

Zoom Meeting

Building Block Strategy - Untitled

Building Blocks

New Strategy

Enter a description for the Strategy here.

Created by ChristineKislot on 27/02/2024

Backtest Data

Single Symbol | Portfolio Backtest

Select Backtest DataSet

Australia & NZ - S&P ASX 200

Obtain data from selected DataSet only

Data Scale: Weekly

Data Range: Most Recent N Years

Number of Years: 5

Benchmark: SPY

Note: The Data Provider will compress data to arrive at the desired Scale

Advanced Settings

Retain NSF Positions

Use Granular Limit/Stop Processing

Granular Scale: 10 Minute

Update Granular Intraday Data during Backtest

Position Sizing

Starting Capital: 100000

Position Size: Percent of Equity

Percent: 5

Basis Price: Market Open next Bar

Margin Factor: 1.00

Max Open Pos: 0

Max Open Long: 0

Max Open Short: 0

Max Open per Symbol: 0

Max Entry Signal: 0

Use a certain percentage of current located equity. Basis Price based on Market Open of next bar will result in fewer missed trades, but not all brokers support this method in real-world trading.

200 Symbol(s) Loaded | Backtest Complete | Profit: -169,364.52 -169.36% | Benchmark Profit: 76,037.73 76.04%

ChristineRist: Premium License renews in 364 days | Non-Admin | Connection and Exception Log

Australian... AEST: 15:49:41 | Local: 15:49:41

3:49 PM 27/02/2024

73% 24°C

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You are viewing chris' screen

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Performance Visualizers

You can control which Performance Visualizers appear below in Backtest Preferences

Send Target | By Symbol | Distributions | Drawdown Curve | Equity Curve | Metrics Report | Monthly Returns | Periodic Returns | Positions | Rolling Profit

Benchmark | Long & Short | Closed Equity | Moving Average | Open Positions | Log Scale | Anchor at Zero | Reset Zoom (Click and drag a rectangle to zoom in)

Equity | Cash | Open Positions | Benchmark | Long | Short

Equity: -55,367.64 | Exposure: -0.00%

Cash: -55,367.64 | Cor w/Benchmark: -0.6690

200 Symbol(s) Loaded | Backtest Complete | Profit: -169,364.52 -169.36% | Benchmark Profit: 76,037.73 76.04%

21/05/2021 | Holdings: None

Mute | Stop Video | Security | Participants | Share Screen | Summary | AI Companion | Reactions | Apps | Whiteboards | Notes | More

3:50 PM 27/02/2024

73% 24°C

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You are viewing chris' screen View Options

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Strategy Settings Design Surface Backtest Results Chart

Positions Position 1 of 1 Hide

23/10/2020 O: 2.73 H: 3.01 L: 2.72 C: 2.86 CHG: +6.72% EMA(Close12) 2.49 EMA(Close5) 2.66

LYC.AX
LYNAS FPO

Volume 57,758,959.00

Apr-2019 Aug-2019 Dec-2019 Apr-2020 Aug-2020 Dec-2020 Apr-2021

262 Bars | Cursor Bar 86 | 1/03/2019 to 1/03/2024 | Data Source: Yahoo! Finance | Market: Australian S... | Filter: Pre/Post

200 Symbol(s) Loaded | Backtest Complete | Profit: -169,364.52 -169.36% | Benchmark Profit: 76,037.73 76.04%

Mute Stop Video Security Participants Share Screen Summary AI Companion Reactions Apps Whiteboards Notes More End

Type here to search

75% 24°C 3:51 PM 27/02/2024