

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 (\$)	34650.00	20062.50	34650.00
Largest losing trade (\$)	-11250.00	-10500.00	-11250.00

Stats Data

	Backtest
Annual return (%)	6.58
Annual volatility (%)	33.18
Sharpe ratio	0.36
Max drawdown (%)	74.72
information ratio	1.97
alpha (%)	-0.00
beta (%)	100.00
Max drawdown (\$)	113722.50

PnL Data

	All trades	Short trades	Long trades
Total profit	165757.50	60592.50	105165.00
Gross profit	479482.50	221062.50	258420.00
Gross loss	-313725.00	-160470.00	-153255.00
Profit factor	1.53	1.38	1.69

Returns Data

	All trades	Short trades	Long trades
Returns all round trades (%)	276.26	100.99	175.27
Avg returns all round trades (%)	3.82	2.89	4.69
Largest winning trade	34650.00	20062.50	34650.00
Largest losing trade	-11250.00	-10500.00	-11250.00

Drawdown Data in (%)

net drawdown in %	peak date	valley date	recovery date	duration
74.72	2008-03-21	2008-12-15	2012-07-24	1133
43.43	2004-05-27	2007-10-10	2008-03-17	993
41.88	2001-11-07	2004-04-13	2004-05-27	667
21.48	2000-05-05	2001-01-22	2001-03-13	223

net drawdown in %	peak date	valley date	recovery date	duration
20.65	2016-06-22	2016-12-28	2017-11-27	374

Absolute Drawdown Data

net drawdown	peak date	valley date	recovery date	duration
113722.50	2008-03-21	2008-12-15	2012-07-24	1133
47880.00	2004-05-27	2007-10-10	2008-03-17	993
44996.25	2001-11-07	2004-04-13	2004-05-27	667
15146.25	2000-05-05	2001-01-22	2001-03-13	223
40800.00	2016-06-22	2016-12-28	2017-11-27	374

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

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





