

# Quant Insight

Look up

## Qi FVG back-tests

	Long/Short; +/-1.5 $\sigma$ entry						
	Equities		FX		Rates		Cmdties
	DM	EM	USD G10	USD-EM	UST Futures	European Futures	Cmdties
Hit Rate	61%	68%	59%	60%	64%	58%	56%
Avg Return	+2.1%	+2.4%	+0.5%	+0.4%	+0.2%	+0.2%	-2.6%
Ann Return	+26.8%	+22.4%	+6.1%	+4.2%	+2.3%	+2.2%	-22.9%
Median Return	+1.5%	+2.2%	+0.6%	+0.5%	+0.3%	+0.4%	+0.6%
Avg Holding Period	22 days	30 days	23 days	25 days	23 days	28 days	25 days
No of Trades	102	38	110	170	53	52	48

### Methodology

**Trade entry** Buy/sell when Qi LT FVG hit -1.5/+1.5 $\sigma$ . Constrained for only those models in regime (RSq>65%)

**100% systematic** No stop-loss or discretionary overlay

**Trade exit** FVG closes to within +/-0.25 $\sigma$

**Period** Jan 2009 to date

### Universe

**DM Equities** S&P500, NASDAQ, Russell 2000, Euro Stoxx 600, DAX, CAC 40, FTSE MIB, IBEX 35, FTSE 100, Nikkei, TOPIX, Aussie ASX 200

**EM Equities** Shanghai Comp, HK Hang Seng, NIFTY 50, KOSPI, Brazil IBOV, Russian MOEX

**G10 FX** EURUSD, USDJPY, GBPUSD, AUDUSD, NZDUSD, USDCAD, USDSEK, USDNOK, USDCHF

**USD-EM FX** USDBRL, USDCNH, USDCPL, USDHUF, USDKRW, USDINR, USDMYR, USDMXN, USDPHP, USDPLN, USDRUB, USDSGD, USDTHB, USDTRY, USDZAR

**US Bond Futures** TU, FV, TY, UXY, US, WN

**EU Bond Futures** DU, OE, RX, UB, OAT, IK

**Commodities** Brent, WTI, Natural Gas, Copper, Gold, Silver

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