



SCREENS > UNCLASSIFIED

# Money Flow Portfolio - 2020 - AllDefense



About

Settings

Rules

Hedge Rules

Backtest

Rolling Backtest

Clear Results

Run Screen

## Info

Edit

Money Flow Portfolio - 2020 - AllDefense

Type **ETF**

Visibility

Category **Unclassified**

Last Updated **2020-03-25**

Cyclical & NonCyclical Strategy

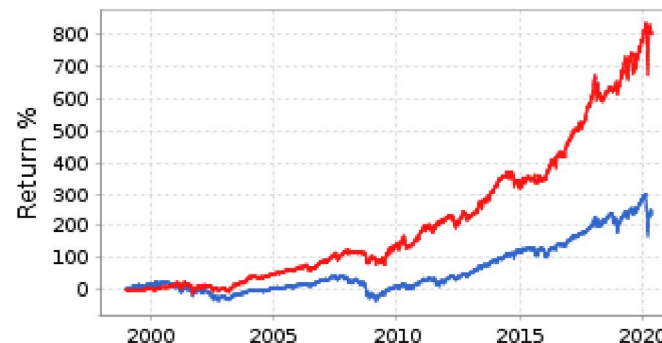
## Notes

Add Note

No notes found.

## Performance

Last Updated: May 16, 2020



Portfolio123 | Data provided by S&P Global Market Intelligence and ICE Data.

	Screen	S&P 500 (SPY)
<b>Return</b>		
Annualized	10.89%	5.94%
One Month	-2.24%	-0.13%
Three Month	-1.82%	-14.70%
One Year	14.08%	1.54%
Three Year	50.00%	26.41%
Five Year	99.44%	48.92%
Total	810.55%	242.94%

### Risk

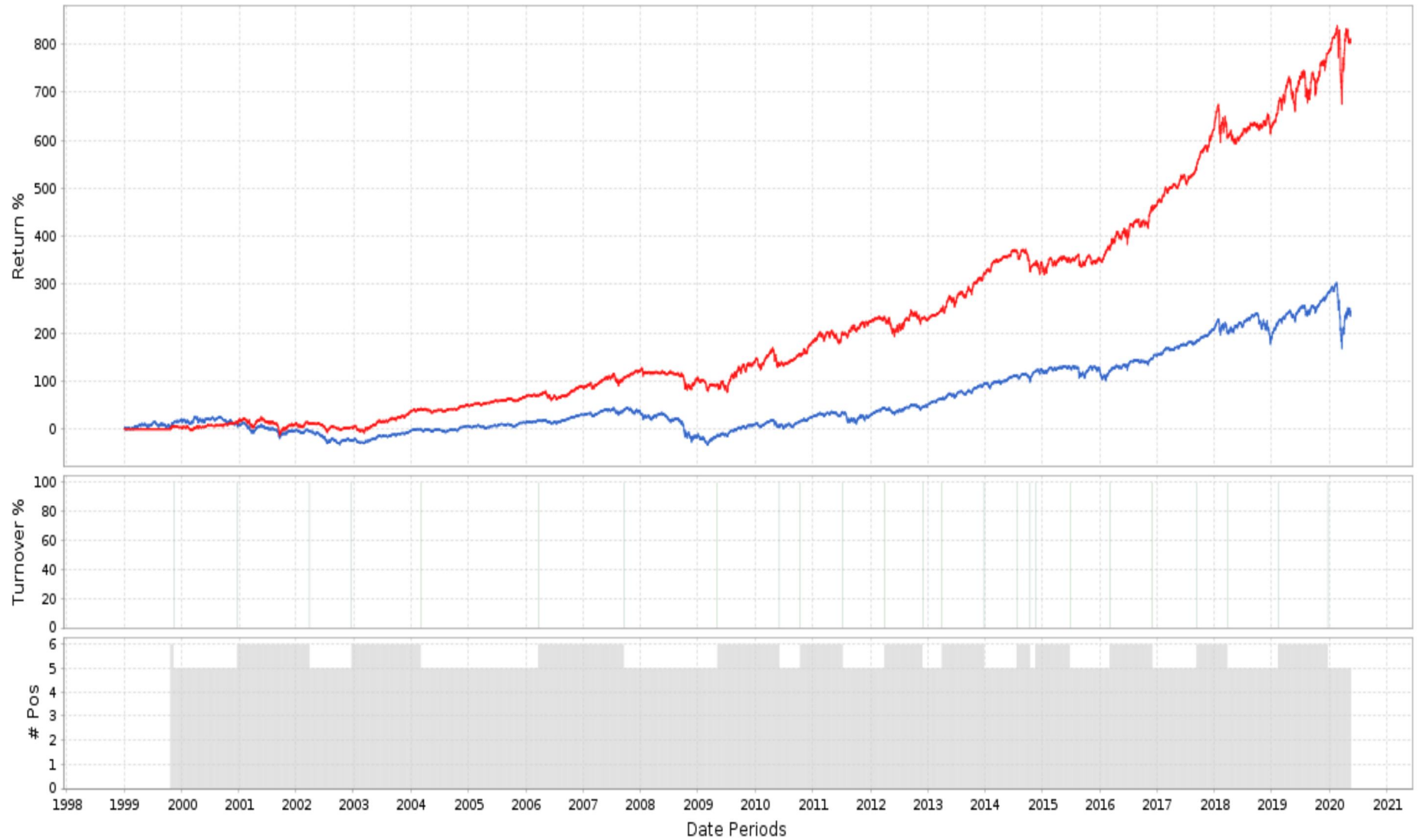
Last Updated: May 16, 2020

Sharpe Ratio	0.83	0.34
Sortino Ratio	1.12	0.45
Max Drawdown	-30.33%	-54.62%
Standard Deviation	11.18%	14.98%
Correlation	0.71	-
R-Squared	0.50	-
Beta	0.53	-
Alpha (annualized)	6.81%	-

**BACKTEST RESULTS****Statistics**

	Total	Annualized	Max	<b>Risk Statistics (MONTHLY Period)</b>						
	Return	Return	Drawdown	Sharpe	Sortino	StdDev	CorrelBench	R-Squared	Beta	Alpha
Screen	810.55%	10.89%	-30.33%	0.83	1.12	11.18%	0.71	0.50	0.53	6.81%
S&P 500 (SPY)	242.94%	5.94%	-54.62%	0.34	0.45	14.98%	-	-	-	-

[Download Chart Data](#)



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Displaying only first 200 rows - [Click here to view all result data](#)

### 'Money Flow Portfolio - 2020 - AllDefense' Backtest Results

1 - 205 of 205