

Strategy Report Expert 4376

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Este reporte financiero fue generado automaticamente por la libreria de analisis estadistico ICapitall.py. A continuacion It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

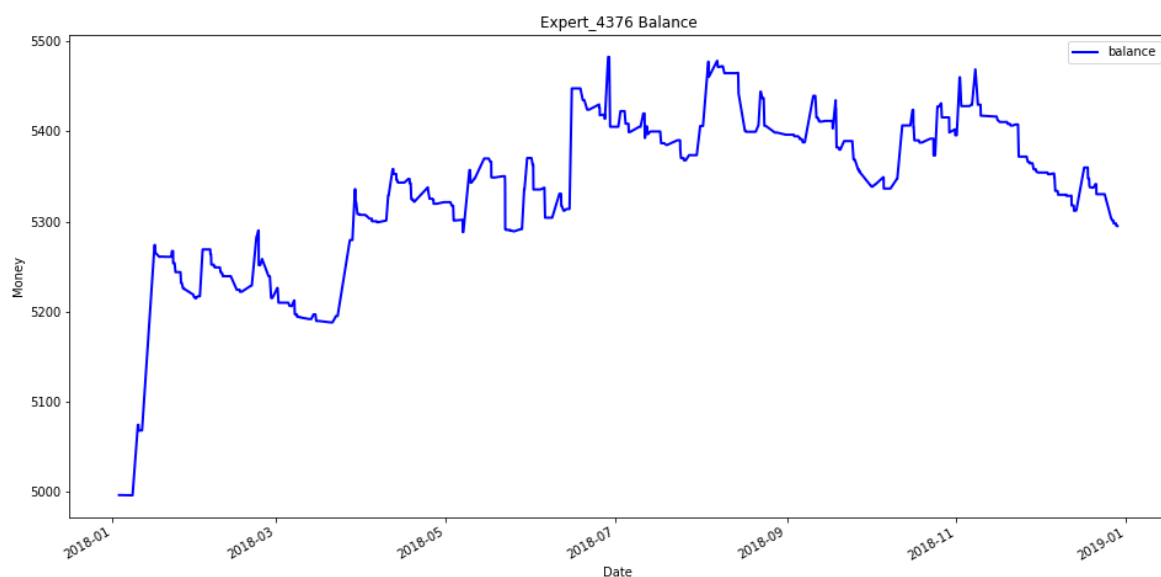
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Linkedin: <https://www.linkedin.com/in/juan-e-cepeda-gestion/>

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1. Strategy Performance.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

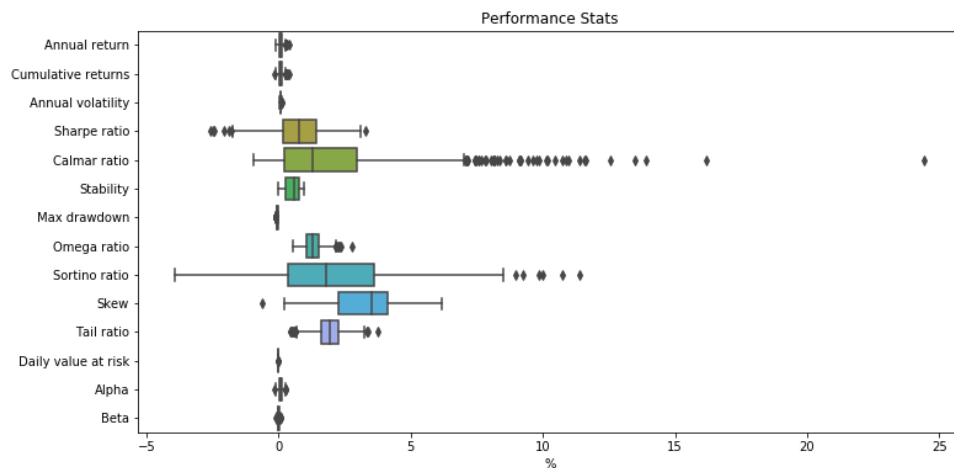


Statistic	Value	Statistic	Value
History Quality	100%		

Initial Deposit	5000.0	Expected Payoff	1.1655
Total Net Profit	294.87	Total Commission	0.0
Gross Profit	1746.7	Total Swap	-9.23
Gross Loss	1442.6		
Profitability	6.0%		
Profit Factor	1.21	APHR	
Recovery Factor	0.0324	GHRP	

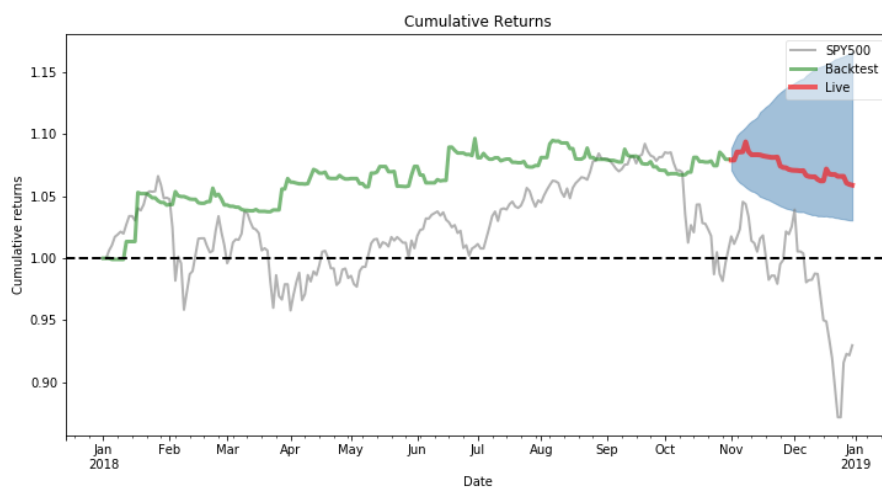
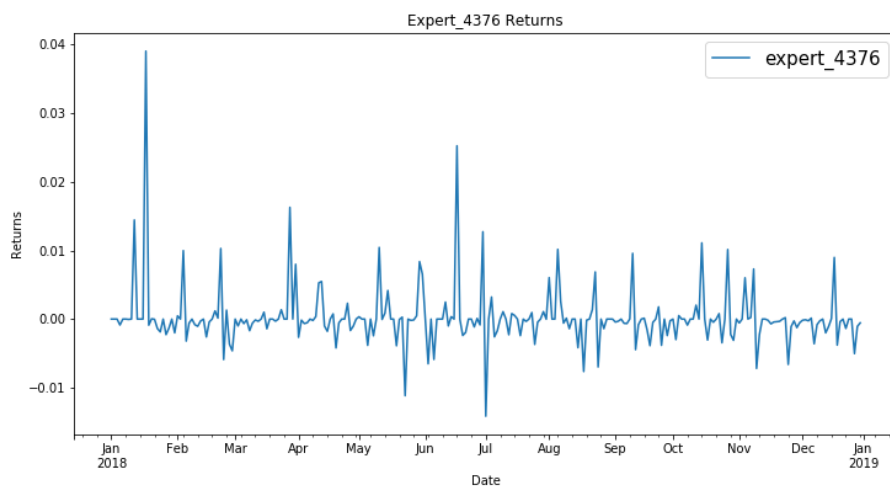
Statistic	Value	Statistic	Value	Statistic	Value
Total Trades	253.0	Total Long Trades	116	Long Trades (won %)	41 (35.3%)
Total Trades	253.0	Total Short Trades	137	Short Trades (won %)	35 (25.5%)
		Profit Trades (% of total)	76 (30.0%)	Loss Trades (% of total)	252.7 (70.0%)
Largest		Profit Trade	206.48	Loss Trade	-0.09
Average		Profit Trade	22.983	Loss Trade	-8.15
Maximum		Consecutive wins (\$)		Consecutive Losses (\$)	
Maximal		Consecutive profit (count)		Consecutive Loss (count)	
Average		Consecutive wins		Consecutive Losses	

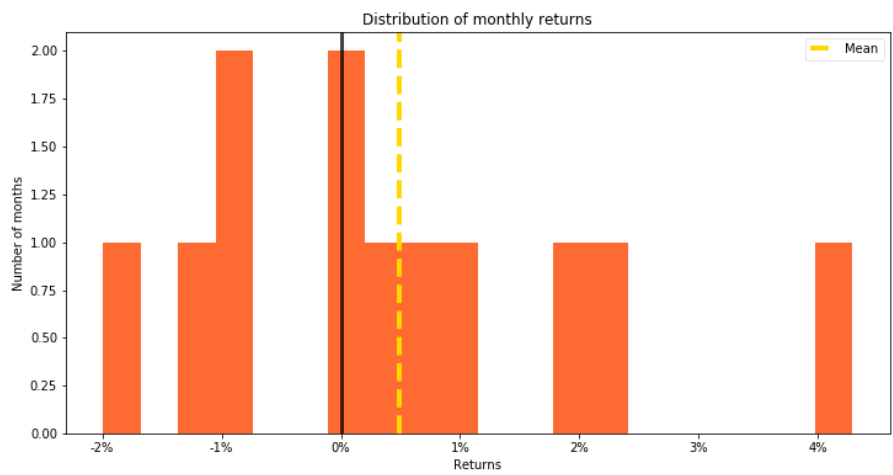
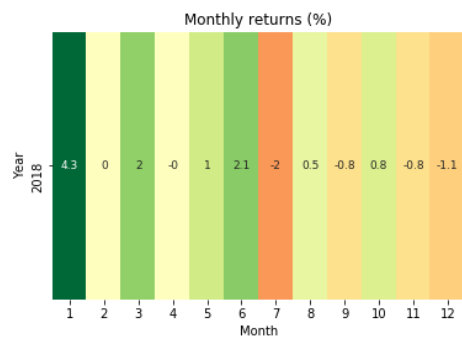
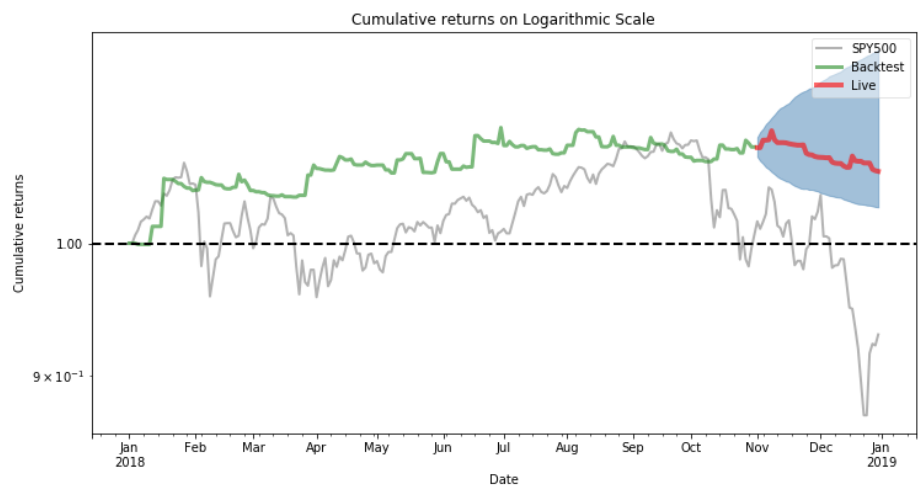
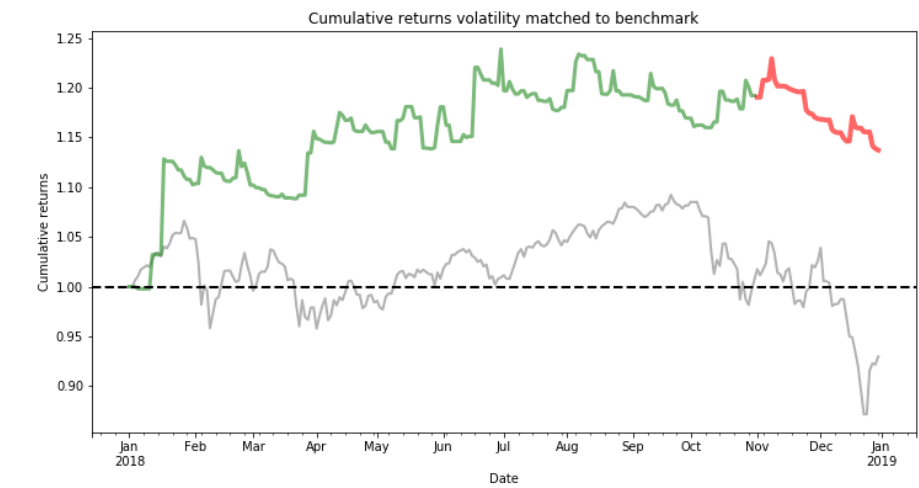
Start date	2018-01-01
End date	2018-12-31
Total months	12
Backtest	
Annual return	5.7%
Cumulative returns	5.9%
Annual volatility	7.0%
Sharpe ratio	0.82
Calmar ratio	1.66
Stability	0.48
Max drawdown	-3.4%
Omega ratio	1.27
Sortino ratio	1.83
Skew	3.76
Kurtosis	26.70
Tail ratio	2.01
Daily value at risk	-0.9%
Gross leverage	0.01
Daily turnover	0.4%
Alpha	0.06
Beta	-0.01

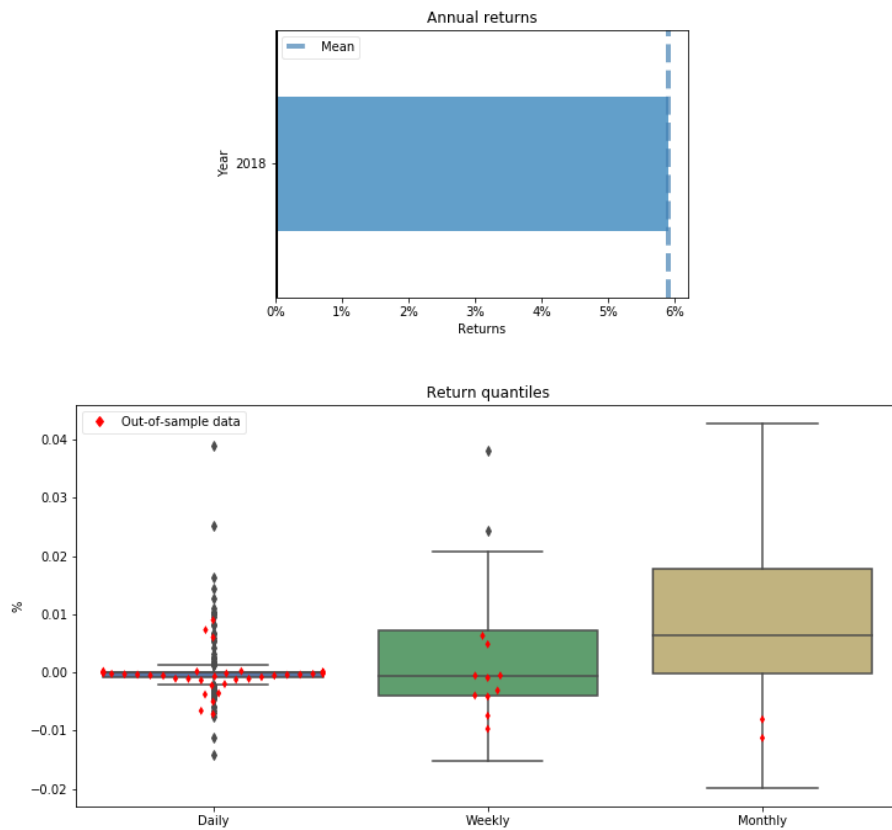


2. Returns analytics.

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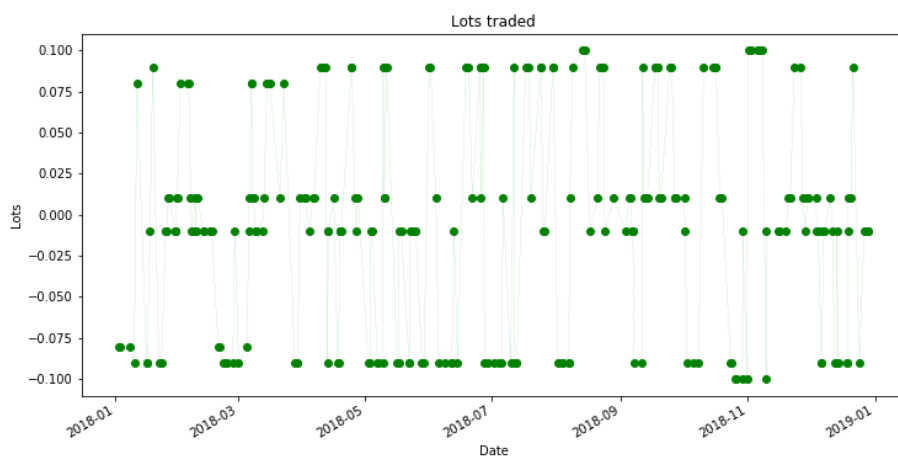


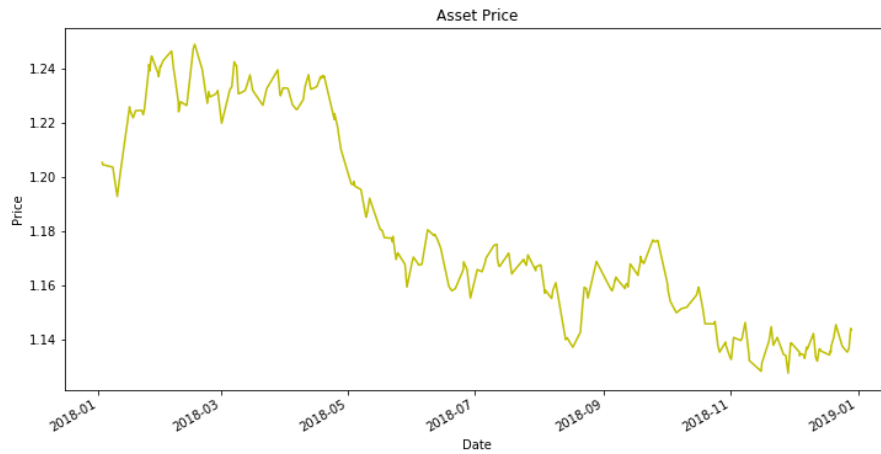


3. Transactions & Positions Overview.

3.1 Transactions

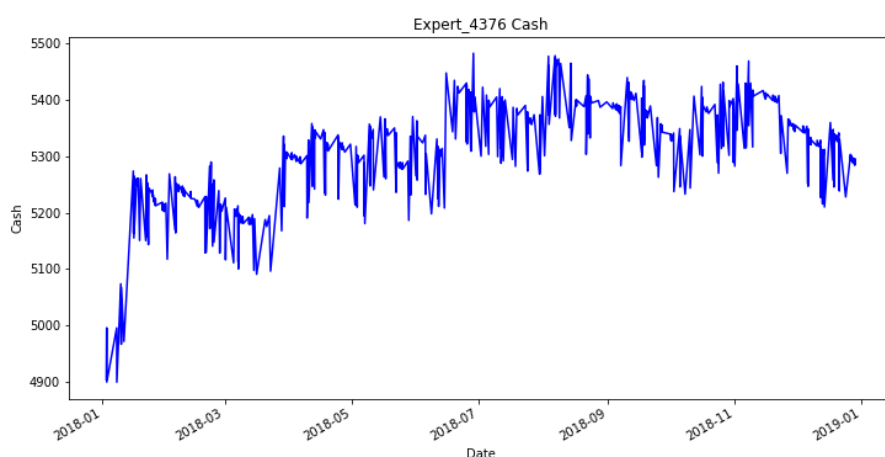
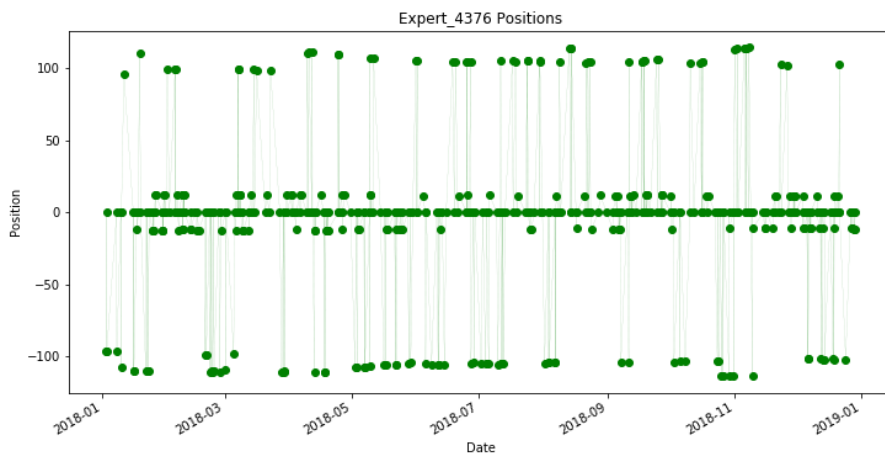
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3.2 Positions

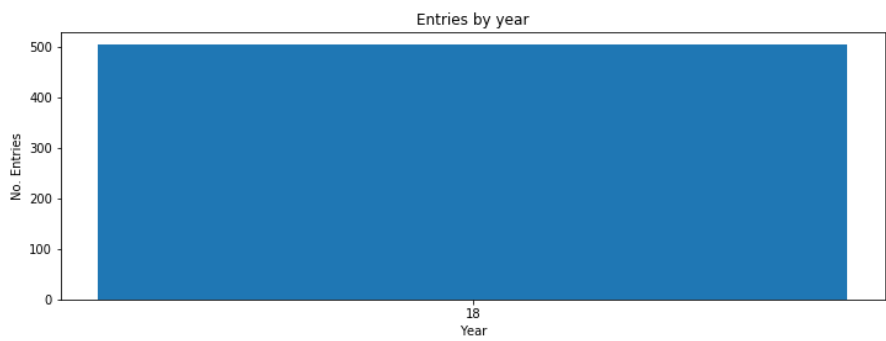
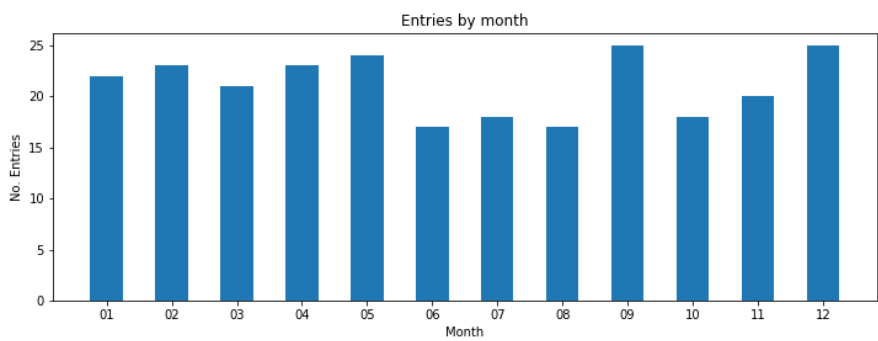
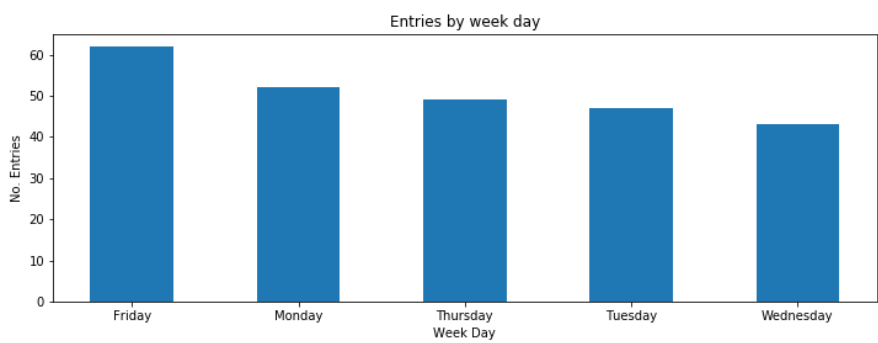
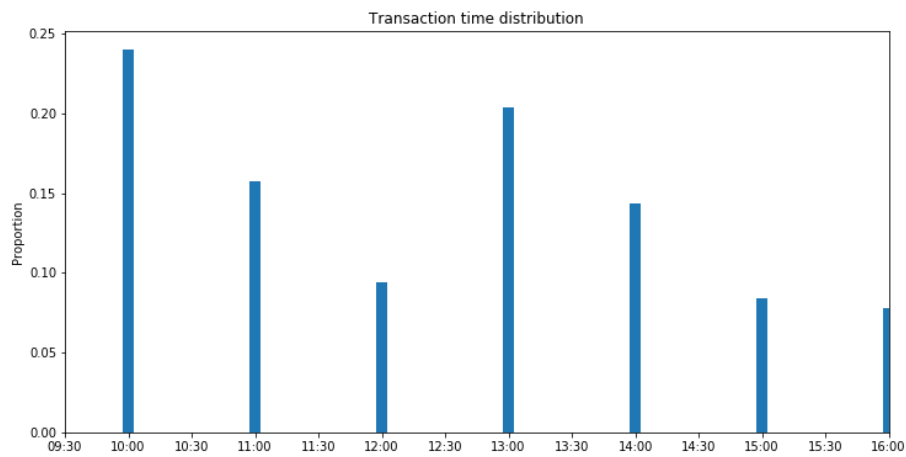
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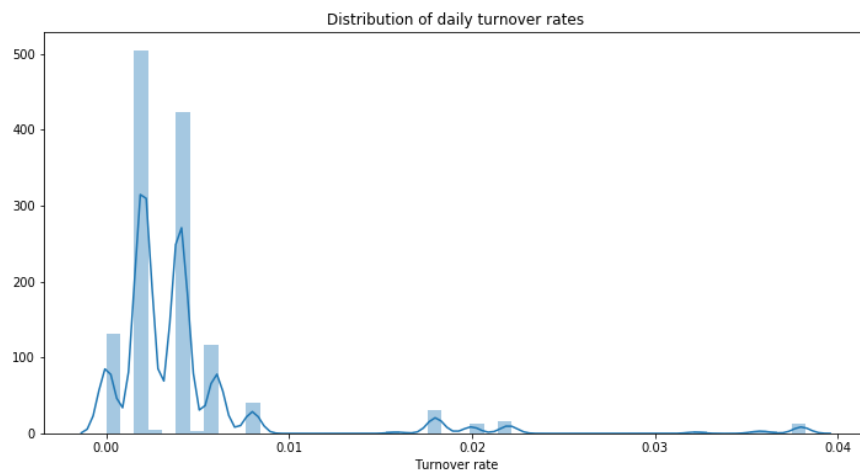
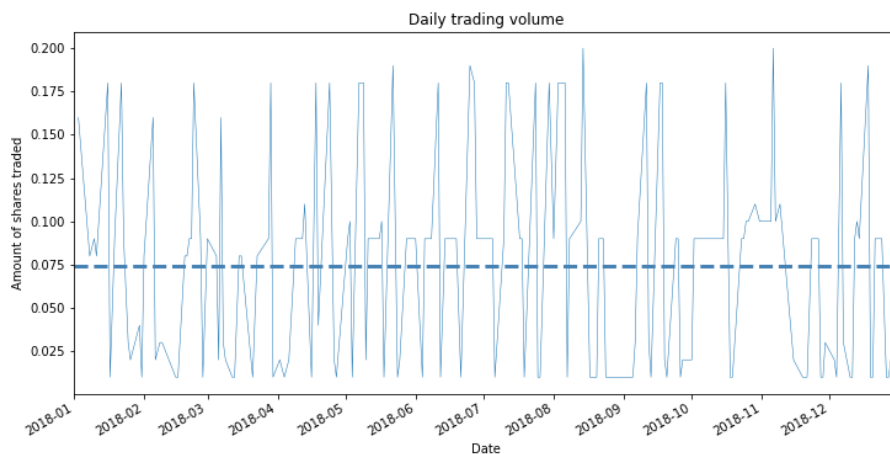
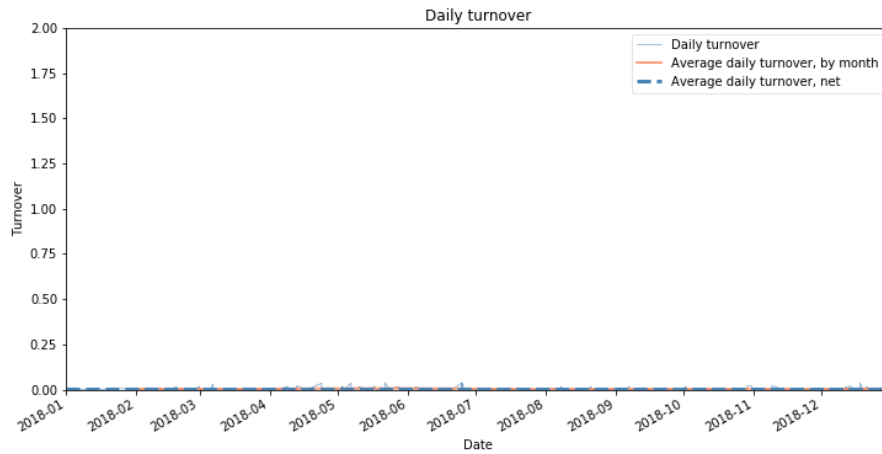


4. Positions analytics.

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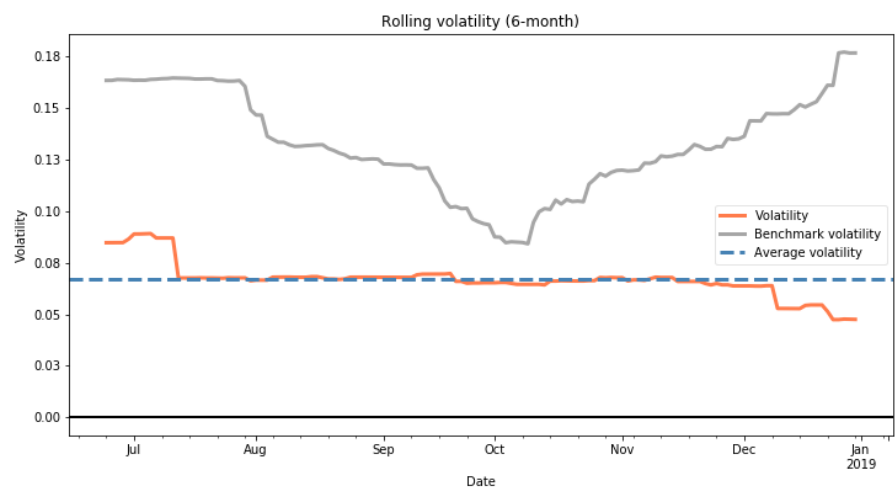
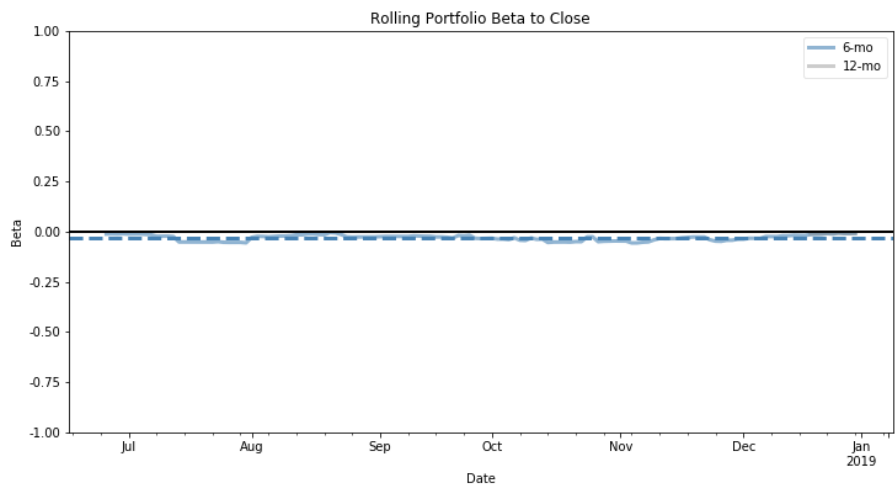
Statistic	Value
Holding Max Period	4 days 22:00:00
Holding Min Period	0 days 01:00:00
Holding Average Period	0 days 18:21:20.391304



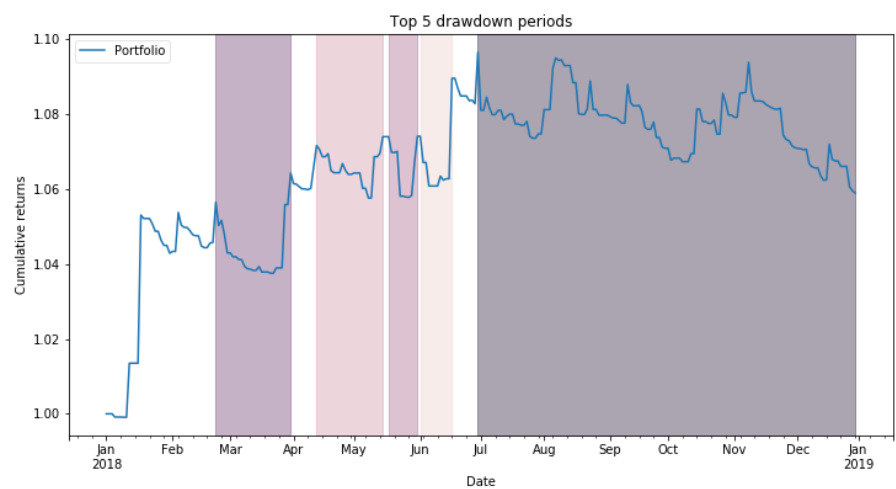


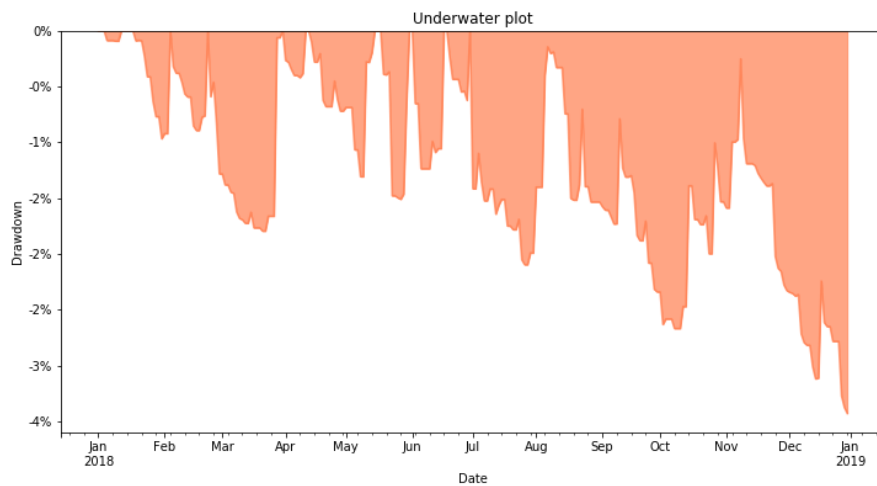
4. Risk & Drawdown analytics.

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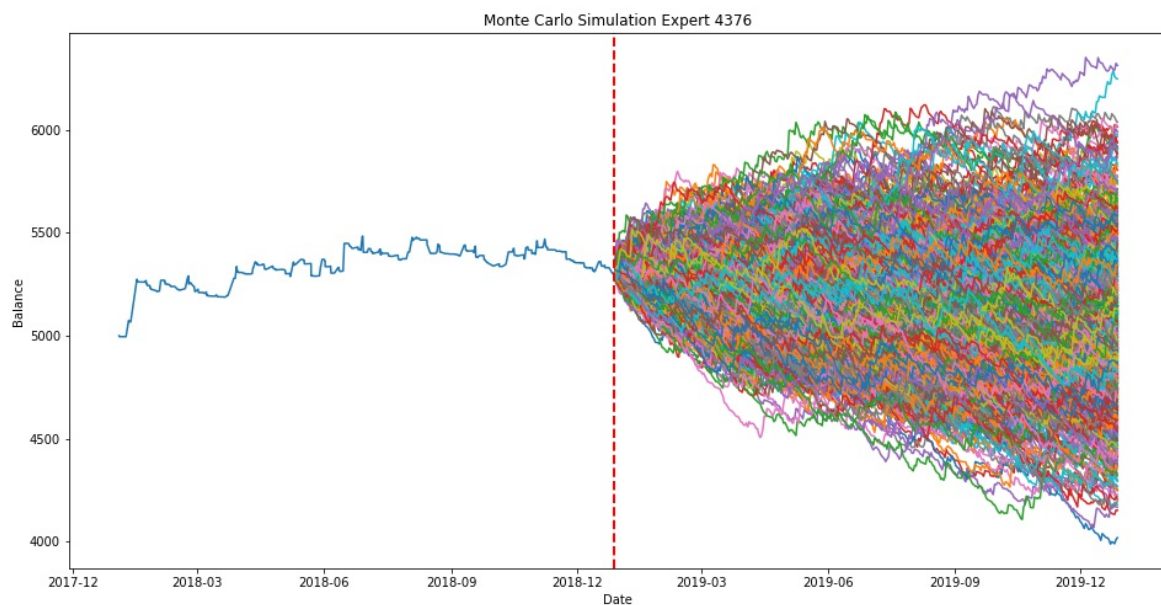
Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	3.43	2018-06-29	2018-12-31	NaT	NaN
1	1.79	2018-02-22	2018-03-21	2018-03-30	27
2	1.51	2018-05-17	2018-05-28	2018-05-31	11
3	1.31	2018-04-12	2018-05-08	2018-05-15	24
4	1.24	2018-06-01	2018-06-06	2018-06-18	12





5. Montecarlo Simulation.

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Statistic	Value
Positive Outcomes (%)	216 (27.55%)
Negatives Outcomes (%)	784 (72.45%)
Montecarlo Simulated Days	365
Montecarlo Mean Final Balance	5042.67
Montecarlo Mean Net Profit	-258.15
Montecarlo Profitability	-4.87%

