12-26-9  cash=10000

Start 2014-12-31 00:00:00

End 2020-07-16 00:00:00

Duration 2024 days 00:00:00

Exposure [%] 96.8379

Equity Final [$] 2351.89

Equity Peak [$] 11456.7

Return [%] -76.4811

Buy & Hold Return [%] 1956.93

Max. Drawdown [%] -86.1721

Avg. Drawdown [%] -35.1157

Max. Drawdown Duration 968 days 00:00:00

Avg. Drawdown Duration 393 days 00:00:00

# Trades 115

Win Rate [%] 67.8261

Best Trade [%] 37.8435

Worst Trade [%] -53.49

Avg. Trade [%] -0.243717

Max. Trade Duration 70 days 00:00:00

Avg. Trade Duration 18 days 00:00:00

Expectancy [%] 9.06731

SQN -0.783951

Sharpe Ratio -0.0177784

Sortino Ratio -0.0168276

Calmar Ratio -0.00282826

\_strategy MACDcross

5,10,1

Start 2014-12-31 00:00:00

End 2020-07-16 00:00:00

Duration 2024 days 00:00:00

Exposure [%] 98.666

Equity Final [$] 9.86904e+13

Equity Peak [$] 1.00872e+14

Return [%] 9.86904e+11

Buy & Hold Return [%] 1956.93

Max. Drawdown [%] -15.9576

Avg. Drawdown [%] -2.34478

Max. Drawdown Duration 32 days 00:00:00

Avg. Drawdown Duration 5 days 00:00:00

# Trades 311

Win Rate [%] 90.3537

Best Trade [%] 35.8254

Worst Trade [%] -3.26676

Avg. Trade [%] 7.84837

Max. Trade Duration 25 days 00:00:00

Avg. Trade Duration 7 days 00:00:00

Expectancy [%] 8.06769

SQN 4.44987

Sharpe Ratio 1.0023

Sortino Ratio 9.09788

Calmar Ratio 0.491827

\_strategy MACDcross(x=5,y=10,z=1)