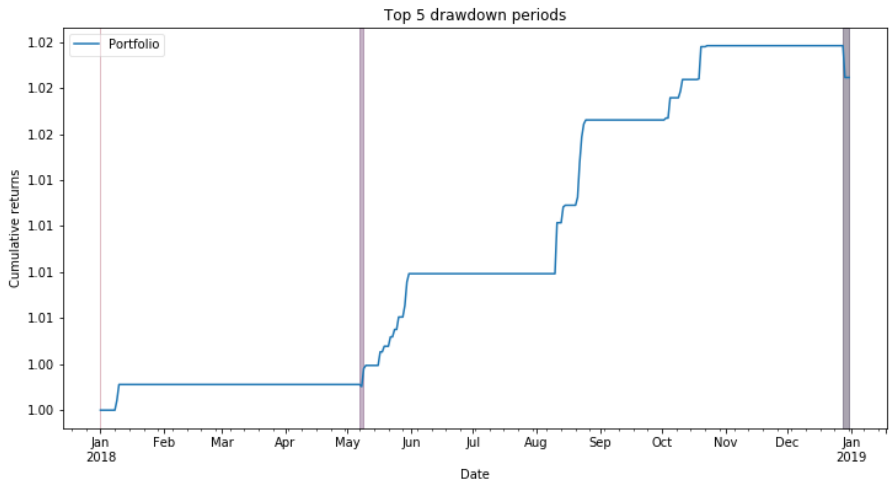


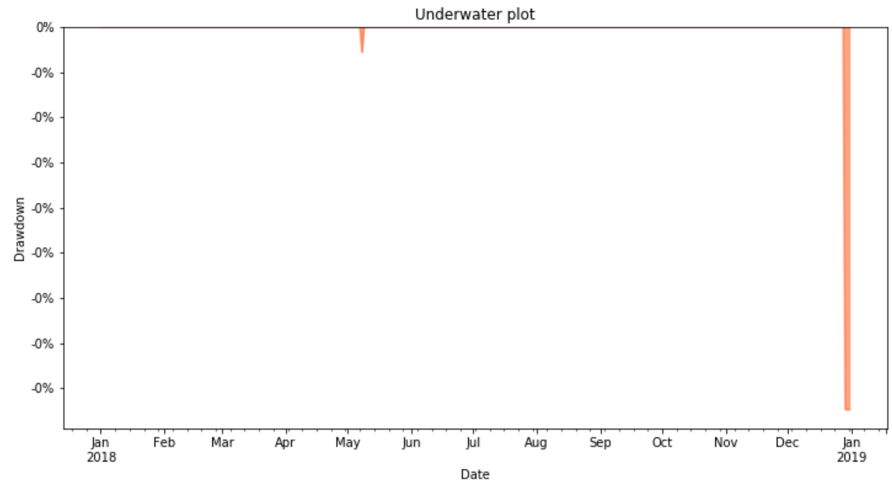
Asset Rolling Volatility.



Strategy Drawdowns.

Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	0.17	2018-12-28	2018-12-29	NaT	NaN
1	0.01	2018-05-07	2018-05-08	2018-05-09	3
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.