Original

Start 2015-01-02 00:00:00

End 2020-07-17 00:00:00

Duration 2023 days 00:00:00

Exposure [%] 98.6653

Equity Final [$] 12707.1

Equity Peak [$] 13022.7

Return [%] 27.0709

Buy & Hold Return [%] 45.8718

Max. Drawdown [%] -56.1648

Avg. Drawdown [%] -8.87472

Max. Drawdown Duration 1896 days 00:00:00

Avg. Drawdown Duration 181 days 00:00:00

# Trades 313

Win Rate [%] 42.1725

Best Trade [%] 25.5863

Worst Trade [%] -9.16618

Avg. Trade [%] 0.114573

Max. Trade Duration 24 days 00:00:00

Avg. Trade Duration 7 days 00:00:00

Expectancy [%] 1.97317

SQN 0.669553

Sharpe Ratio 0.0359911

Sortino Ratio 0.0798646

Calmar Ratio 0.00203994

\_strategy KDJcrossOptimized

Optimized

Start 2015-01-02 00:00:00

End 2020-07-17 00:00:00

Duration 2023 days 00:00:00

Exposure [%] 98.2205

Equity Final [$] 29512.2

Equity Peak [$] 30861.9

Return [%] 195.122

Buy & Hold Return [%] 45.8718

Max. Drawdown [%] -26.7345

Avg. Drawdown [%] -4.89319

Max. Drawdown Duration 1502 days 00:00:00

Avg. Drawdown Duration 67 days 00:00:00

# Trades 228

Win Rate [%] 43.4211

Best Trade [%] 24.2805

Worst Trade [%] -6.05196

Avg. Trade [%] 0.521557

Max. Trade Duration 29 days 00:00:00

Avg. Trade Duration 9 days 00:00:00

Expectancy [%] 2.40643

SQN 2.26545

Sharpe Ratio 0.143152

Sortino Ratio 0.409308

Calmar Ratio 0.0195088

\_strategy KDJcross(x=9,y=9)

Start 2015-01-02 00:00:00

End 2020-07-17 00:00:00

Duration 2023 days 00:00:00

Exposure [%] 97.5779

Equity Final [$] 14176.7

Equity Peak [$] 15718.5

Return [%] 41.7672

Buy & Hold Return [%] 45.8718

Max. Drawdown [%] -28.9216

Avg. Drawdown [%] -5.09231

Max. Drawdown Duration 967 days 00:00:00

Avg. Drawdown Duration 79 days 00:00:00

# Trades 198

Win Rate [%] 45.9596

Best Trade [%] 22.1846

Worst Trade [%] -8.65982

Avg. Trade [%] 0.230672

Max. Trade Duration 37 days 00:00:00

Avg. Trade Duration 10 days 00:00:00

Expectancy [%] 2.36161

SQN 0.89335

Sharpe Ratio 0.066363

Sortino Ratio 0.15891

Calmar Ratio 0.00797575

\_strategy KDJcross(x=14,y=10)