

**Summary Data (Trading period from 2000-01-01 to 2019-07-03)**

	All trades	Short trades	Long trades
Total number of round trades	217.00	105.00	112.00
Number of winning trade	105.00	50.00	55.00
Number of losing trade	112.00	55.00	57.00
Winning trade in (%)	48.39	47.62	49.11
Largest winning trade (\$)	11550.00	6687.50	11550.00
Largest losing trade (\$)	-3750.00	-3500.00	-3750.00

**Stats Data**

	Backtest
Annual return (%)	3.14
Annual volatility (%)	14.70
Sharpe ratio	0.28
Max drawdown (%)	41.78
information ratio	-2.55
alpha (%)	2.63
beta (%)	221.24
Max drawdown (\$)	37907.50

## PnL Data

	All trades	Short trades	Long trades
Total profit	55252.50	20197.50	35055.00
Gross profit	159827.50	73687.50	86140.00
Gross loss	-104575.00	-53490.00	-51085.00
Profit factor	1.53	1.38	1.69

## Returns Data

	All trades	Short trades	Long trades
Returns all round trades (%)	276.26	100.99	175.28
Avg returns all round trades (%)	3.82	2.89	4.69
Largest winning trade	11550.00	6687.50	11550.00
Largest losing trade	-3750.00	-3500.00	-3750.00

## Drawdown Data in (%)

net drawdown in %	peak date	valley date	recovery date	duration
41.78	2008-03-21	2008-12-15	2012-07-24	1133
20.79	2004-05-27	2007-10-10	2008-03-17	993
19.78	2001-11-07	2004-04-13	2004-05-27	667
12.85	2016-06-22	2016-12-28	2017-11-27	374

net drawdown in %	peak date	valley date	recovery date	duration
9.96	2013-03-01	2014-02-04	2014-12-01	457

### **Absolute Drawdown Data**

net drawdown	peak date	valley date	recovery date	duration
37907.50	2008-03-21	2008-12-15	2012-07-24	1133
15960.00	2004-05-27	2007-10-10	2008-03-17	993
14998.75	2001-11-07	2004-04-13	2004-05-27	667
13600.00	2016-06-22	2016-12-28	2017-11-27	374
9620.00	2013-03-01	2014-02-04	2014-12-01	457

### **Profitability**

	Profitable Years in (%)	Monthly profit in (%)	Weekly profit in (%)
0	70.0	61.67	77.97

### **Duration Data**

	All trades	Short trades	Long trades
Avg duration	7 days 02:06:04.976958	7 days 02:58:17.142857	7 days 01:17:08.571428

### **Monthly Data**

	1	2	3	4	5	6	7	8	9	10	11	12
2000	0.000	0.000	3.075	5.506	1.977	-5.839	1.628	-2.756	5.111	-3.330	-0.906	-3.958

	1	2	3	4	5	6	7	8	9	10	11	12
2001	-5.517	0.941	13.671	5.962	0.000	5.081	0.000	6.288	0.000	14.819	5.424	-3.754
2002	-2.857	-3.908	1.508	4.439	0.000	7.223	-12.221	-2.825	-1.333	0.619	-3.917	1.223
2003	-7.460	0.477	0.000	-1.279	-0.292	-9.104	2.432	4.006	9.693	0.000	-4.985	-6.051
2004	2.077	1.385	-3.779	4.283	40.845	-14.942	-1.252	-1.115	8.331	-0.143	-3.523	0.227
2005	0.000	11.712	-7.122	0.553	-0.867	-4.103	7.478	-4.331	-0.290	2.445	-0.033	-1.236
2006	0.000	0.000	1.488	1.466	0.131	-0.607	0.000	-0.610	0.000	4.332	0.000	-4.009
2007	-6.497	-6.328	0.000	0.000	0.000	-8.553	-4.014	-1.983	10.294	-0.578	0.000	24.812
2008	-3.182	0.000	22.168	-7.840	-7.209	-25.659	-9.639	0.000	0.000	0.000	-18.070	16.325
2009	40.303	-1.194	-8.754	0.000	2.609	0.000	15.421	9.136	4.220	3.102	0.000	-0.735
2010	4.312	4.475	-0.418	2.229	-3.040	0.000	2.487	-1.639	-0.026	0.000	-3.045	0.000
2011	-1.381	19.680	-6.544	-5.941	3.458	0.580	2.608	0.000	0.691	16.805	0.031	-0.088
2012	-5.381	5.857	0.000	-0.903	0.000	-0.492	1.137	0.187	1.070	-2.796	1.301	0.569
2013	-2.984	18.184	-9.674	-1.373	-1.545	2.735	-2.281	1.316	-0.578	1.000	0.000	-0.323
2014	-1.054	-0.533	-0.536	1.740	1.354	-1.677	0.000	0.000	3.249	6.698	1.168	1.719
2015	4.208	-5.750	1.986	-0.288	2.116	2.098	0.000	0.000	6.689	-2.287	-0.266	0.483
2016	0.936	-1.178	3.110	-1.868	-1.510	4.300	0.543	0.000	-4.108	-3.845	0.000	-4.412

	1	2	3	4	5	6	7	8	9	10	11	12
2017	0.023	-0.960	0.000	0.000	5.442	-2.089	3.817	0.000	-0.442	4.529	4.120	0.000
2018	3.377	0.152	-2.657	-1.897	0.063	2.875	-1.363	0.219	1.799	-0.444	6.333	3.151
2019	0.000	-0.645	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

**Yearly Data**

	0
2000	-0.20
2001	49.47
2002	-12.61
2003	-13.22
2004	27.07
2005	2.85
2006	2.01
2007	3.13
2008	-35.24
2009	74.39
2010	5.11

	<b>0</b>
<b>2011</b>	30.21
<b>2012</b>	0.17
<b>2013</b>	2.38
<b>2014</b>	12.52
<b>2015</b>	8.79
<b>2016</b>	-8.13
<b>2017</b>	15.05
<b>2018</b>	11.84
<b>2019</b>	-0.64







