ReportSMAStrategy

Backtest Performance Report

Notes

双均线交叉策略回测 - PDF报告

Performance Summary

PROFIT & LOSS

Start Capital	$100,000.00	End Value	$100,032.22
Net Profit	$32.22	Total Return	0.03%
Annual Return	0.00%	Profit Factor	1.79

RISK METRICS

Max Drawdown ($)	$18.47	Max Drawdown (%)	0.02%
Sharpe Ratio	-48.49	Calmar Ratio	0.13
SQN Score	1.41	SQN Rating	Poor

TRADE STATISTICS

Total Trades	58	Closed Trades	58
Win Rate	51.72%	Avg Win	$2.43
Avg Loss	$-1.45	Best Trade	$10.33
Worst Trade	$-7.90		

Performance Charts

Equity Curve

Yearly Returns

Drawdown
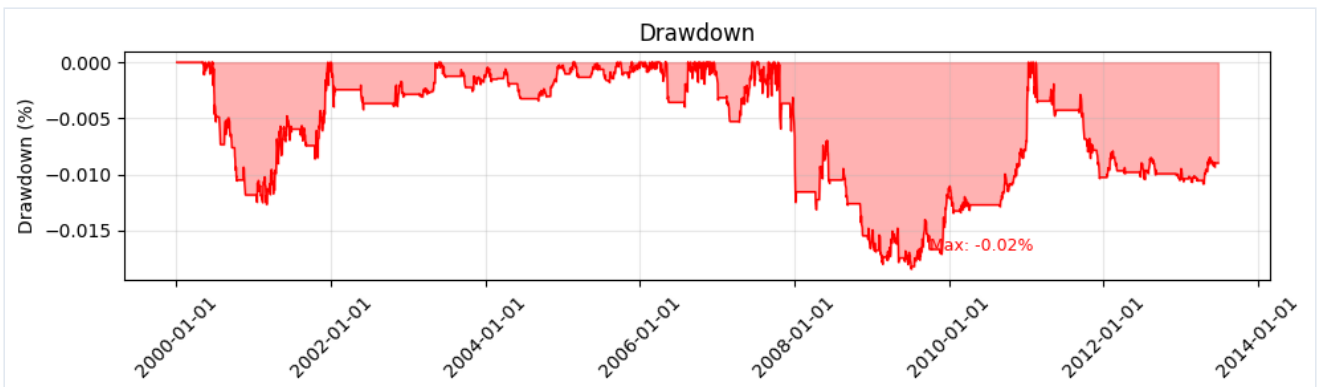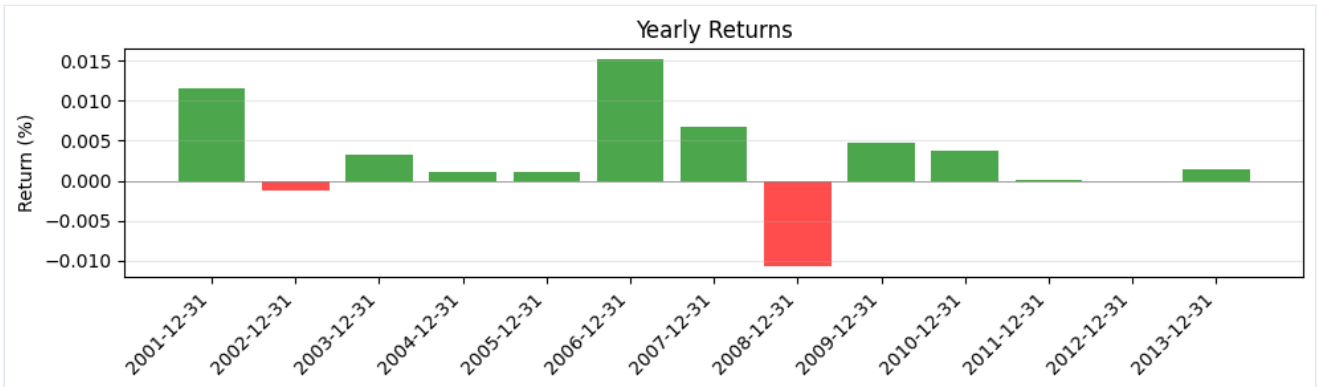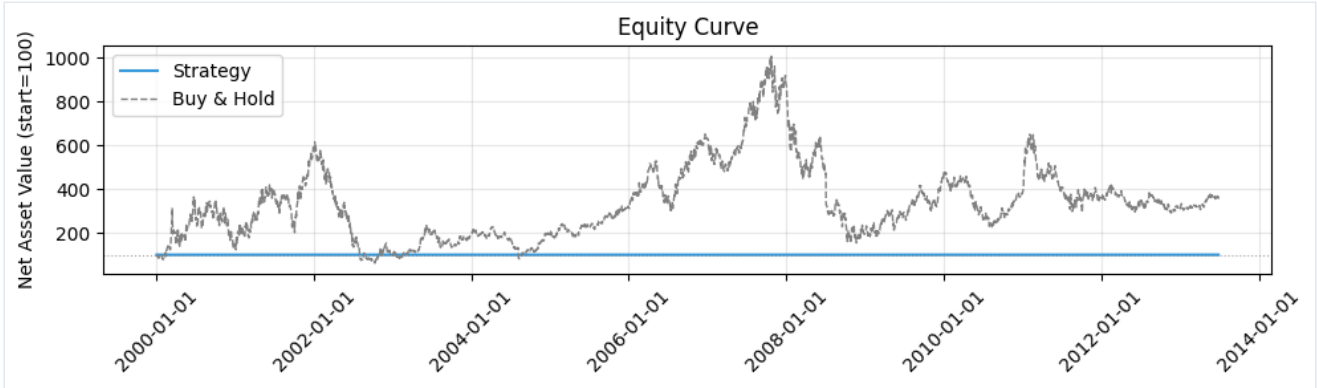
Strategy Parameters

fast	5
fast_period	10
lookback	1
lowerband	30.0
matype	0
movav	None
mult	2.0
params	
period	14
safediv	False
safepct	False
signal	9
slow	34
slow_period	30
upperband	70.0