Cummulative returns final: 0.09394778416281824

Max drawdown strategy: -0.008504337643017949   index: 2017-05-18 17:34:00

Max drawdown underlying: -0.13760513233381863   index: 2019-01-02 22:49:00

Annual return strategy: 2.742269207156589e-05   annualization: 252

Annual return underlying: 1.3886590306322333e-05   annualization: 252

Annual volatility strategy: 0.0001635469682833925   annualization: 12, alpha: 2.0

Annual volatility underlying: 0.0005243217475192985   annualization: 12, alpha: 2.0

Calmar ratio: 0.00015354816358199426   annualization: 12

Omega ratio: 2.8669720732458566   annualization: 252, risk free: 0.0, required return = 0.0

Sharpe ratio: -33623.88705105553   annualization: 252, risk free: 0.1

Sortino ratio: 0.09135404127952527   annualization: 252, required return: 0.0

Excess sharpe: 0.09135404127952527   factor returns: 0.1

Alpha: -1.199998888221448 Beta: -4.264938046017429e-07   factor returns: 0.1, risk free: 0.0, annualization: 252

Stability of timeseries: 0.8994256851542066

Tail ratio (calculated from percent cummulative): 1.1018404217944848

value_at_risk: 0.0   cutoff: .05

conditional_value_at_risk: -1.1775662145210667e-06   cutoff: .05

skew: 254.38516721601576

kurtosis: 114050.73930087664

Nr of profit trades: 24

Nr of loss trades: 10

Risk reward ratio: 1.246509597063416

Cummulative pnl final: 12575.23999999903

Start cash: 1 000 000,-

Gross profit : 19135.639999999417

Gross loss : -6560.400000000387

Profit factor : 2.8669720732458566

Avg. trade net profit : 0.0028469025503884316

Avg. winning trade : 0.006272553095997695

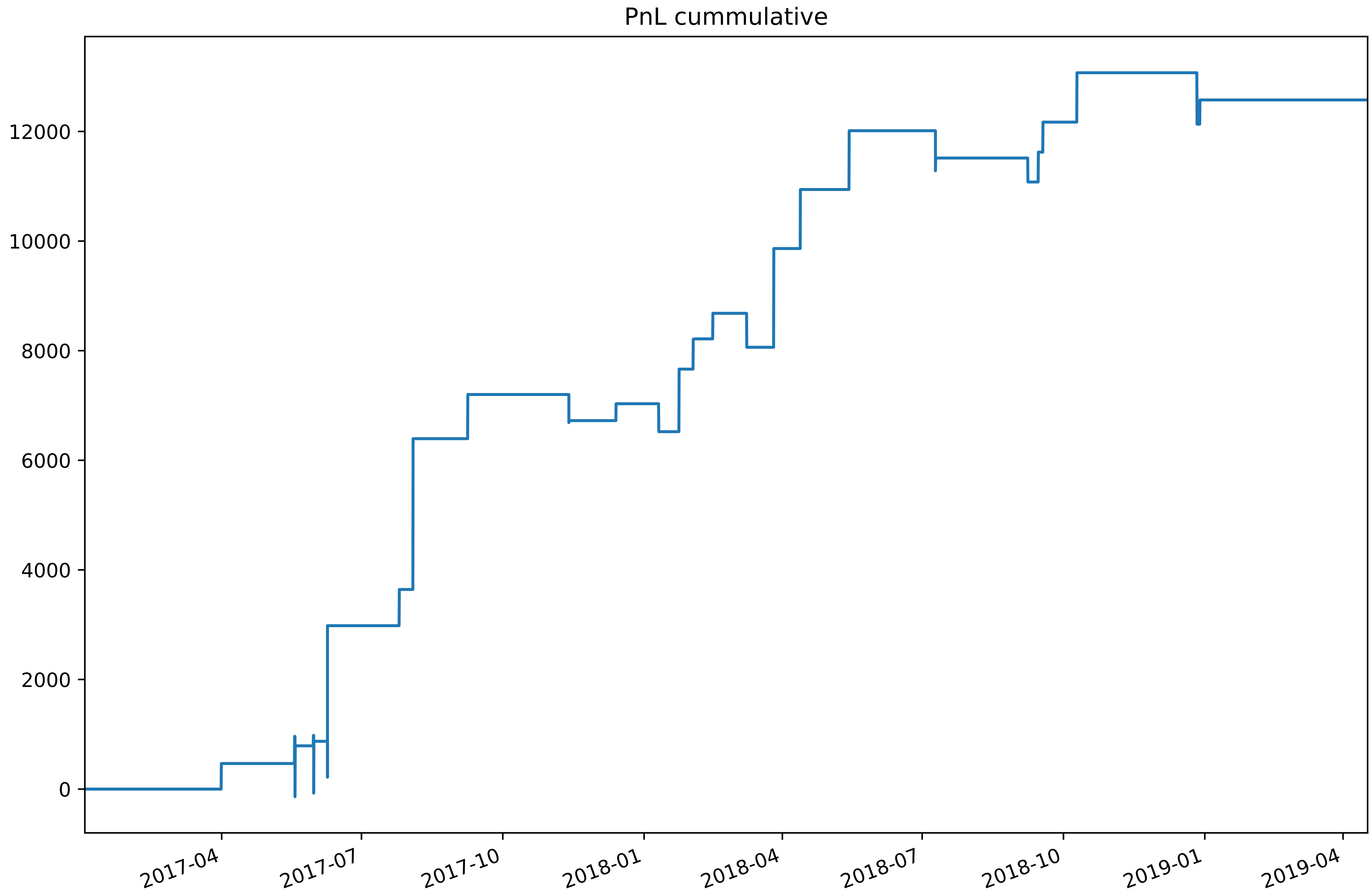
Avg. losing trade : -0.005032093704512875

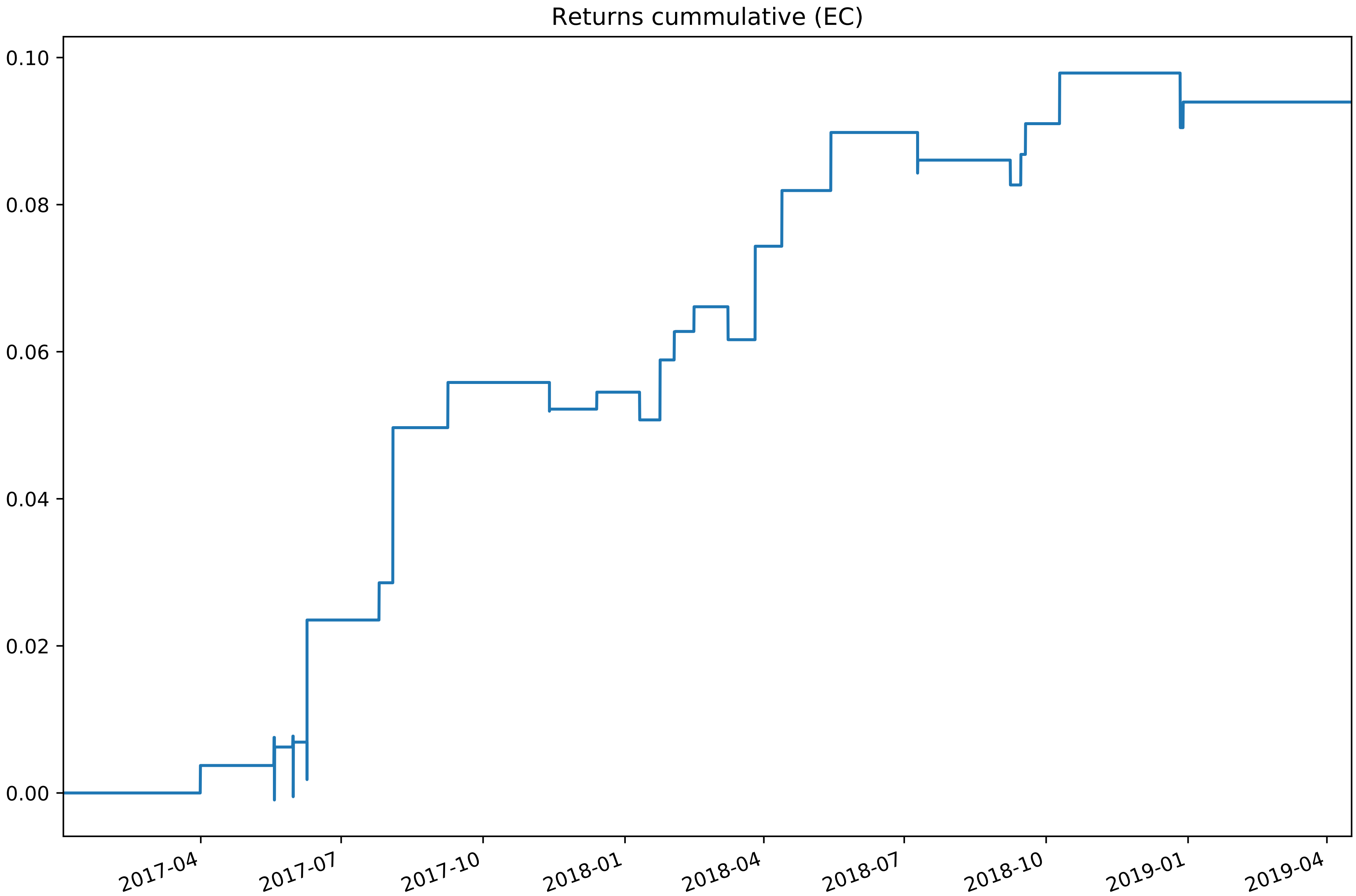
Largest winning trade: 0.021696763501228844

Largest losing trade : -0.008504337643017834

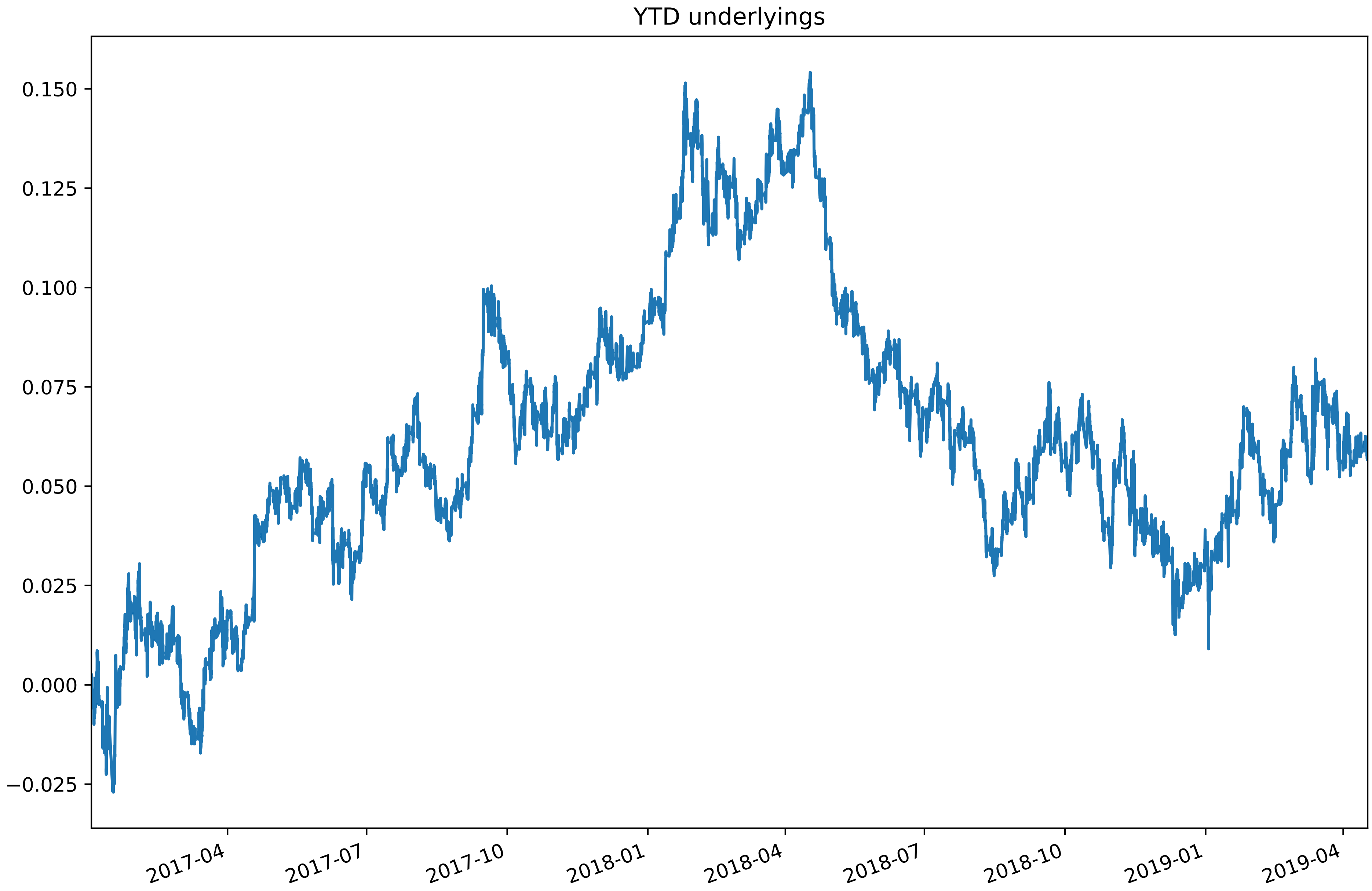
Percent profitable : 0.696969696969697

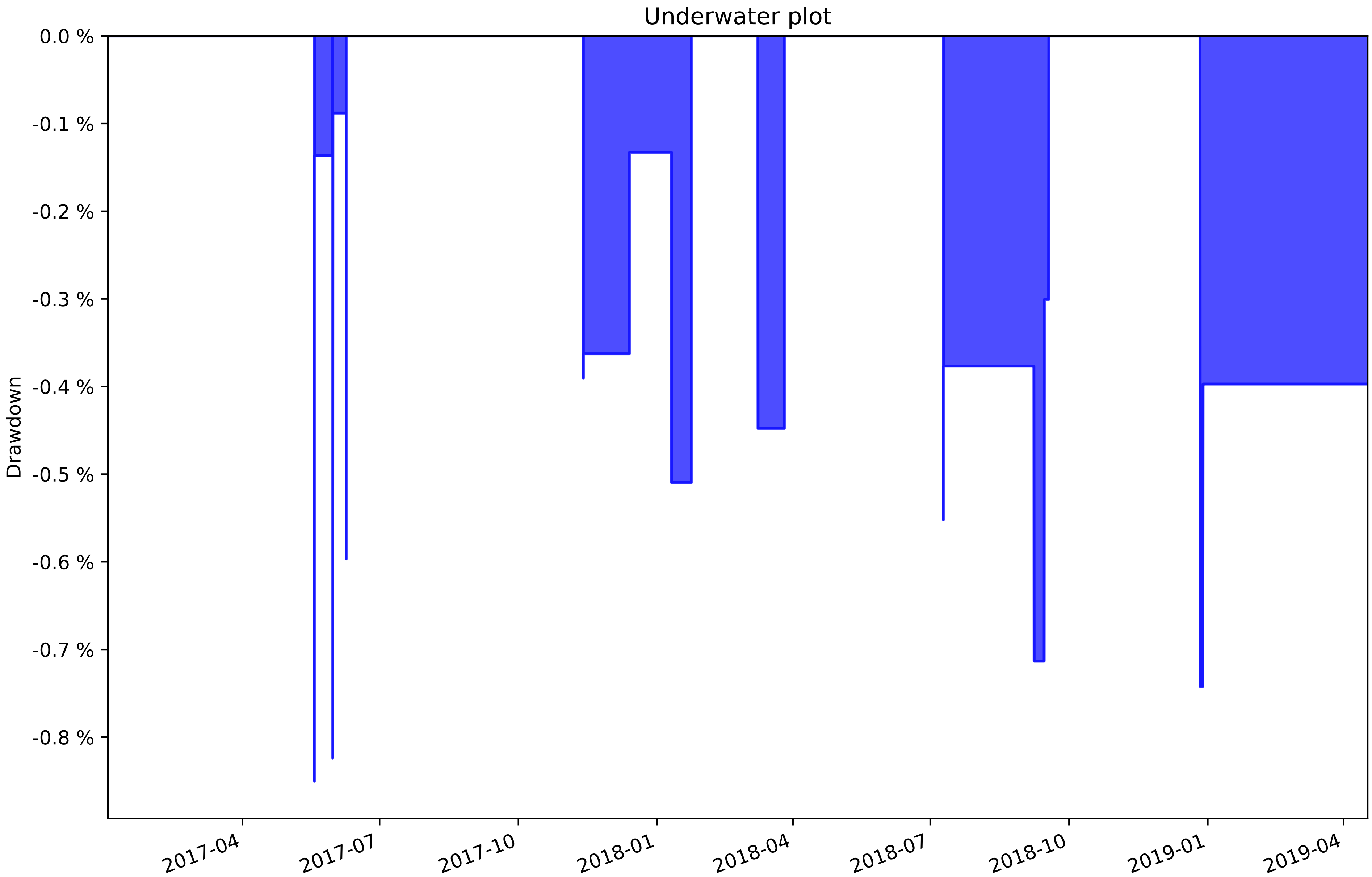
Shapiro P value : 0.0413707010447979


PnL cummulative
12000
10000
8000
6000
4000
2000
0
2017-04
2017-07
2017-10
2018-01
2018-04
2018-07
2018-10
2019-01
2019-04

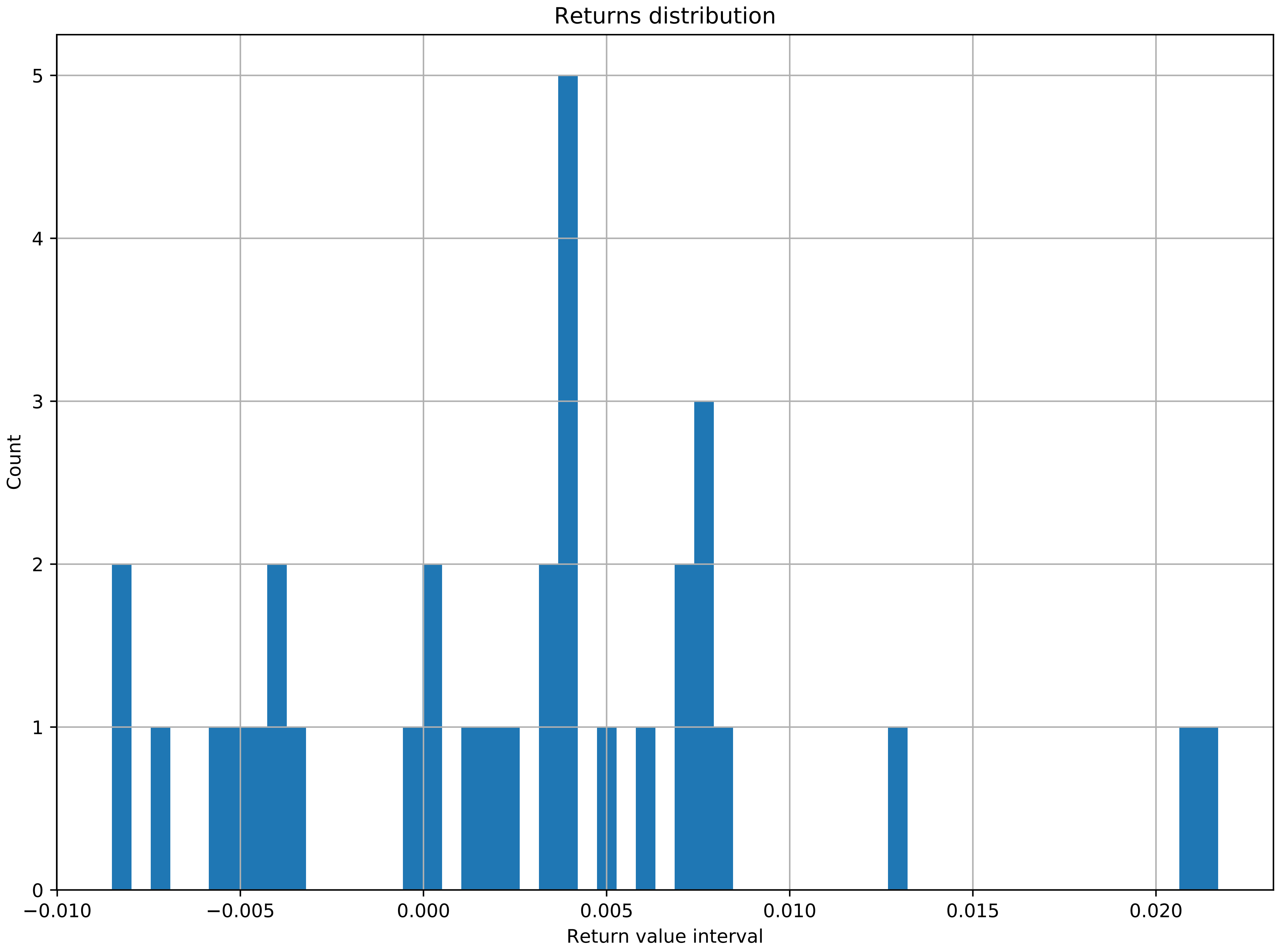


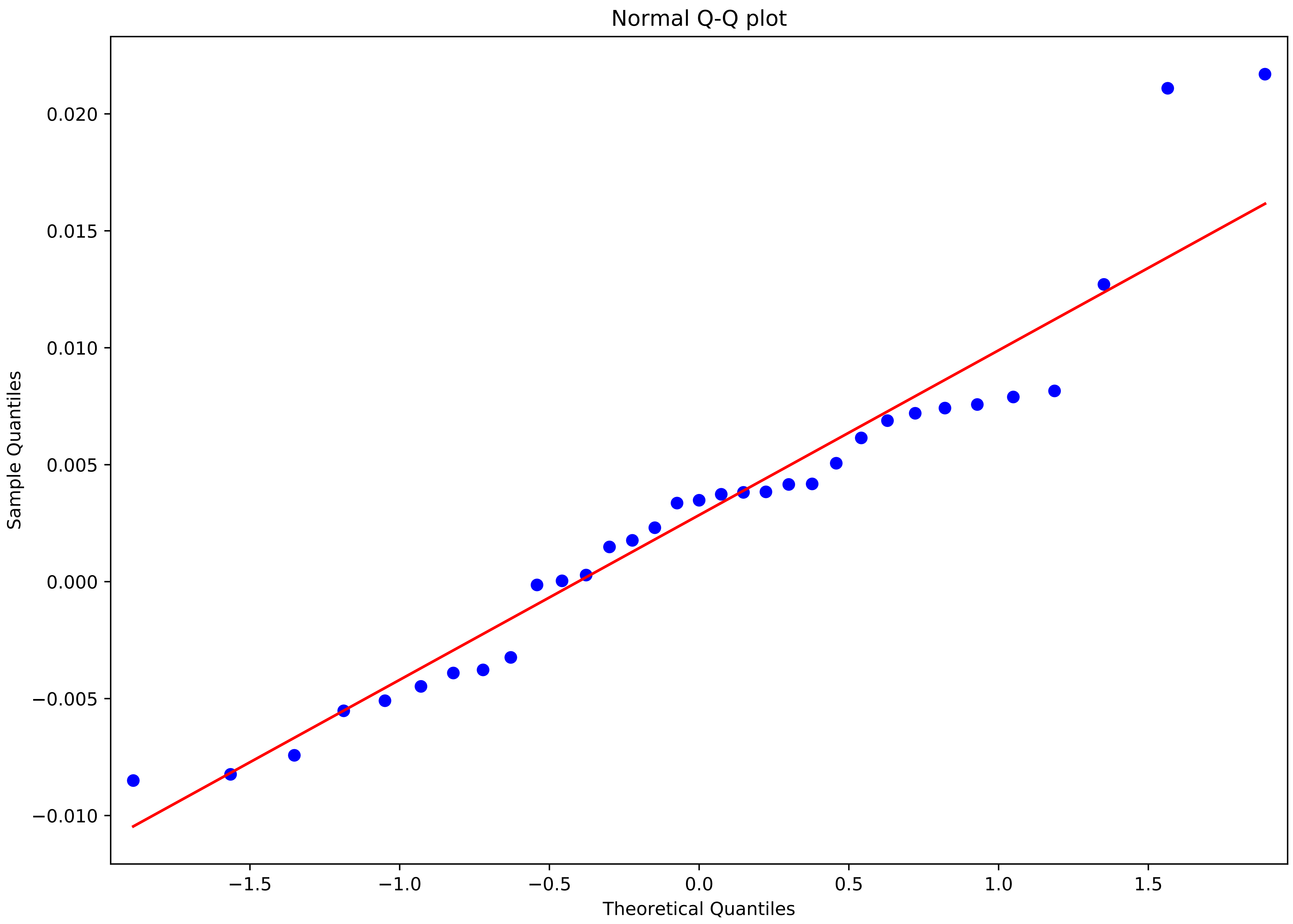
Returns cummulative (EC)
0.10
0.08
0.06
0.04
0.02
0.00
2017-04
2017-07
2017-10
2018-01
2018-04
2018-07
2018-10
2019-01
2019-04


YTD underlyings
0.150
0.125
0.100
0.075
0.050
0.025
0.000
−0.025
2017-04
2017-07
2017-10
2018-01
2018-04
2018-07
2018-10
2019-01
2019-04



Underwater plot
Drawdown
0.0 %
-0.1 %
-0.2 %
-0.3 %
-0.4 %
-0.5 %
-0.6 %
-0.7 %
-0.8 %
2017-04
2017-07
2017-10
2018-01
2018-04
2018-07
2018-10
2019-01
2019-04


Returns distribution
Count
0
1
2
3
4
5
−0.010
−0.005
0.000
0.005
0.010
0.015
0.020
Return value interval


Normal Q-Q plot
Sample Quantiles
Theoretical Quantiles
0.020
0.015
0.010
0.005
0.000
−0.005
−0.010
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5