

strategy name

start equity ruin equity nb iterations

stake amount max open trades fees spread

annual profit profit factor tharp expectancy avg trade profit

max drawdown to... mc risk o... mc median dr... mc median ... mc return dra...

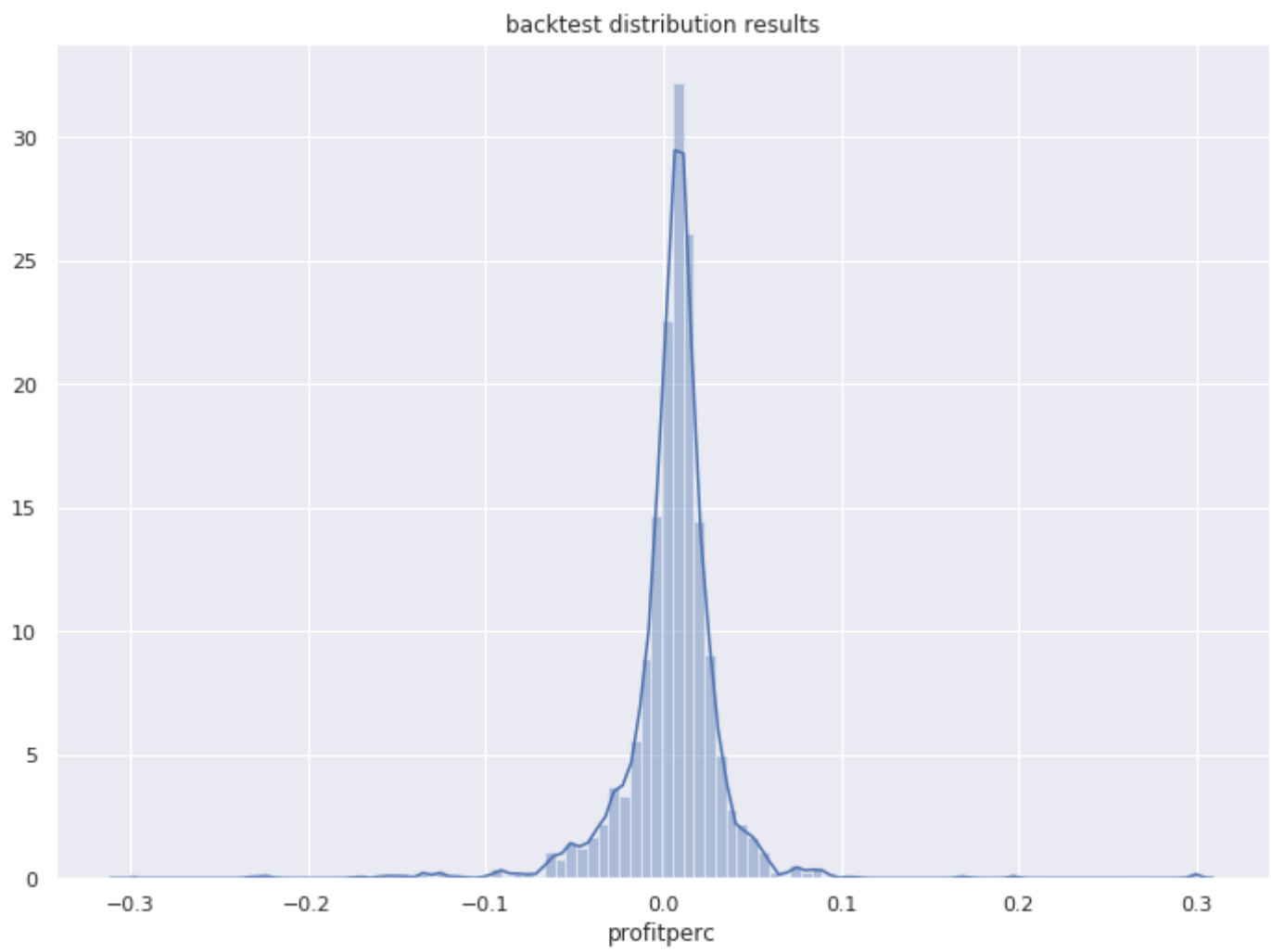
first and last row

Out[15]:

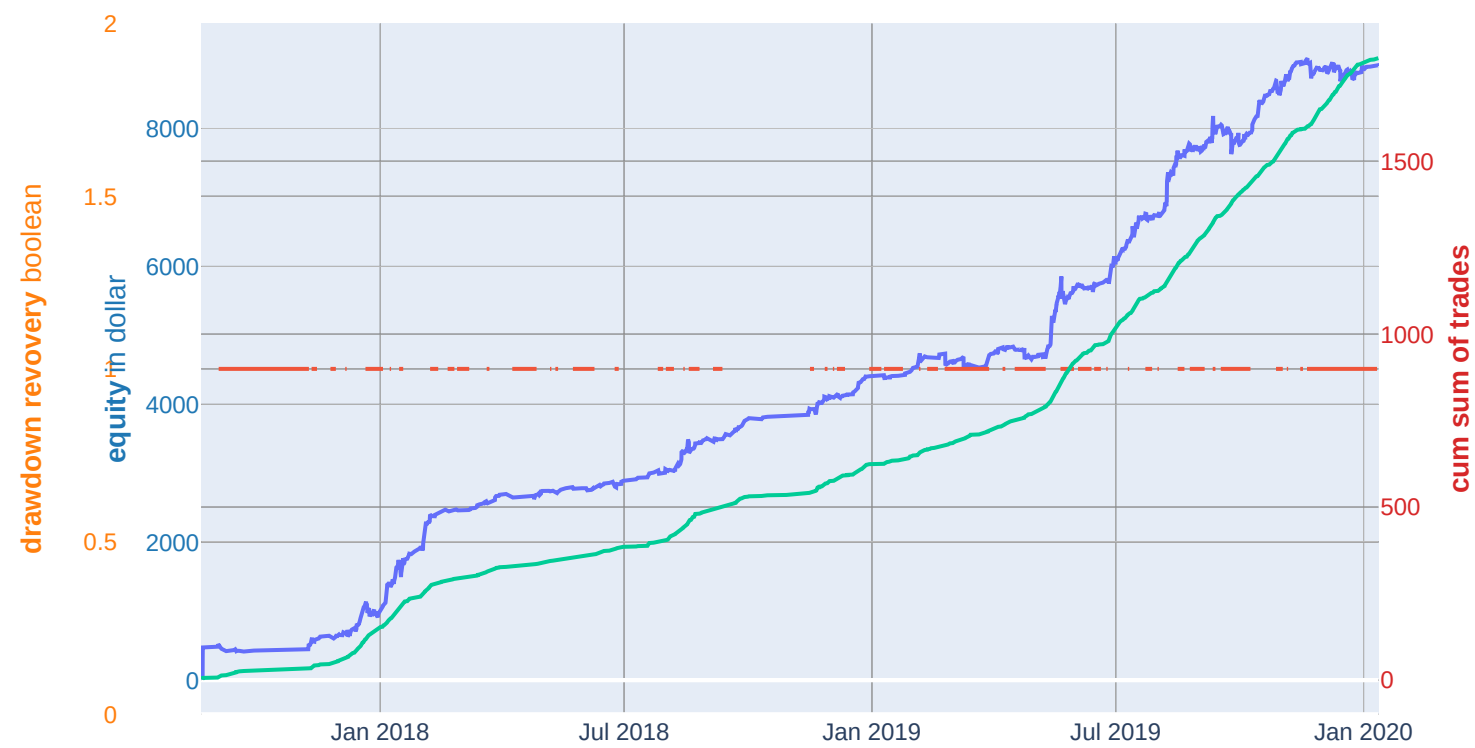
| | pair | profitperc | open_time | close_time | index | duration | open_rate | close_rate | open_at_end | sell_reason | profitabs | |
|------|----------|------------|---------------------------|---------------------------|-------|----------|-----------|------------|-------------|-------------|-----------|---------|
| 0 | ETH/USDT | 0.009001 | 2017-08-21 19:00:00+00:00 | 2017-08-21 19:15:00+00:00 | 443 | 15 | 328.4700 | 332.090 | False | sell_signal | 3.6200 | Tema_50 |
| 1797 | OGN/USDT | -0.013832 | 2020-01-11 23:15:00+00:00 | 2020-01-11 23:45:00+00:00 | 272 | 30 | 0.1771 | 0.175 | True | force_sell | -0.0021 | Tema_50 |

Out[18]: 487.0

Out[19]: Text(0.5, 1.0, 'backtest distribution results')



Backtest Equity and drawdown recovery



| | A | B |
|---|--------------------------|---------|
| 1 | parameter | Value |
| 2 | nb_trades | 1798 |
| 3 | total_net_profit | 8904.08 |
| 4 | fees_spread_amount | 3596 |
| 5 | winning_perc | 0.7 |
| 6 | lose_perc | 0.3 |
| 7 | durbin_watson | 1.92 |
| 8 | nb_trades_open_same_time | 0 |
| 9 | max_drawdown_perc | 0.55 |

| | A | B | C |
|----|---|---------|--|
| 1 | parameter | Value | in_thresold |
| 2 | annualized profit | 3722.78 | 1000 |
| 3 | profit factor | 1.74 | 1.5 |
| 4 | Average trade net profit | 4.95 | 3 |
| 5 | Tharp Expectancy | 0.22 | 0.1 |
| 6 | max drawdown total profit ratio | 0.06 | 0.33 |
| 7 | mc risk of ruin pct | 0.05 | 0.1 |
| 8 | mc median drawdown pct | 0.39 | 0.4 |
| 9 | mc median return pct | 3.75 | 0.4 |
| 10 | mc return drawdown ratio | 9.65 | 2 |
| 11 | Equity curve slope | | Ideally rises at 45-degree angle |
| 12 | Equity curve flat periods | | Short in duration |
| 13 | Equity curve drawdown, depth and duration | | Proportional to overall curve |
| 14 | Equity curve fuzziness | | Small is ideal |
| 15 | Min number of trades | | 30 to 100 trades minimum per strategy rule |

