

BACKTESTING

BTST

Backtesting on Bloomberg is an area that will continue to grow with respect to technical analysis in 2010 and beyond. BTST supports the testing of 22 different technical studies compared to a buy and hold strategy on a daily basis for up to five years, a weekly basis for up to twenty five years, and a monthly basis for up to one hundred years.

Each technical study can be adjusted for respective buy, sell, short, and cover signals including multiple actions at once. By clicking on the "Cost" button you can set an investment amount, commission type, rate, and adjust your entry/exit point by entering a slippage figure.

Once you set your parameters, the figures below show you which study performed the best over that time period. Each column can be sorted by clicking on the title. In the example below, the Rate of Change study performed best. We also display statistical information in regards to Max Drawdown, Sharpe Ratio, and Average Duration. Each study can be clicked on to see the price chart with trade dates, a P/L line and strategy specific statistics.

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CAL US Equity			97) Hide		98) Cost		99) Feedback		Strategy Backtesting	
05/12/2005			-05/12/2010		Custom		Daily		100k	
									Local CCY	