Backtest Performance Report

User ID: 092c11a197

Strategy ID: 20210702_094825_163000

Strategy Name: EMA12v26 MACD no cutoff+ continue from intersect

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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:	**EMA12v26 MACD no cutoff+ continue from intersect**	**Enable Short Sell:**	**False**	**Trade Cost:**	**0.0**
Instrument(s):	**NSXUSD, SPXUSD**				

Summary:

Net Deposit:	**100000.0**	**Margin Used:**	**37080.79**	**Available Balance:**	**75436.13**
Net Asset Value:	**112516.92**	**Realized PL:**	**0**	**unrealized PL:**	**12516.92**

Statistics:

No. of Tradable Days:	**312**	**No. of Win Days:**	**174**	**No. of Loss Days:**	**131**
Win Rate:	**57.0492%**	**Max. Consecutive Win Day:**	**8**	**Max. Consecutive Loss Day:**	**4**
Odd Ratio:	**1.3282**	**Max. Consecutive Gains:**	**3265.75**	**Max. Consecutive Loss:**	**-3069.98**
No. of Trades:	**965**	**Average Consecutive Win Day:**	**1.19**	**Average Consecutive Loss Day:**	**0.64**
Total PnL:	**12516.92**	**Average Per Trade PnL:**	**12.97**	**Average Per Day PnL:**	**40.12**
Mean Daily Return:	**0.0386%**	**Median Daily Return:**	**0.0299%**	**Mean Annual Return:**	**9.7391%**
Daily Return StdDev:	**0.3792%**	**25th pencentile Daily Return:**	**-0.083%**	**75th pencentile Daily Return:**	**0.1949%**
Daily Return Downside StdDev:	**0.2389%**	**95% 1 day return VaR:**	**-0.5222%**	**99% 1 day return VaR:**	**-1.237%**
Daily Sharpe Ratio:	**0.1019**	**Annual Sharpe Ratio:**	**1.6178**	**Max. Drawdown Amount:**	**4191.63**
Daily Sortino Ratio:	**0.1618**	**Annual Sortino Ratio:**	**2.5679**	**Max. Drawdown Percent:**	**4.0722%**
Max. Drawdown Duration:	**60**	**Average Drawdown Duration:**	**11.38**	**Annual Volatility:**	**5.9961%**
Annual Turnover Rate:	**1362.0126%**				

Scores:

Activeness:	**93.7673**	**Predictiveness:**	**59.6819**	**Robustness:**	**95.9278**
Profitability:	**83.4491**	**Consistency:**	**89.9495**	**Recovery:**	**72.4963**

Overall Score: **82.5453**