ALGOGENE
FinTech Co. Ltd.

Backtest Performance Report

User ID: 092c11a197

Strategy ID: 20210116_221541_274000

Strategy Name: Swing Trade with multiple timeframe

Settings:

Initial Capital:	1000000.0	Base Currency:	USD	Leverage:	1.0
Data Interval:	1 day	Start Date:	2016-01	End Date:	2017-12
Strategy Name:	Swing Trade with multiple timeframe	Enable Short Sell:	False	Trade Cost:	0.0
Instrument(s):	NSXUSD				

Summary:

Net Deposit:	1000000.0	Margin Used:	77383.56	Available Balance:	970839.1
Net Asset Value:	1048222.66	Realized PL:	45588.23	unrealized PL:	2634.43

Statistics:

No. of Tradable Days:	312	No. of Win Days:	163	No. of Loss Days:	107
Win Rate:	60.3704%	Max. Consecutive Win Day:	10	Max. Consecutive Loss Day:	6
Odd Ratio:	1.5234	Max. Consecutive Gains:	11052.12	Max. Consecutive Loss:	-5130.53
No. of Trades:	238	Average Consecutive Win Day:	1.43	Average Consecutive Loss Day:	0.59
Total PnL:	48222.66	Average Per Trade PnL:	202.62	Average Per Day PnL:	154.56
Mean Daily Return:	0.0152%	Median Daily Return:	0.0009%	Mean Annual Return:	3.827%
Daily Return StdDev:	0.0917%	25th pencentile Daily Return:	-0.0069%	75th pencentile Daily Return:	0.0485%
Daily Return Downside StdDev:	0.0512%	95% 1 day return VaR:	-0.1324%	99% 1 day return VaR:	-0.2304%
Daily Sharpe Ratio:	0.1656	Annual Sharpe Ratio:	2.6296	Max. Drawdown Amount:	7239.07
Daily Sortino Ratio:	0.2966	Annual Sortino Ratio:	4.7084	Max. Drawdown Percent:	0.7218%
Max. Drawdown Duration:	21	Average Drawdown Duration:	2.86	Annual Volatility:	1.4496%
Annual Turnover Rate:	0				

Scores:

Activeness:	74.8638	Predictiveness:	64.2501	Robustness:	99.2782
Profitability:	93.2741	Consistency:	91.5404	Recovery:	91.2904

Overall Score: 85.7495