

Fast Momentum Formula CL, PT=1.3, BE=.8,

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

Cumulative pnl final: 47022.94

Nr of profit trades: 115

Nr of loss trades: 464

Risk reward ratio: 5.9364

Winning long: 50 / 262

Winning short: 65 / 317

Start cash: 100000

Gross profit : 146793.90

Gross loss : -99770.96

Profit factor: 1.47

Avg. trade net profit per trade: 81.21

Avg. winning trade: 1276.47

Avg. losing trade: -215.02

Largest winning trade: 2255.86

Largest losing trade: -664.14

Percent profitable [%]: 19.86

Shapiro P value : 3.229239173798774e-36

Max drawdown strategy [%]: -3.19 index: 2018-08-06 08:41:00

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

Annual return strategy [%]: 8.33 annualization: 362880

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

Calmar ratio: 2.61 annualization: 362880

Sharpe ratio: 3.71

Sortino ratio: 10.49

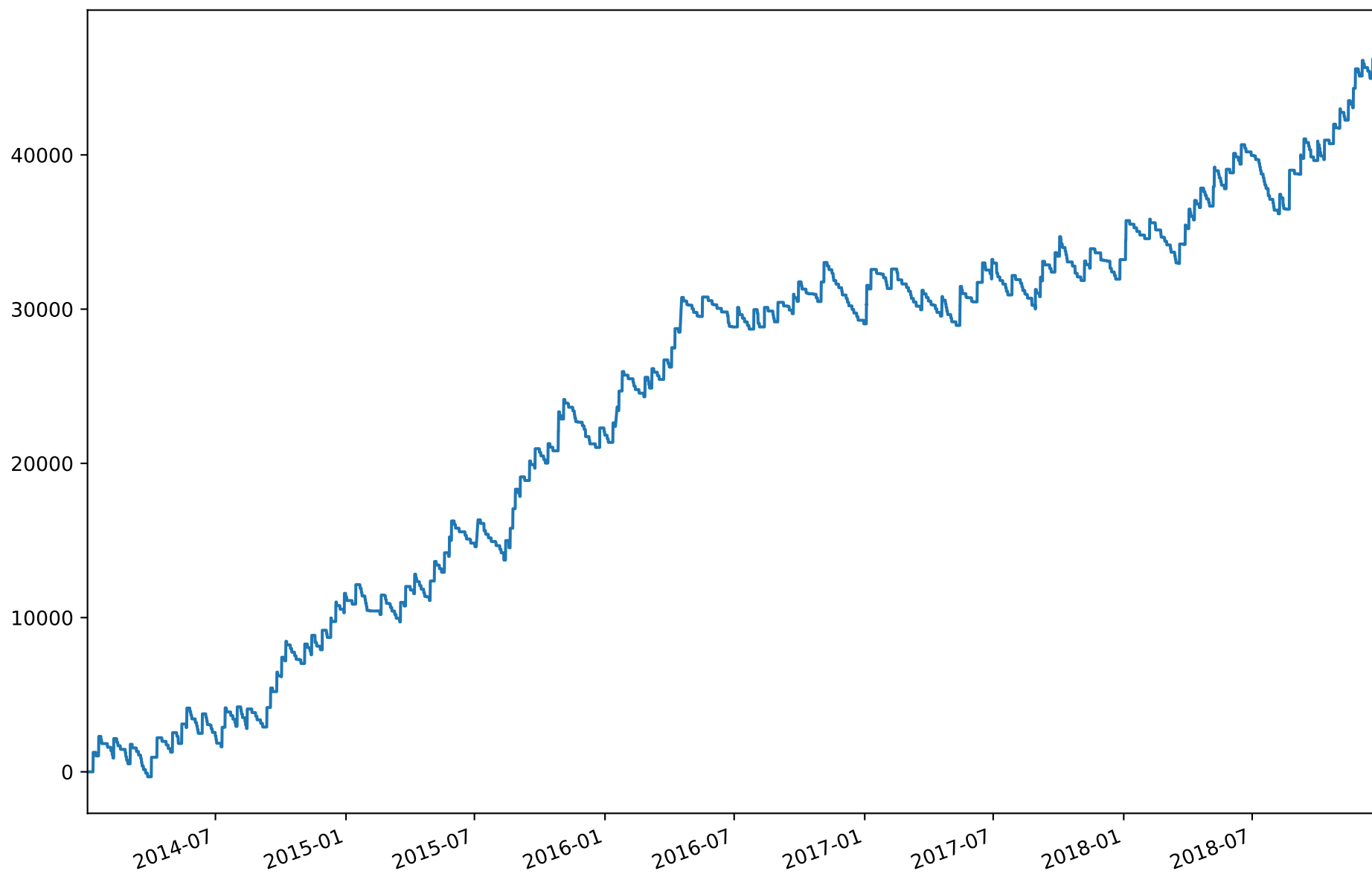
Excess sharpe: 3.37

Beta: -0.09378514217559993

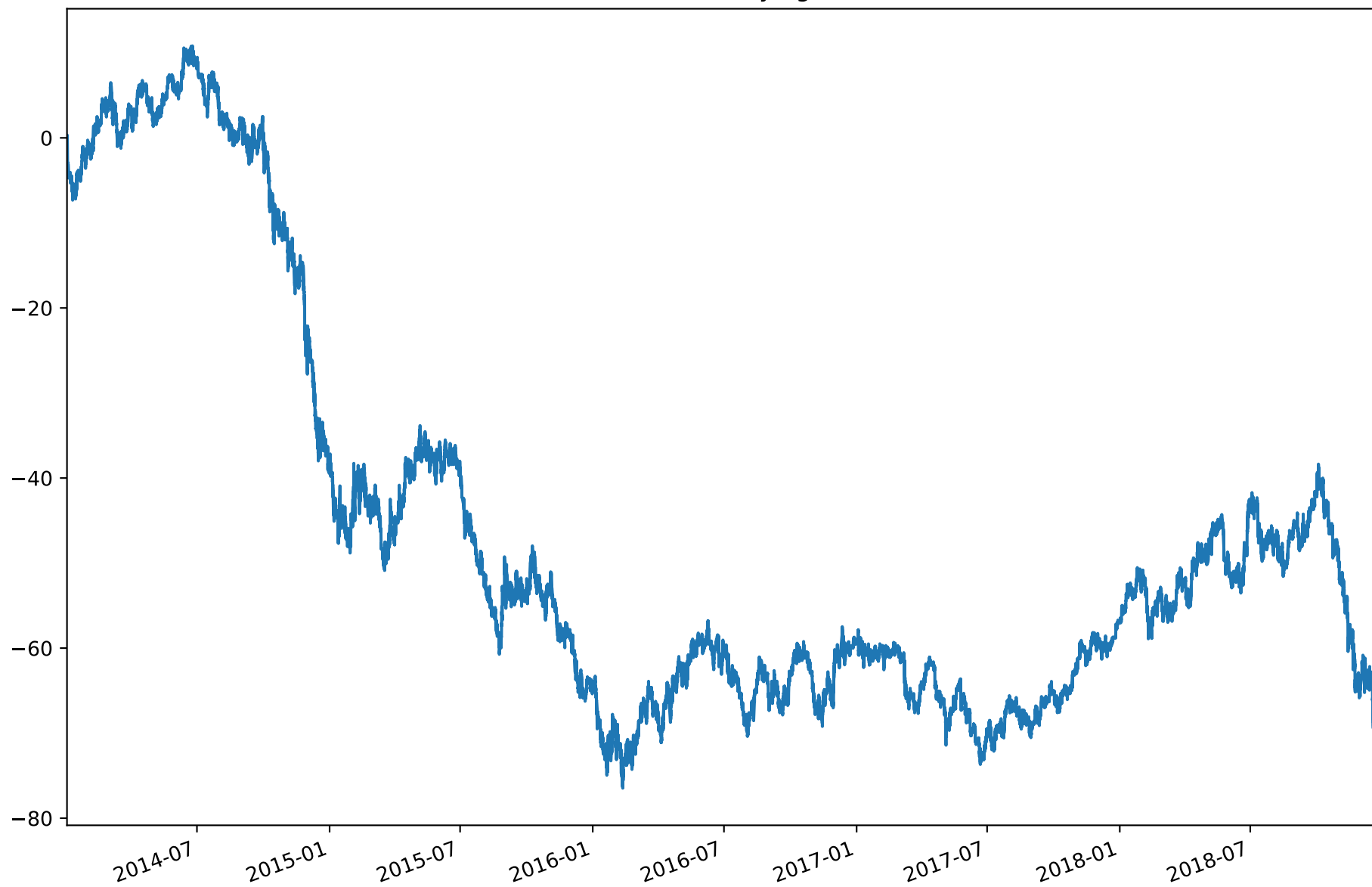
skew: 104.50

kurtosis: 13193.36

PnL cummulative

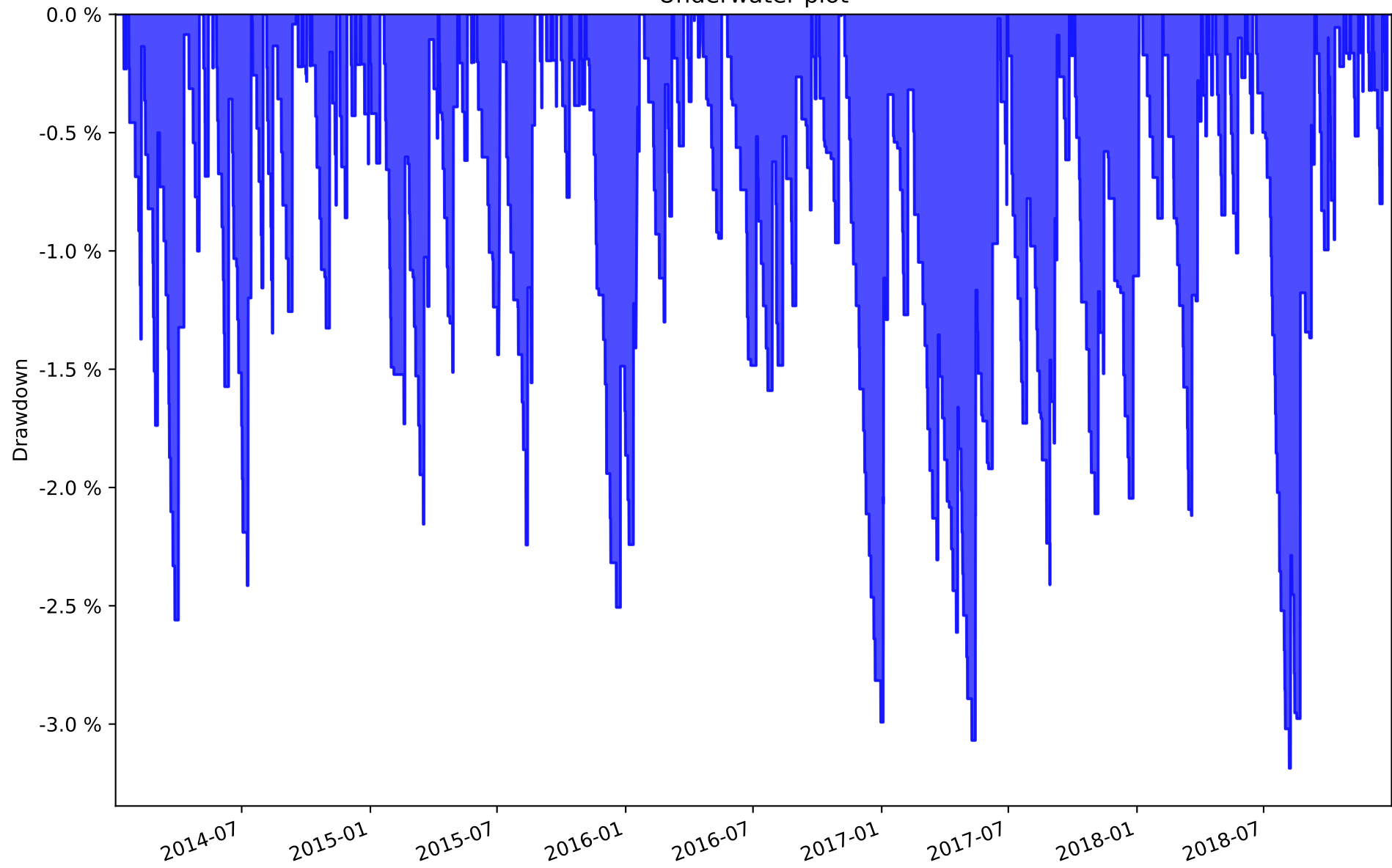


YTD underlyings

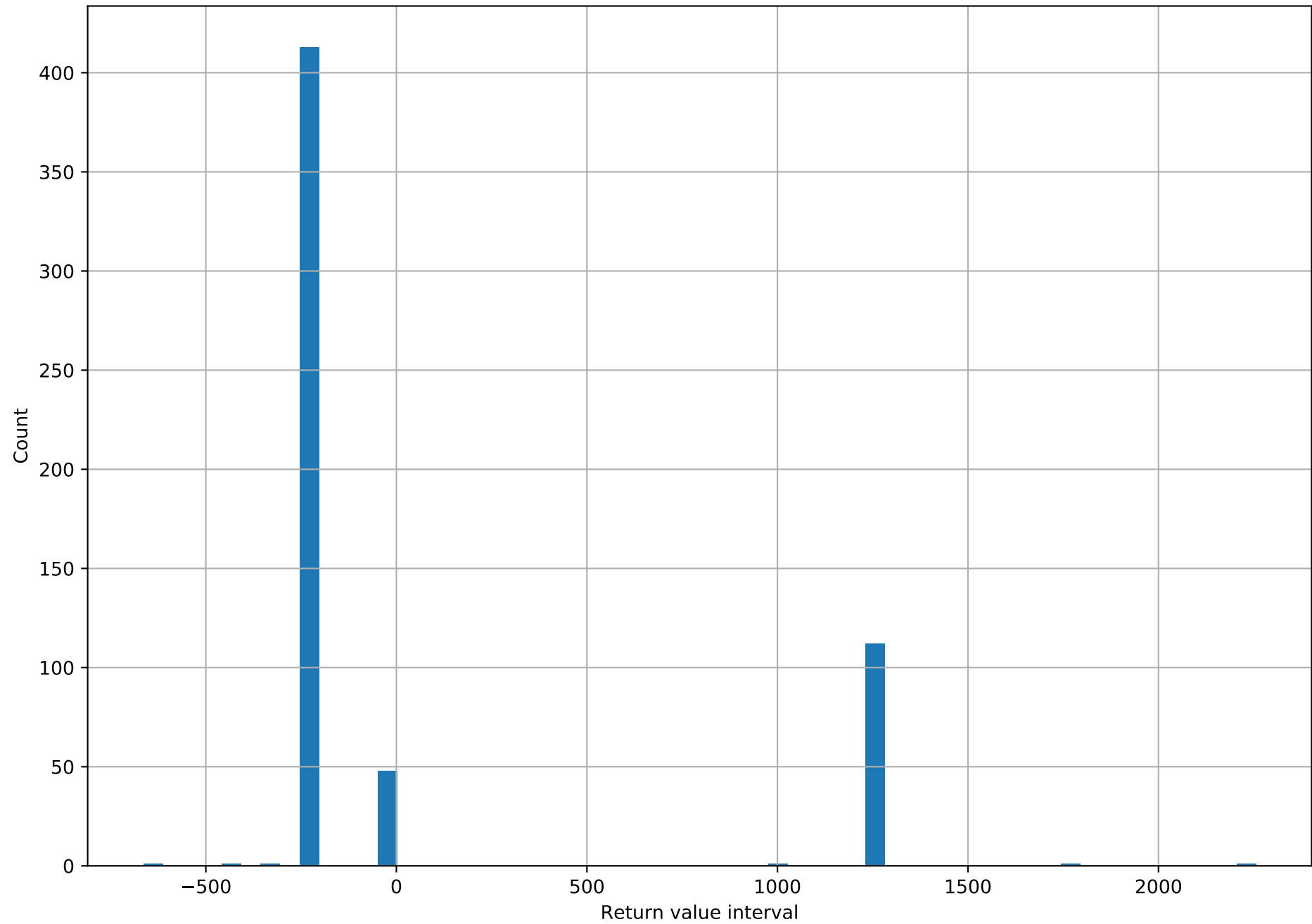




Underwater plot



Returns distribution



Normal Q-Q plot

