

The DAXinator

Jan 2, 2020

FEBRUARY 3

- **GERMAN30 ProQuant Strategy**

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The DAXinator - Parameters

both long and short positions

PARAMETERS	
Funds for trading	€500 ⓘ
Trade size	100% (Static) ⓘ
Leverage	1:20 ⓘ
Trading frequency	4h ⓘ
Stop loss	1 000 Pips (Bar Trailing) ⓘ
Take profit	1 000 Pips ⓘ
Max data bars	200 000 ⓘ
Date started	30.12.19 00:02

General link to published strategies: <https://app.proquant.com/u/knoeioei>

The DAXinator – Backtest Details

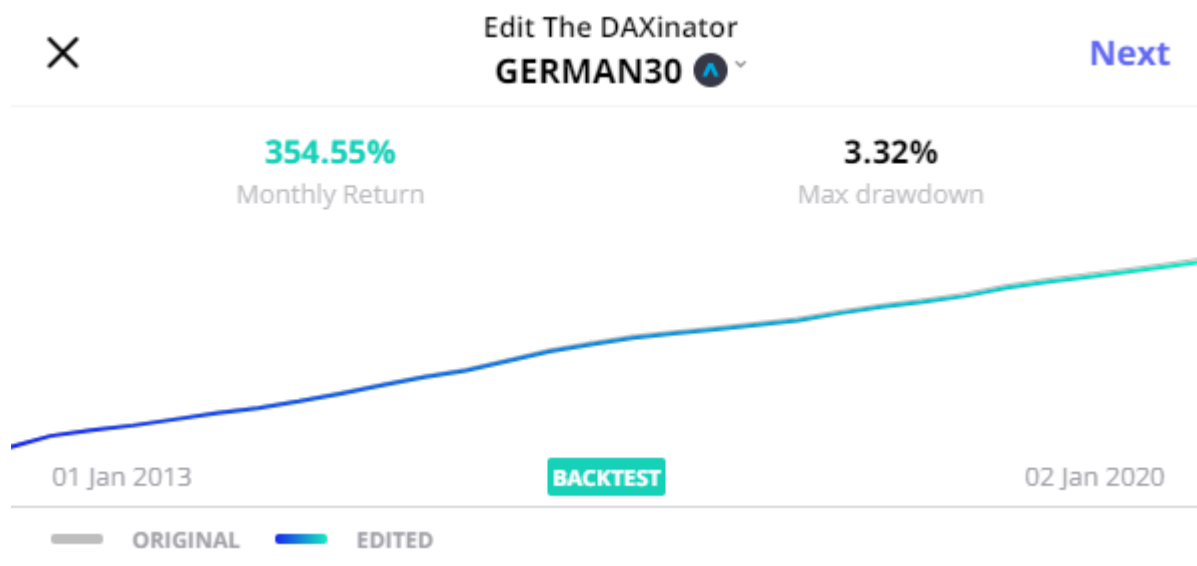
Backtest as of 1 Jan 2013

BACKTEST DETAILS	
Positions	5075 >
Avg. entry time	1h 25m ⓘ
Avg. exit time	10h 31m ⓘ
Max drawdown	3.32% ⓘ
Return to drawdown	100.00 ⓘ
Win/loss ratio	0.75 ⓘ
Sharpe ratio	0.19 ⓘ
Profit factor	5.69 ⓘ
Max consecutive losses	11 ⓘ
Avg. HPR percent	0.11% ⓘ
System quality number	44.14 ⓘ
HIDE ^	

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The DAXinator – Backtest Chart

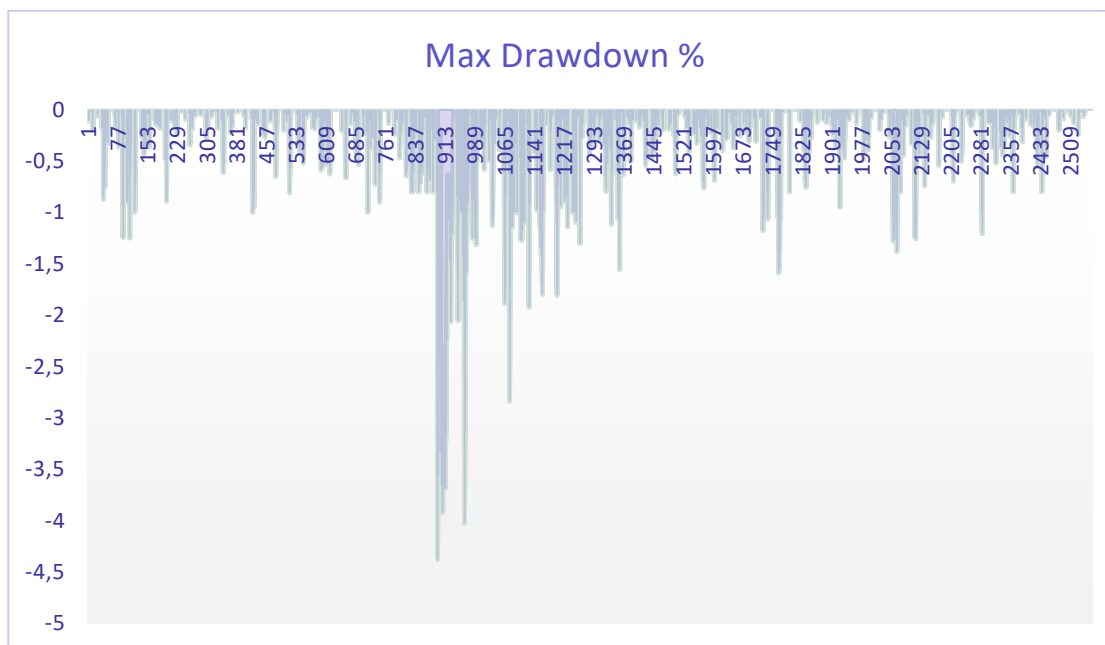
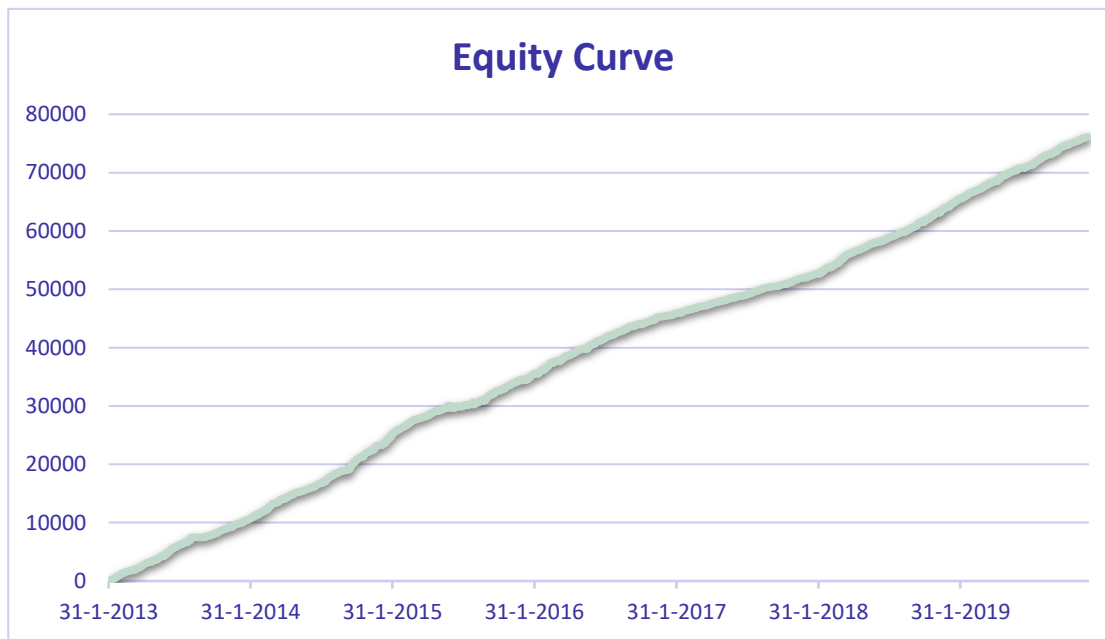
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The DAXinator – Excel Analysis

LONG positions only



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The DAXinator – Excel Analysis

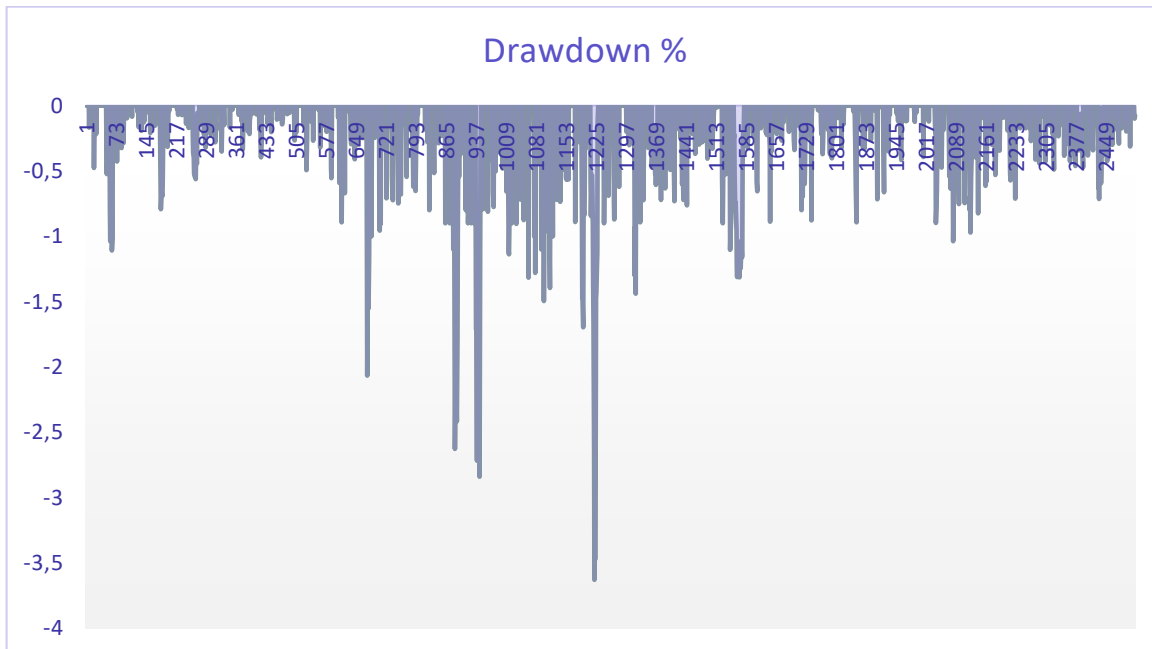
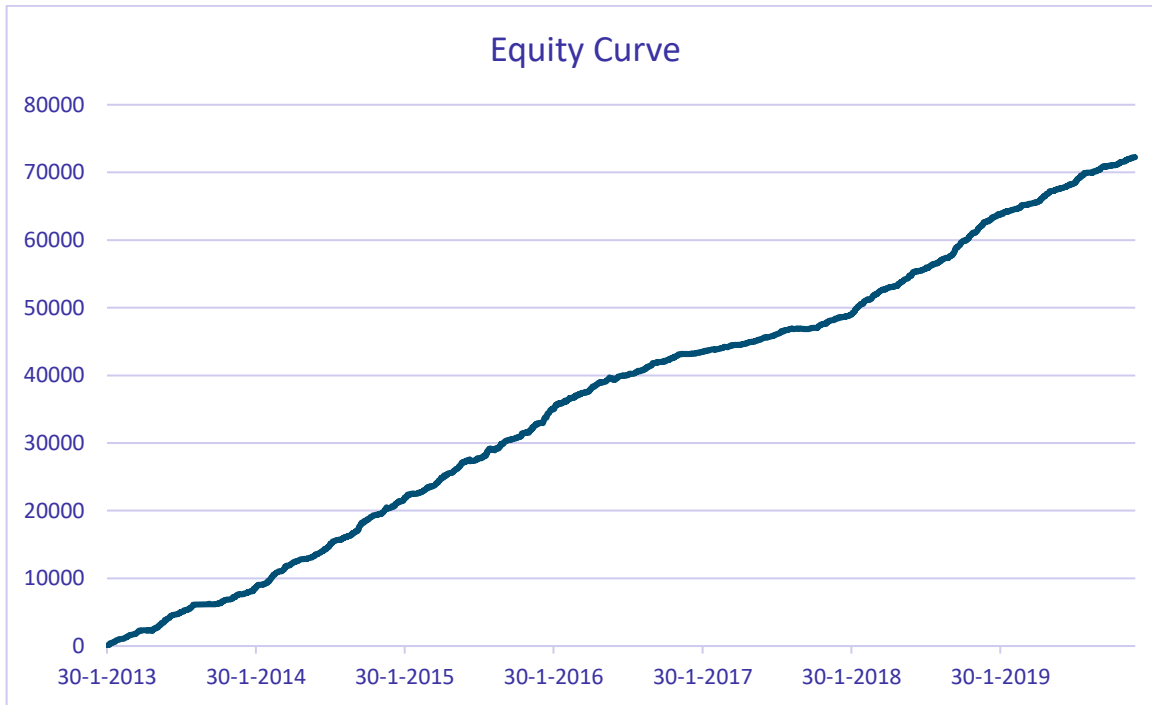
LONG positions only – Size per trade: \$500

Total trades:	2548
Winning Trades:	1965
Win%	77,12
Total win	92147,68
Total lose	-16096,61
Profit Factor	5,72
Gross Profit	76051,07
Gross profit / trade	29,85
Net profit / trade	27,69
Commissions	0,00
Slippage Costs	5554,64
Net Profit	70496,43

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The DAXinator – Excel Analysis

SHORT positions only



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The DAXinator – Excel Analysis

SHORT positions only – Size per trade: \$500

Total trades:	2518
Winning Trades:	1827
Win%	72,56
Total win	88805,41
Total lose	-15741,86
Profit Factor	5,64
Gross Profit	73063,55
Gross profit / trade	29,02
Net profit / trade	26,86
Commissions	0,00
Slippage Costs	5554,64
Net Profit	67508,91

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