

Mechanical Strategy - Back Testing Report

Feature Availability is by Trade Navigator™ Product

Silver	Gold	Platinum
Not Available	Not Available	Available
Lite	Standard	Professional
Not Available	Not Available	Available

Trader’s Challenge:

Traders have a requirement to receive a comprehensive summary performance report when developing mechanical strategies, back testing, and optimizing strategies.

Trade Navigator’s™ Feature:

Trade Navigator’s™ Mechanical Strategy - Back Testing Report provides to the Trader a comprehensive performance report. The available reports are as follows:

1. Analysis – Summary Report
2. Analysis – Equity Curve

Trade Navigator’s™ Benefit:

Trade Navigator’s™ Mechanical Strategy- Back Testing Report provides the Trader a quick visual to see if trading strategy performance is as the Trader planned. The Summary Report provides the Trader with a statistical analysis of trades executed through Trade Navigator. A summary of additional benefits include:

1. Saves Trader time and therefore money.
2. Assists in the Trader’s trading execution process.
3. Simplifies the Trader’s work.

Trade Navigator’s™ Example:

The following chart is the Analysis – Summary Report

Take the next trade: Equity is not below 5 trade simple moving average

Summary - All Trades

Overall

Total Net Profit:	\$246,428	Profit Factor (\$Wins/\$Losses):	14,496.76
Total Trades:	20	Winning Percentage:	90.0%
Average Trade:	\$12,321	Payout Ratio (Avg Win/Loss):	1,610.75
Avg # of Bars in Trade:	N/A	Z-Score (W/L Predictability):	-0.1
Avg # of Trades per Year:	67.0	Percent in the Market:	N/A
Max Closed-out Drawdown:	-\$17	Max Intraday Drawdown:	-\$10
Account Size Required:	\$2,373	Return Pct:	10,384.7%
Open Equity:	\$0	Kelly Ratio:	0.8999
Current Streak:	18 Wins	Optimal f:	0.94

Winning Trades

Total Winners:	18
Gross Profit:	\$246,445
Average Win:	\$13,691
Largest Win:	\$179,438
Largest Drawdown in Wins:	\$0
Avg Drawdown in Wins:	\$0
Avg Run Up in Wins:	\$0
Avg Run Down in Wins:	\$0
Most Consec Wins:	18
Avg # of Consec Wins:	9.00
Avg # of Bars in Wins:	.00

Losing Trades

Total Losers:	2
Gross Loss:	-\$17
Average Loss:	-\$9
Largest Loss:	-\$10
Largest Peak in Loss:	\$0
Avg Peak in Loss:	\$0
Avg Run Up in Loss:	\$0
Avg Run Down in Loss:	\$0
Most Consec Losses:	2
Avg # of Consec Losses:	1.00
Avg # of Bars in Losses:	.00

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).