

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

	All trades	Short trades	Long trades
Total number of round trades	3826.00	1977.00	1849.00
Number of winning trade	2054.00	1021.00	1033.00
Number of losing trade	1772.00	956.00	816.00
Winning trade in (%)	53.69	51.64	55.87
Largest winning trade (\$)	454185.00	454185.00	270300.00
Largest losing trade (\$)	-150000.00	-150000.00	-88350.00

Stats Data

	Backtest
Annual return (%)	21.08
Annual volatility (%)	50.54
Sharpe ratio	0.63
Max drawdown (%)	67.26
information ratio	2.46
alpha (%)	5.04
beta (%)	21.65
Max drawdown (\$)	381798.00

PnL Data

	All trades	Short trades	Long trades
Total profit	12714312.00	4426285.50	8288026.50
Gross profit	37699518.50	18173584.50	19525934.00
Gross loss	-24985206.50	-13747299.00	-11237907.50
Profit factor	1.51	1.32	1.74

Returns Data

	All trades	Short trades	Long trades
Returns all round trades (%)	441.47	153.69	287.78
Avg returns all round trades (%)	1.55	1.05	2.10
Largest winning trade	454185.00	454185.00	270300.00
Largest losing trade	-150000.00	-150000.00	-88350.00

Drawdown Data in (%)

net drawdown in %	peak date	valley date	recovery date	duration
67.26	2000-05-15	2000-09-07	2001-02-15	199
47.42	2002-07-04	2003-01-09	2003-04-22	209
38.59	2003-04-22	2003-07-04	2003-10-20	130
36.36	2001-02-15	2001-03-02	2001-06-12	84

net drawdown in %	peak date	valley date	recovery date	duration
34.80	2003-11-10	2004-01-05	2004-05-17	136

Absolute Drawdown Data

net drawdown	peak date	valley date	recovery date	duration
381798.0	2000-05-15	2000-09-07	2001-02-15	199
522432.0	2002-07-04	2003-01-09	2003-04-22	209
454836.0	2003-04-22	2003-07-04	2003-10-20	130
210723.0	2001-02-15	2001-03-02	2001-06-12	84
445350.0	2003-11-10	2004-01-05	2004-05-17	136

Profitability

	Profitable Years in (%)	Monthly profit in (%)	Weekly profit in (%)
0	90.0	57.5	49.75

Duration Data

	All trades	Short trades	Long trades
Avg duration	8 days 13:55:42.088497	8 days 04:36:12.204496	8 days 21:00:33.491579

Monthly Data

	1	2	3	4	5	6	7	8	9	10	11	12
2000	0.000	2.768	0.776	-0.997	2.801	-3.026	-0.161	-1.268	4.190	0.607	-1.356	0.476

	1	2	3	4	5	6	7	8	9	10	11	12
2001	-0.504	2.000	3.118	1.112	-2.322	8.392	2.783	-4.411	8.399	-2.681	3.898	-1.797
2002	0.792	-3.079	-0.381	2.547	4.635	0.745	-4.927	-4.211	1.062	0.950	-1.797	-0.614
2003	-1.781	0.826	1.537	8.277	-1.519	-6.308	4.362	2.252	3.349	3.906	-1.780	-5.022
2004	2.478	4.924	-2.733	1.370	10.196	1.891	-0.287	2.515	0.503	-0.482	-1.286	-0.552
2005	2.377	4.982	2.175	-3.534	-1.318	-2.050	1.213	-1.035	-0.159	0.901	1.241	-2.258
2006	0.459	2.787	-1.725	-1.384	-0.571	1.731	7.832	-3.371	-1.191	8.712	-3.907	-3.197
2007	-2.555	3.970	-3.140	-4.746	0.975	1.740	-3.377	7.676	4.119	-1.840	-4.098	2.900
2008	-9.502	82.379	2.077	3.749	1.834	-6.454	10.168	13.947	4.113	2.137	-5.076	4.721
2009	2.235	-5.602	-3.227	11.812	1.123	2.304	3.071	3.031	6.770	-0.773	2.137	4.828
2010	-3.648	-1.920	0.573	-0.286	-3.560	-1.172	1.849	1.605	1.742	5.844	5.078	-0.039
2011	-2.347	6.541	1.183	-1.216	5.194	1.076	-0.433	0.267	-0.850	3.204	4.402	-4.174
2012	-0.431	4.040	-1.036	-0.310	0.958	1.711	-0.769	-0.192	4.971	2.588	0.715	-1.814
2013	-1.812	-1.624	-1.562	0.693	0.459	0.443	-0.735	0.219	3.736	-0.621	1.028	1.808
2014	-1.362	6.511	0.478	-1.198	2.346	-0.712	0.696	3.002	1.708	0.238	-2.219	0.245
2015	5.211	-4.087	-0.437	-0.119	-0.808	0.012	-0.565	1.585	1.764	-0.512	-1.233	0.897
2016	-1.138	2.011	-0.821	0.131	-0.019	2.160	2.351	-0.998	-1.940	1.991	4.159	-2.847

	1	2	3	4	5	6	7	8	9	10	11	12
2017	0.794	4.264	-2.496	-0.524	3.248	-1.326	2.361	-0.133	-0.972	0.699	2.859	0.495
2018	-0.485	-0.085	0.331	-0.232	-0.882	0.410	0.653	-0.514	0.276	-0.401	0.584	1.633
2019	1.601	4.490	-2.634	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Yearly Data

	0
2000	4.28
2001	17.56
2002	-4.91
2003	4.65
2004	16.74
2005	1.66
2006	3.61
2007	-0.75
2008	70.22
2009	27.56
2010	4.35

	0
2011	11.90
2012	9.92
2013	1.44
2014	9.58
2015	0.84
2016	4.20
2017	9.11
2018	1.38
2019	3.14





