Momentum Formula CL, PT: 1, SL: .5, BE: .5

2014-01-01 18:01:00 - 2018-12-31 17:00:00

Cummulative pnl final: 66097.24

Nr of profit trades: 132

Nr of loss trades: 202

Risk reward ratio: 2.9570

Winning long: 65 / 157

Winning short: 67 / 177

Start cash: 100000

Gross profit : 136993.52

Gross loss : -70896.28

Profit factor: 1.93

Avg. trade net profit per trade: 197.90

Avg. winning trade: 1037.83

Avg. losing trade: -350.97

Largest winning trade: 3025.86

Largest losing trade: -534.14

Percent profitable [%]: 39.52

Shapiro P value : 2.3734882682170467e-19

Max drawdown strategy [%]: -3.52   index: 2014-09-09 06:33:00

Max drawdown underlying [%]: -78.77   index: 2016-02-11 14:38:00

Annual return strategy [%]: 11.11   annualization: 362880

Annual return underlying [%]: -22.01   annualization: 362880

Calmar ratio: 3.15   annualization: 362880

Sharpe ratio: 3.68

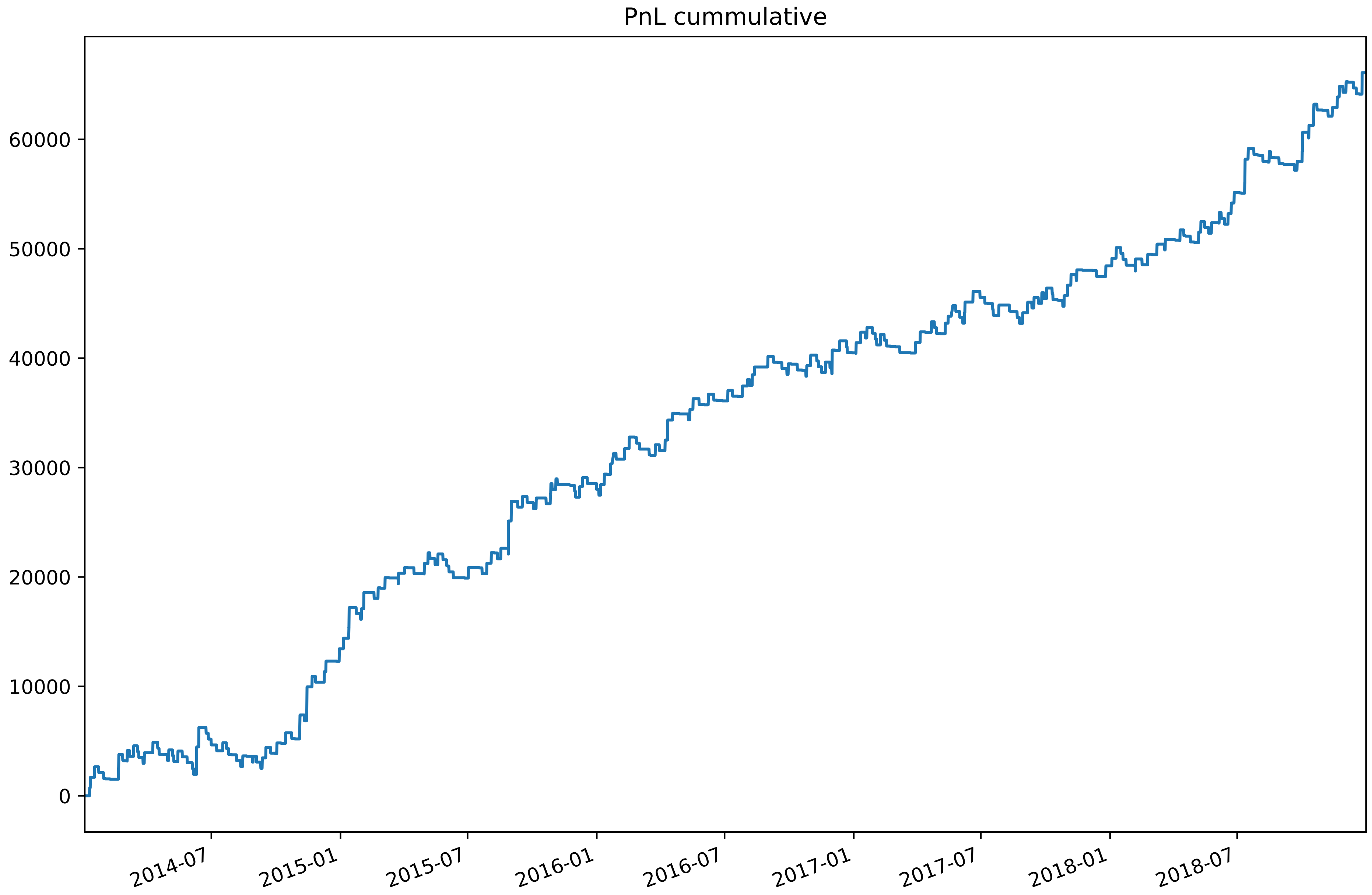
Sortino ratio: 17.67

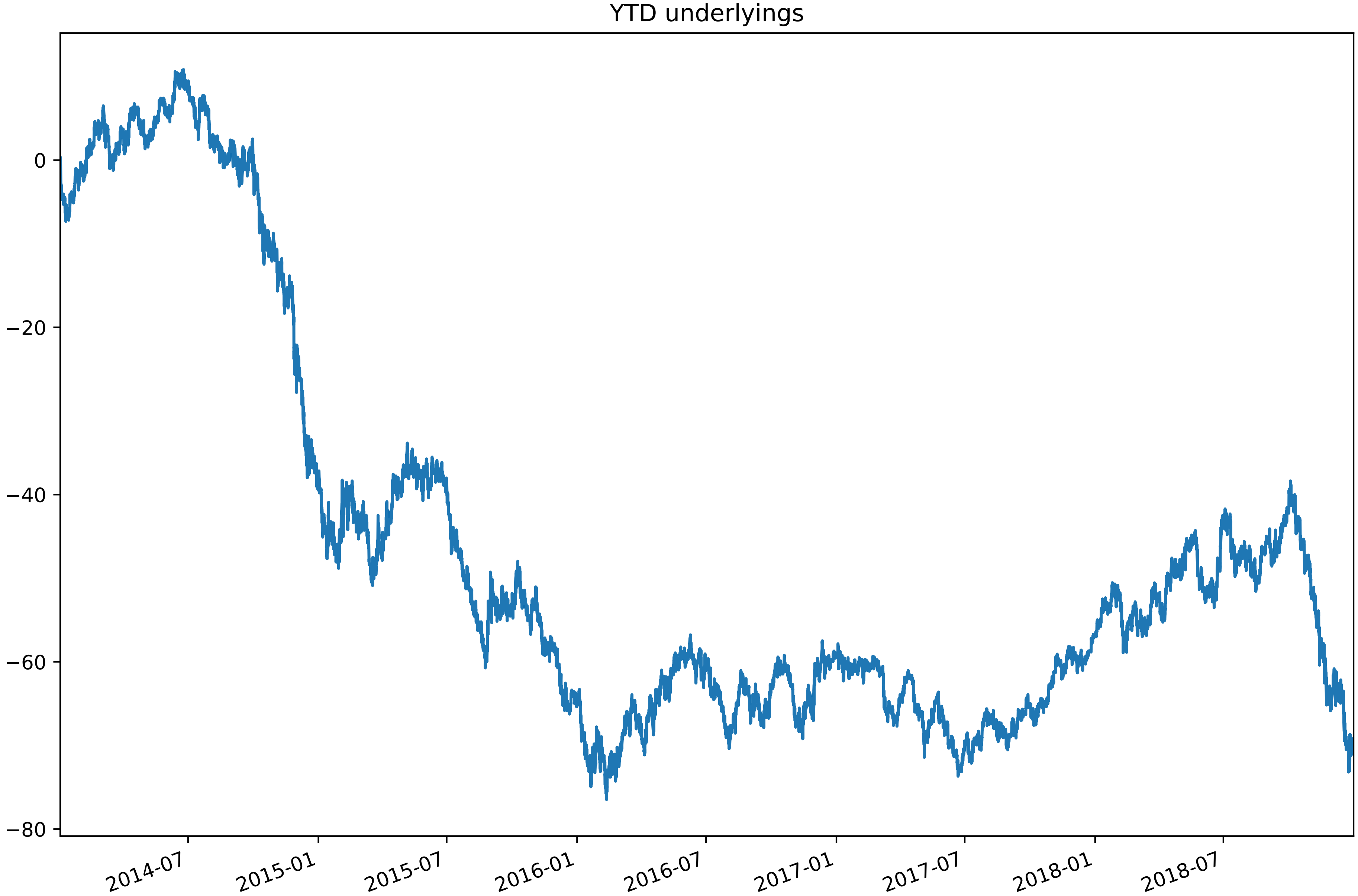
Excess sharpe: 3.48

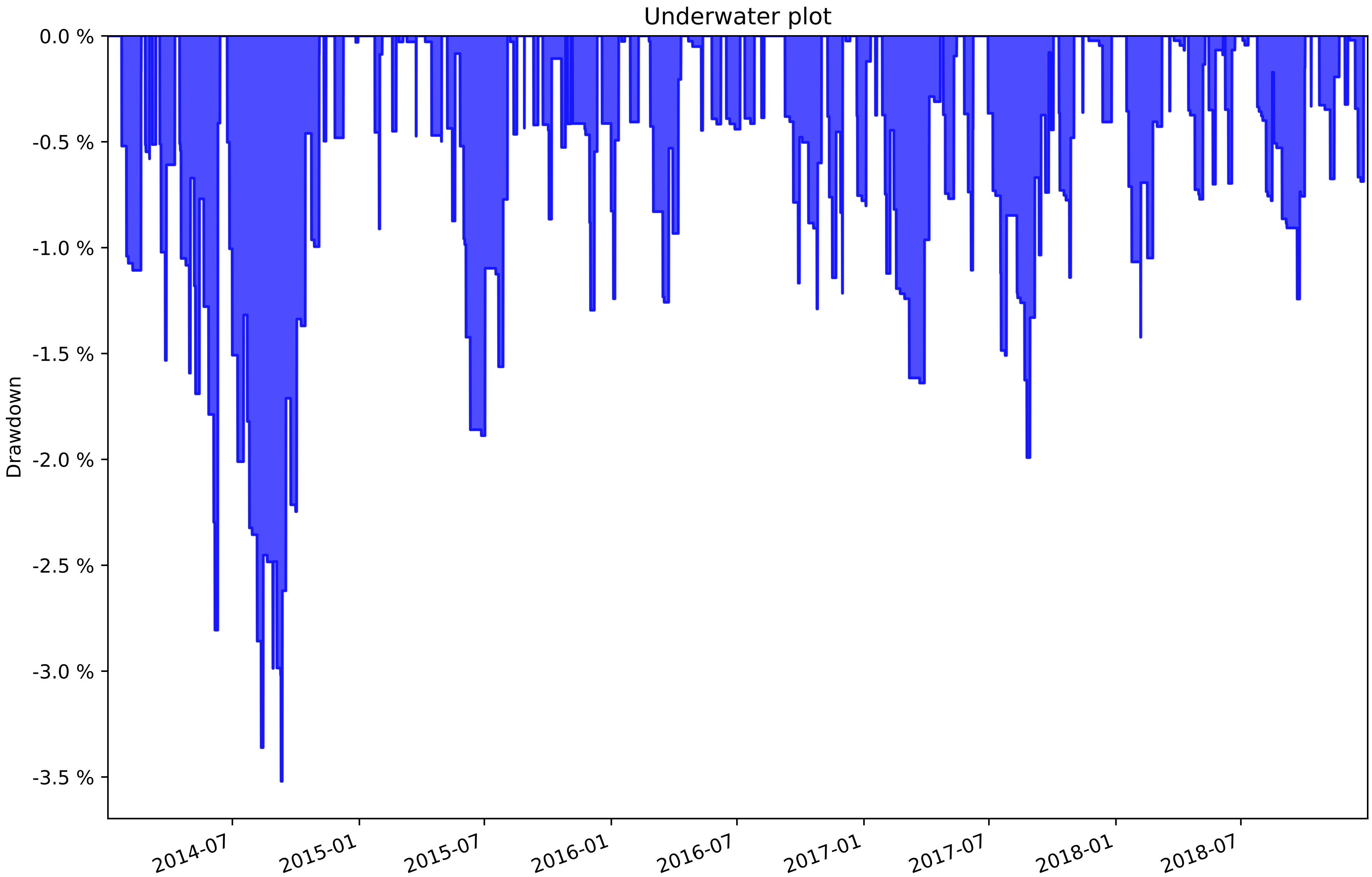
Beta: -0.009848700812162051

skew: 96.27

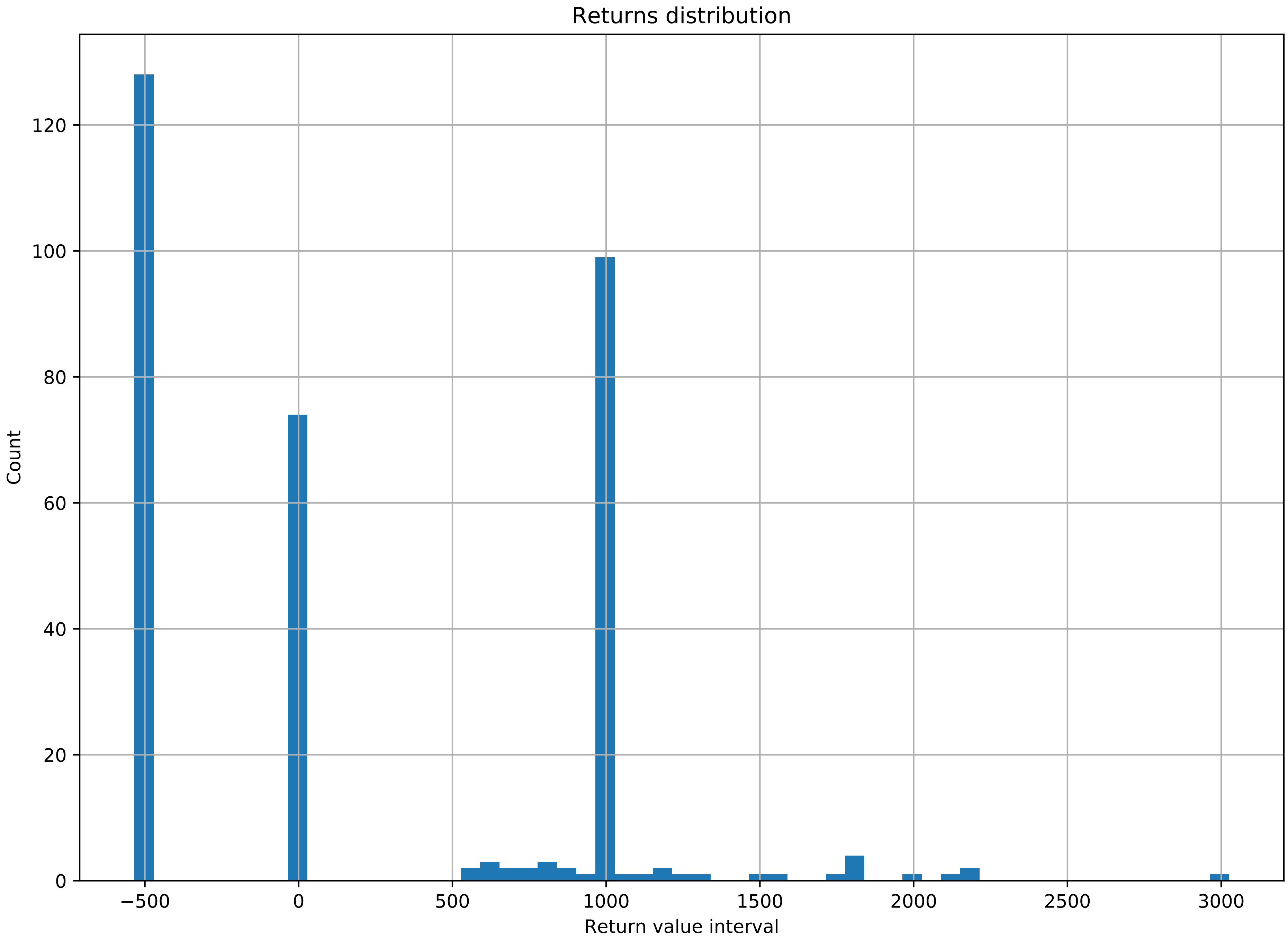
kurtosis: 17611.41


PnL cummulative
60000
50000
40000
30000
20000
10000
0
2014-07
2015-01
2015-07
2016-01
2016-07
2017-01
2017-07
2018-01
2018-07

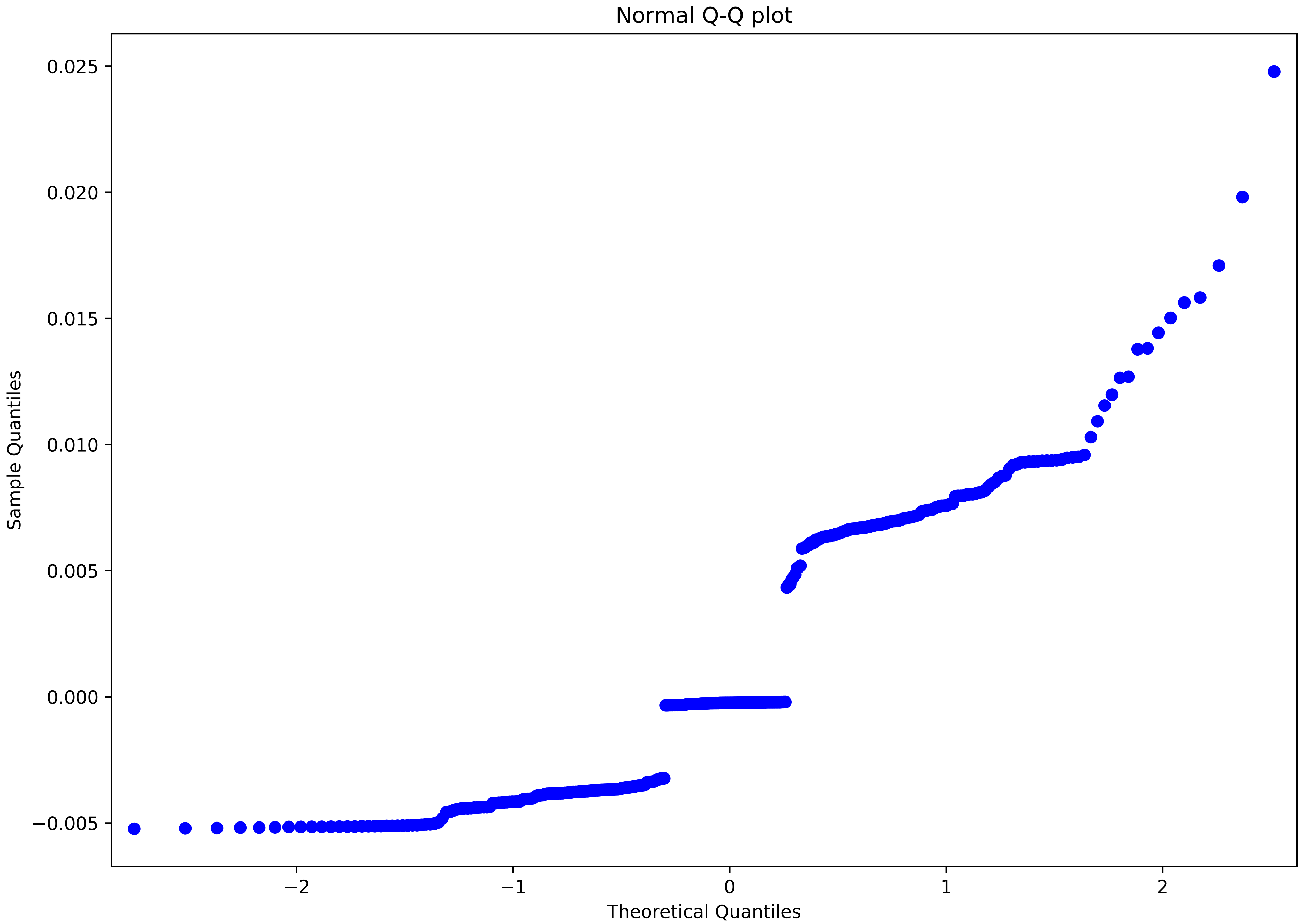

YTD underlyings
0
−20
−40
−60
−80
2014-07
2015-01
2015-07
2016-01
2016-07
2017-01
2017-07
2018-01
2018-07



Underwater plot
Drawdown
0.0 %
-0.5 %
-1.0 %
-1.5 %
-2.0 %
-2.5 %
-3.0 %
-3.5 %
2014-07
2015-01
2015-07
2016-01
2016-07
2017-01
2017-07
2018-01
2018-07



Returns distribution
Count
Return value interval
0
20
40
60
80
100
120
−500
0
500
1000
1500
2000
2500
3000


Normal Q-Q plot
0.025
0.020
0.015
0.010
0.005
0.000
−0.005
Sample Quantiles
−2
−1
0
1
2
Theoretical Quantiles