

SMA: 20 EMA: 8 TF: 1Day

```
Start                0.0
End                  413.0
Duration              413.0
Exposure Time [%]    91.304348
Equity Final [$]     3910401.19
Equity Peak [$]      10762104.66
Return [%]           -60.895988
Buy & Hold Return [%] -48.480816
Return (Ann.) [%]    0.0
Volatility (Ann.) [%] NaN
Sharpe Ratio         NaN
Sortino Ratio        NaN
Calmar Ratio         0.0
Max. Drawdown [%]    -68.015656
Avg. Drawdown [%]    -36.614457
Max. Drawdown Duration 368.0
Avg. Drawdown Duration 187.0
# Trades             25.0
Win Rate [%]         20.0
Best Trade [%]       29.503471
Worst Trade [%]      -20.699915
Avg. Trade [%]       -3.69563
Max. Trade Duration  52.0
Avg. Trade Duration  15.08
Profit Factor         0.510596
Expectancy [%]       -3.048914
SQN                  -1.761743
_strategy            AdamsEMASMA
_equity_curve        Equity...
_trades              Size EntryB...
dtype: object
```

SMA: 8 EMA: 20 TF: 1Day

```
Start                0.0
End                  413.0
Duration              413.0
Exposure Time [%]    97.584541
Equity Final [$]     9845323.41
Equity Peak [$]      16096013.25
Return [%]           -1.546766
Buy & Hold Return [%] -48.480816
Return (Ann.) [%]    0.0
Volatility (Ann.) [%] NaN
Sharpe Ratio         NaN
Sortino Ratio        NaN
Calmar Ratio         0.0
Max. Drawdown [%]    -54.220089
Avg. Drawdown [%]    -10.252998
Max. Drawdown Duration 305.0
Avg. Drawdown Duration 32.666667
# Trades             21.0
Win Rate [%]         76.190476
Best Trade [%]       13.267531
Worst Trade [%]      -26.751146
Avg. Trade [%]       -0.074008
Max. Trade Duration  56.0
Avg. Trade Duration  19.190476
Profit Factor         1.162855
Expectancy [%]       0.644582
SQN                  -0.022657
_strategy            AdamsEMASMA
_equity_curve        Equity...
_trades              Size EntryB...
dtype: object
```

Optimised: SMA:7 EMA:15 TF:15min

```
Start                0.0
End                  39712.0
Duration             39712.0
Exposure Time [%]    99.977337
Equity Final [$]     21999004.15
Equity Peak [$]      26614430.49
Return [%]           119.990042
Buy & Hold Return [%] -46.770313
Return (Ann.) [%]    0.0
Volatility (Ann.) [%] NaN
Sharpe Ratio         NaN
Sortino Ratio        NaN
Calmar Ratio         0.0
Max. Drawdown [%]    -37.42438
Avg. Drawdown [%]    -1.630439
Max. Drawdown Duration 11886.0
Avg. Drawdown Duration 154.886275
# Trades             2829.0
Win Rate [%]         65.288088
Best Trade [%]        8.857281
Worst Trade [%]      -14.705919
Avg. Trade [%]        0.027925
Max. Trade Duration   95.0
Avg. Trade Duration   14.034288
Profit Factor         1.117115
Expectancy [%]        0.035972
SQN                   1.103813
_strategy             AdamsEMASMA(smal...
_equity_curve          Equi...
_trades                Size Entr...
dtype: object
```

SMA: 8 EMA: 20 TF:1h

```
Start                0.0
End                  9960.0
Duration             9960.0
Exposure Time [%]    99.899608
Equity Final [$]     7024006.84
Equity Peak [$]      12654466.99
Return [%]           -29.759932
Buy & Hold Return [%] -47.955006
Return (Ann.) [%]    0.0
Volatility (Ann.) [%] NaN
Sharpe Ratio         NaN
Sortino Ratio        NaN
Calmar Ratio         0.0
Max. Drawdown [%]    -49.114017
Avg. Drawdown [%]    -4.549871
Max. Drawdown Duration 9180.0
Avg. Drawdown Duration 413.458333
# Trades             488.0
Win Rate [%]         69.877049
Best Trade [%]        6.626196
Worst Trade [%]      -20.137317
Avg. Trade [%]        -0.07257
Max. Trade Duration   137.0
Avg. Trade Duration   20.389344
Profit Factor         0.975293
Expectancy [%]       -0.021487
SQN                   -0.445789
_strategy             AdamsEMASMA
_equity_curve          Equit...
_trades                Size Entry...
dtype: object
```

Optimised: SMA: 14 EMA: 15 TF 1h

```
Start                0.0
End                  9960.0
Duration             9960.0
Exposure Time [%]    99.728943
Equity Final [$]     18380268.98
Equity Peak [$]      19121234.04
Return [%]           83.80269
Buy & Hold Return [%] -47.955006
Return (Ann.) [%]    0.0
Volatility (Ann.) [%] NaN
Sharpe Ratio         NaN
Sortino Ratio         NaN
Calmar Ratio          0.0
Max. Drawdown [%]    -38.595846
Avg. Drawdown [%]    -3.676274
Max. Drawdown Duration 3139.0
Avg. Drawdown Duration 167.576271
# Trades              889.0
Win Rate [%]         40.71991
Best Trade [%]        14.058548
Worst Trade [%]       -8.464164
Avg. Trade [%]        0.068569
Max. Trade Duration   42.0
Avg. Trade Duration   11.173228
Profit Factor         1.139428
Expectancy [%]        0.092495
SQN                   1.068145
_strategy             AdamsEMASMA(smal...
_equity_curve          Equit...
_trades                Size Entry...
dtype: object
```