Original

Start 2015-12-31 00:00:00

End 2020-07-24 00:00:00

Duration 1667 days 00:00:00

Exposure [%] 42.6515

Equity Final [$] 2376.84

Equity Peak [$] 10245.3

Return [%] -76.2316

Buy & Hold Return [%] 224.835

Max. Drawdown [%] -76.8007

Avg. Drawdown [%] -76.8007

Max. Drawdown Duration 1164 days 00:00:00

Avg. Drawdown Duration 1164 days 00:00:00

# Trades 3

Win Rate [%] 33.3333

Best Trade [%] 3.14104

Worst Trade [%] -16.0704

Avg. Trade [%] -7.74092

Max. Trade Duration 550 days 00:00:00

Avg. Trade Duration 237 days 00:00:00

Expectancy [%] 9.83495

SQN -1.39041

Sharpe Ratio -0.785338

Sortino Ratio -1.89495

Calmar Ratio -0.100792

\_strategy RSI

Optimized

Start 2015-12-31 00:00:00

End 2020-07-24 00:00:00

Duration 1667 days 00:00:00

Exposure [%] 88.8422

Equity Final [$] 53025.2

Equity Peak [$] 53025.2

Return [%] 430.252

Buy & Hold Return [%] 224.835

Max. Drawdown [%] -27.5282

Avg. Drawdown [%] -3.0751

Max. Drawdown Duration 407 days 00:00:00

Avg. Drawdown Duration 20 days 00:00:00

# Trades 25

Win Rate [%] 68

Best Trade [%] 39.7186

Worst Trade [%] -14.3438

Avg. Trade [%] 6.41332

Max. Trade Duration 202 days 00:00:00

Avg. Trade Duration 60 days 00:00:00

Expectancy [%] 10.156

SQN 2.02019

Sharpe Ratio 0.518948

Sortino Ratio 1.30759

Calmar Ratio 0.232972

\_strategy RSI(b=28,s=88,t=7)