ALGOGENE FinTech Co. Ltd.

Backtest Performance Report

User ID: 092c11a197

Strategy ID: 20210617_125325_442000

Strategy Name: EMA + 2% SD cutoff

Settings:

Initial Capital:	100000.0	Base Currency:	USD	Leverage:	1.0
Data Interval:	1 day	Start Date:	2016-01	End Date:	2017-12
Strategy Name:	EMA + 2% SD cutoff	Enable Short Sell:	False	Trade Cost:	0.0
Instrument(s):	NSXUSD				

Summary:

Net Deposit:	100000.0	Margin Used:	32495.65	Available Balance:	92812.05
Net Asset Value:	125307.7	Realized PL:	24548.11	unrealized PL:	759.59

Statistics:

No. of Tradable Days:	312	No. of Win Days:	150	No. of Loss Days:	92
Win Rate:	61.9835%	Max. Consecutive Win Day:	10	Max. Consecutive Loss Day:	5
Odd Ratio:	1.6304	Max. Consecutive Gains:	6967.42	Max. Consecutive Loss:	-3027.15
No. of Trades:	147	Average Consecutive Win Day:	1.36	Average Consecutive Loss Day:	0.47
Total PnL:	25307.7	Average Per Trade PnL:	172.16	Average Per Day PnL:	81.11
Mean Daily Return:	0.0738%	Median Daily Return:	0.0%	Mean Annual Return:	18.5893%
Daily Return StdDev:	0.4902%	25th pencentile Daily Return:	-0.0158%	75th pencentile Daily Return:	0.1857%
Daily Return Downside StdDev:	0.2894%	95% 1 day return VaR:	-0.6642%	99% 1 day return VaR:	-1.4961%
Daily Sharpe Ratio:	0.1505	Annual Sharpe Ratio:	2.3888	Max. Drawdown Amount:	3892.25
Daily Sortino Ratio:	0.2549	Annual Sortino Ratio:	4.0461	Max. Drawdown Percent:	3.4321%
Max. Drawdown Duration:	41	Average Drawdown Duration:	4.43	Annual Volatility:	7.7508%
Annual Turnover Rate:	@@TurnoverRate				

Scores:

Activeness:	60.4036	Predictiveness:	66.4536	Robustness:	96.5679
Profitability:	91.5972	Consistency:	84.3115	Recovery:	87.1265

Overall Score: 81.0767