

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

	All trades	Short trades	Long trades
Total number of round trades	764.00	377.00	387.00
Number of winning trade	363.00	172.00	191.00
Number of losing trade	401.00	205.00	196.00
Winning trade in (%)	47.51	45.62	49.35
Largest winning trade (\$)	22525.00	11475.00	22525.00
Largest losing trade (\$)	-12500.00	-12500.00	-6300.00

Stats Data

	Backtest
Annual return (%)	9.00
Annual volatility (%)	21.68
Sharpe ratio	0.51
Max drawdown (%)	35.50
information ratio	-0.16
alpha (%)	8.25
beta (%)	33.18
Max drawdown (\$)	67710.75

PnL Data

	All trades	Short trades	Long trades
Total profit	319037.25	89118.50	229918.75
Gross profit	764706.50	314533.75	450172.75
Gross loss	-445669.25	-225415.25	-220254.00
Profit factor	1.72	1.40	2.04

Returns Data

	All trades	Short trades	Long trades
Returns all round trades (%)	531.73	148.53	383.20
Avg returns all round trades (%)	2.03	1.22	2.81
Largest winning trade	22525.00	11475.00	22525.00
Largest losing trade	-12500.00	-12500.00	-6300.00

Drawdown Data in (%)

net drawdown in %	peak date	valley date	recovery date	duration
35.50	2008-03-03	2008-07-15	2009-01-06	222
26.32	2007-06-05	2008-02-05	2008-02-25	190
18.84	2000-05-15	2000-09-07	2001-07-05	299
15.51	2002-06-06	2002-10-08	2003-03-11	199

net drawdown in %	peak date	valley date	recovery date	duration
14.95	2003-04-22	2003-07-15	2003-10-20	130

Absolute Drawdown Data

net drawdown	peak date	valley date	recovery date	duration
67710.75	2008-03-03	2008-07-15	2009-01-06	222
37247.50	2007-06-05	2008-02-05	2008-02-25	190
12528.50	2000-05-15	2000-09-07	2001-07-05	299
13696.25	2002-06-06	2002-10-08	2003-03-11	199
14097.50	2003-04-22	2003-07-15	2003-10-20	130

Profitability

	Profitable Years in (%)	Monthly profit in (%)	Weekly profit in (%)
0	80.0	52.5	51.65

Duration Data

	All trades	Short trades	Long trades
Avg duration	8 days 21:13:03.529411	8 days 00:58:52.971528	9 days 16:19:43.445013

Monthly Data

	1	2	3	4	5	6	7	8	9	10	11	12
2000	0.000	0.000	0.942	-1.176	-2.689	-2.772	-1.187	-1.072	0.995	2.194	-2.378	1.783

	1	2	3	4	5	6	7	8	9	10	11	12
2001	-3.800	3.476	4.902	-0.646	-4.055	14.775	10.308	-4.899	10.317	-0.515	6.165	-1.420
2002	-1.796	-0.803	-1.797	1.731	14.853	-4.522	0.466	-3.879	-0.222	0.455	2.787	-2.993
2003	-2.171	0.493	1.123	10.933	-3.904	-4.369	7.301	2.723	0.292	3.273	0.625	-4.434
2004	0.513	9.108	-5.293	2.248	4.066	0.771	1.083	6.878	-0.687	-2.368	-0.055	-0.910
2005	5.014	1.617	1.395	-2.936	-1.606	0.458	-0.733	-1.633	3.108	-0.282	1.507	-2.526
2006	0.390	4.348	-3.230	-1.630	-0.892	1.933	2.064	-1.991	-0.752	10.164	6.887	-4.047
2007	-3.462	6.350	-1.293	-3.732	8.248	-7.633	-6.857	6.647	3.642	-4.222	-5.739	-1.200
2008	-21.659	158.131	-16.318	-1.373	-1.111	0.070	10.854	17.601	0.310	-2.362	-1.970	7.404
2009	1.480	-1.439	-1.831	16.812	-3.458	2.982	1.741	0.789	2.337	-0.158	1.452	4.029
2010	-2.411	2.029	-1.143	-0.379	-2.533	-0.428	2.123	-0.010	2.232	5.696	4.732	1.027
2011	0.867	10.560	-5.619	-2.859	4.696	1.841	-0.289	-1.917	-2.506	0.854	6.262	-3.629
2012	-0.426	2.729	-1.561	1.410	4.242	0.143	-1.562	-0.999	5.903	1.258	1.582	-1.255
2013	-0.371	-3.322	-0.908	0.033	1.656	0.143	-1.447	-0.563	2.208	0.571	0.332	1.478
2014	-1.491	6.692	-3.204	-0.048	2.778	-1.414	0.733	3.720	0.978	-0.713	-2.977	0.255
2015	4.780	-5.829	-1.847	-0.995	-0.944	-0.246	0.238	2.626	4.158	-0.346	-0.754	1.532
2016	-1.720	3.775	-0.292	-0.233	-0.862	2.489	0.957	-0.626	0.688	2.635	6.150	-2.051

	1	2	3	4	5	6	7	8	9	10	11	12
2017	-0.817	6.153	-2.165	-1.101	2.589	-1.270	1.961	-0.503	-0.986	-0.273	2.918	1.248
2018	-0.721	-0.501	-0.193	-1.421	-1.130	0.745	0.288	-0.336	0.014	-1.619	0.897	0.402
2019	2.026	1.433	-2.441	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Yearly Data

	0
2000	-5.45
2001	35.32
2002	3.95
2003	9.42
2004	13.33
2005	2.77
2006	11.82
2007	-8.62
2008	84.37
2009	26.12
2010	10.64

	0
2011	5.60
2012	12.08
2013	-0.41
2014	4.56
2015	1.70
2016	10.63
2017	7.66
2018	-3.59
2019	0.93





