ETFreplay.com

ETF Moving Average Backtest

New! Moving Average Backtest For Portfolios

Click 'Run Backtest' to see the hypothetical results of buying the ETF when it crosses above the MA and holding until it crosses below it. When the daily MA option is selected, the 'Trade on' option can be set so that trades only occur if it is above/below the moving average at month-end.

ETF Symbols spy SPDR S&P 500 Index
MA Length 200 Day
Trade on Month-end (only applies if MA Length is Daily)

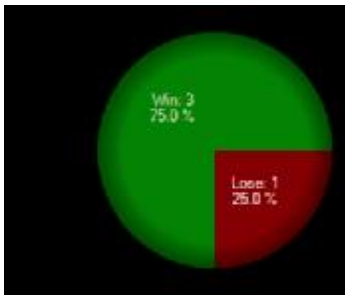
Start Date 03-Jan-2000
End Date 01-Oct-2010

Run Backtest

SPY Total Return (including all dividends): Jan 03, 2000 - Oct 01, 2010

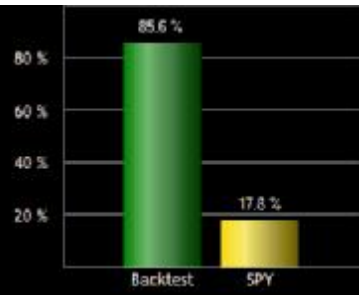
Backtest Statistics

Winning vs Losing Trades



Avg Win vs Avg Loss

Return % [1]



Avg Days in Trade

Max Consecutive Trades

Strategy Drawdown [2]

Trades

Buy	Sell	Return	Days In Trade
Mar 28, 2002	Apr 30, 2002	-5.82%	22
Apr 30, 2003	Jan 31, 2008	+62.75%	1197
May 29, 2009	May 28, 2010	+20.57%	252
Sep 30, 2010	Oct 01, 2010 *	+0.42%	1

*** open trade**

Notes:
[1] ETF Return calculated from date of first backtest buy to provide a like-for-like comparison

[2] Strategy Drawdown is the largest percentage reduction in equity based on trade dates only. Be aware that the maximum historical drawdown based on daily trading dates will likely be larger, perhaps significantly so.
The drawdown figures should be viewed on a relative basis to represent a rough estimate of comparative risk and in no way does it represent the absolute total risk of a given ETF strategy.

Moving Average is based on the total return data series that includes dividends and distributions

Some academic studies have demonstrated that over very long periods of time, the use of a long-term moving average for entries and exits may aid in reducing risk. ETFreplay provides this tool as a convenience to begin to track how well these long-term academic studies apply to markets now accessible via ETFs. Observing the results across many different market segments may help the investor understand a few of the decisions he will have to make in the future should they try to apply such academically supported methods to markets without long histories.

ETFreplay provides this tool for information purposes only and in no way does it reflect investment advice.