

Bloomberg

BACKTESTING

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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128

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	CAL US Equity			97) Hide			98) Cost			99) Feedback			Strategy Backtesting					
	05/12/2005 - 05/12/2010			Trades			Custom			Daily			Capital			100k Local CCY		
Strategy	Long	Short	Total	Total	Total	% Total	Long	Short	Total	P/L	% MaxDD	Sharpe	Avg Dur	Statistics	Strategy	Backtesting		
1. ROC	80	81	161	850.12k	850.12k	100.00%	823.55k	26.57k	823.55k	1.82	55.41	1.01	11.3					
2. Radar1FG	48	49	97	414.81k	414.81k	100.00%	398.56k	16.26k	398.56k	1.97	51.35	0.85	18.7					
3. GOC	14	14	28	410.03k	410.03k	100.00%	384.95k	25.08k	384.95k	1.77	74.54	0.77	65.2					
4. EMAvg	151	150	301	249.44k	249.44k	100.00%	297.58k	-48.14k	297.58k	1.90	51.34	0.54	6.0					
5. MAO	69	70	139	210.29k	210.29k	100.00%	525.68k	-315.39k	525.68k	1.00	65.31	1.48	13.1					
6. WMAvg	180	179	359	78.91k	78.91k	100.00%	78.91k	171.09k	78.91k	-92.17k	1.53	90.61	0.52	5.1				
7. Buy & Hold	1	0	1	73.72k	73.72k	100.00%	73.72k	0.00	73.72k	0.00	0.00	87.10	0.03	1827.0				
8. Boll	17	17	34	65.25k	65.25k	100.00%	58.07k	7.17k	58.07k	0.37	82.56	0.16	53.1					
9. TE	17	17	34	65.25k	65.25k	100.00%	58.07k	7.17k	58.07k	0.37	82.56	0.16	53.1					
10. VMAvg	77	77	154	36.06k	36.06k	100.00%	95.62k	-59.56k	95.62k	1.99	63.07	0.39	11.9					
11. ADOSC	339	338	677	34.36k	34.36k	100.00%	109.74k	-75.38k	109.74k	1.33	61.10	-0.50	2.7					
12. PIPS	54	55	109	10.95k	10.95k	100.00%	148.18k	-137.23k	148.18k	1.10	83.21	1.17	16.6					
13. SMAvg	159	158	317	10.50k	10.50k	100.00%	108.98k	-98.48k	108.98k	1.56	75.41	0.22	5.7					
14. DMI	58	58	116	-32.61k	-32.61k	100.00%	-32.61k	59.57k	-32.61k	1.95	74.57	0.77	15.7					
15. TMAvg	169	168	337	-39.16k	-39.16k	100.00%	-39.16k	56.18k	-39.16k	1.46	94.76	0.01	5.4					
16. MACD	50	51	101	-45.66k	-45.66k	100.00%	134.45k	-180.11k	134.45k	1.49	89.67	0.51	18.1					
17. TAS	55	54	109	-79.41k	-79.41k	100.00%	-79.41k	-3.84k	-79.41k	-75.57k	0.43	102.74	-1.30	16.7				
18. CMCI	31	31	62	-93.66k	-93.66k	100.00%	-93.66k	-22.08k	-93.66k	-71.58k	0.35	102.50	-1.96	29.0				
19. Rex	238	237	475	-94.02k	-94.02k	100.00%	-94.02k	-3.93k	-94.02k	-90.09k	1.10	98.07	-1.09	3.8				
20. MAE	37	37	74	-98.62k	-98.62k	100.00%	-98.62k	-21.86k	-98.62k	-76.76k	0.17	99.21	-4.09	24.6				
21. KBand	32	32	64	-99.23k	-99.23k	100.00%	-99.23k	-26.26k	-99.23k	-72.98k	0.08	107.15	-4.18	28.3				
22. Wm	29	29	58	-99.30k	-99.30k	100.00%	-99.30k	-17.20k	-99.30k	-82.10k	0.28	103.78	-3.99	31.3				