stategy name *

start equity 1000 ruin equity 700 nb iterations 1000

stake amount 1000 max open trades 1 fees 0.002 spread 0

annual profit 1000 profit factor 1.5 tharp expectency 0.1 avg trade profit 3

max drawdown to… 0.33 mc risk o… 0.1 mc median dr… 0.4 mc median … 0.4 mc return dra… 2

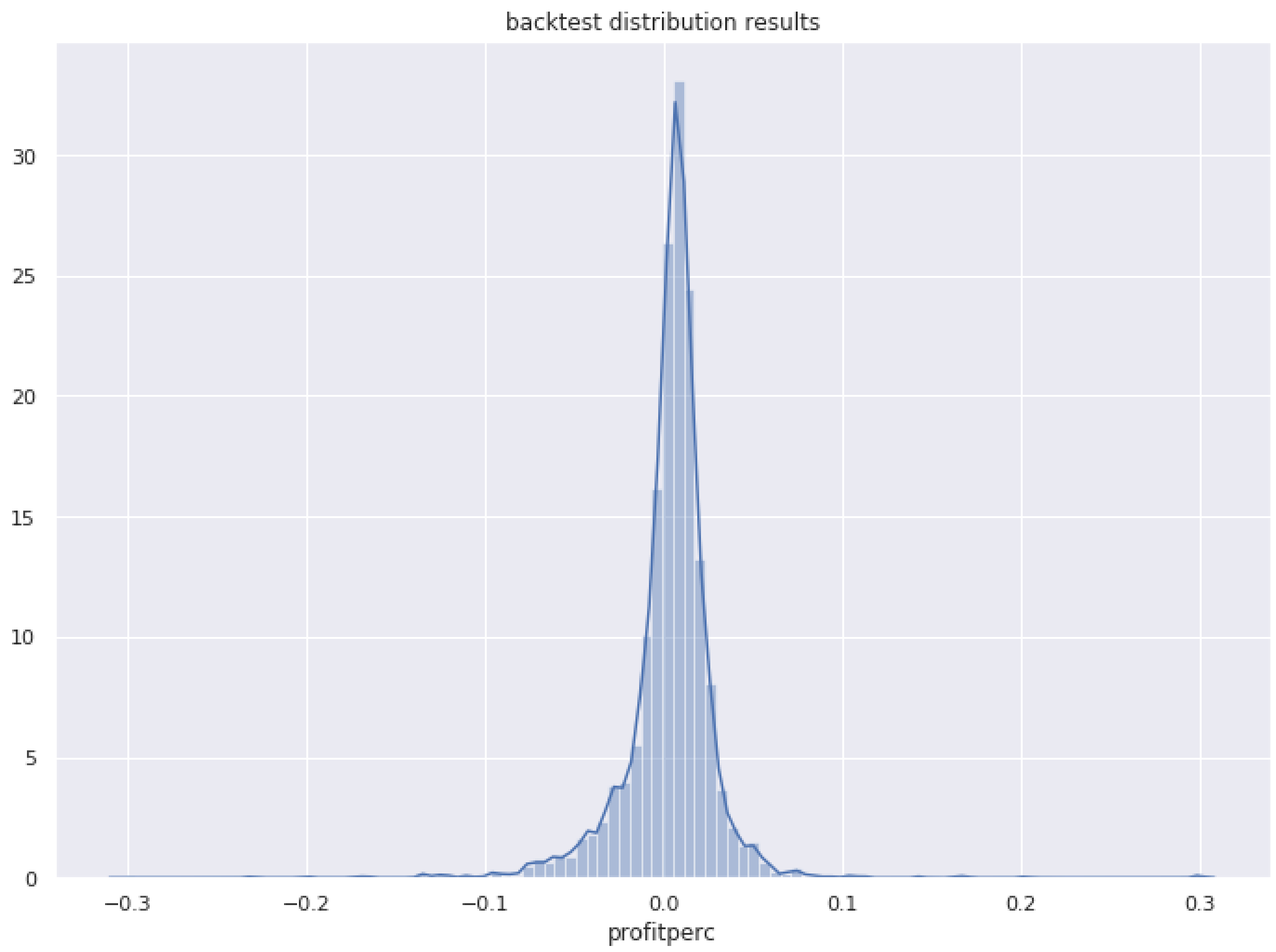
```
first and last row
```

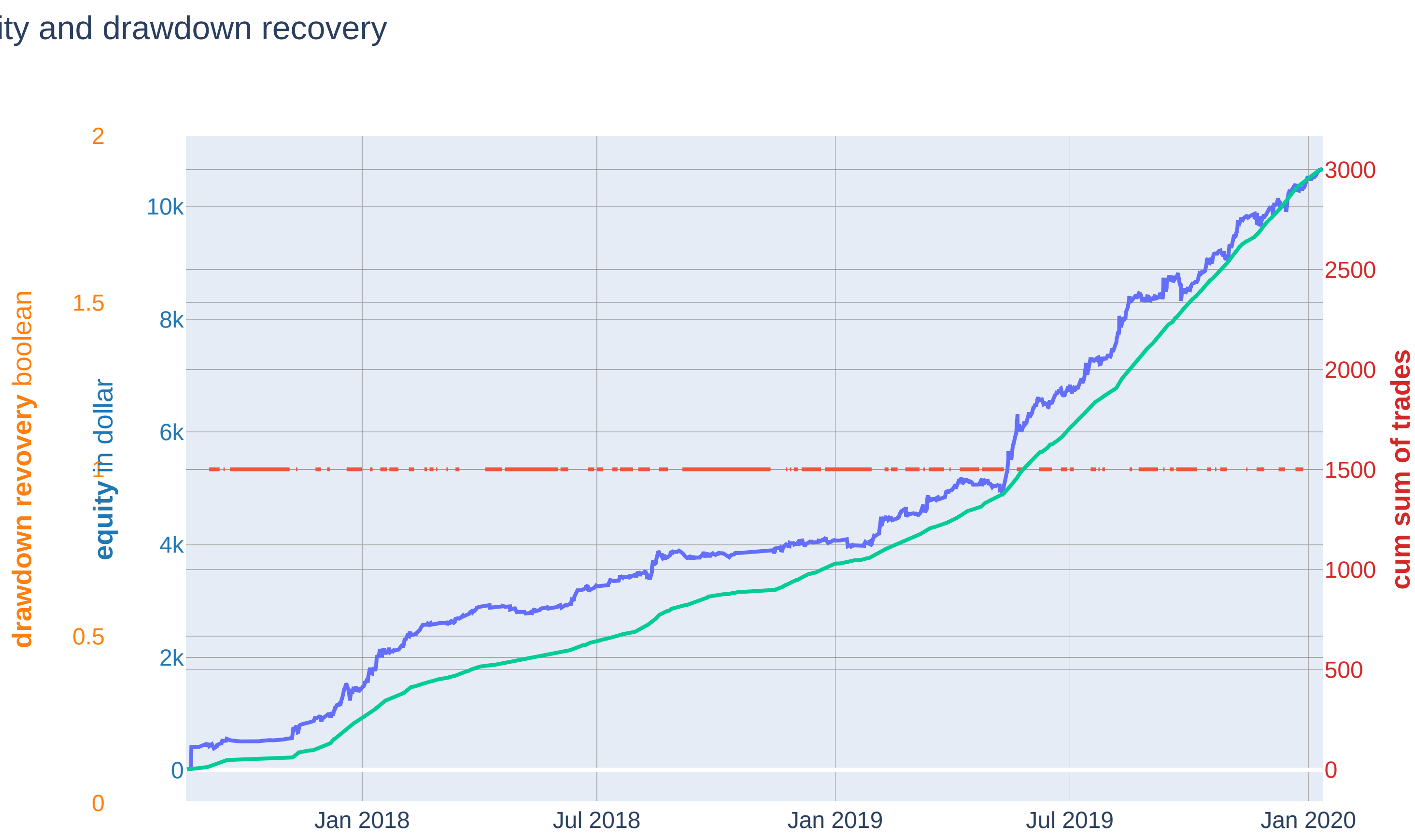
Out[3]:

	pair	profitperc	open_time	close_time	index	duration	open_rate	close_rate	open_at_end	sell_reason	profitabs	
0	BTC/USDT	0.012276	2017-08-18 19:15:00+00:00	2017-08-18 19:45:00+00:00	156	30	4031.3900	4089.050	False	sell_signal	57.6600	Tema_50
3001	OGN/USDT	-0.011600	2020-01-11 23:30:00+00:00	2020-01-11 23:45:00+00:00	273	15	0.1767	0.175	True	force_sell	-0.0017	Tema_50

Out[6]: 577.0

Out[7]: Text(0.5, 1.0, 'backtest distribution results')





	A	B
1	parameter	Value
2	nb_trades	3002
3	total_net_profit	10638.05
4	fees_spread_amount	6004
5	winning_perc	0.68
6	lose_perc	0.32
7	durbin_watson	2.04
8	nb_trades_open_same_time	0
9	max_drawdown_perc	0.5

	A	B	C
1	parameter	Value	in_threesold
2	annualized profit	4432.52	1000
3	profit factor	1.54	1.5
4	Average trade net profit	3.54	3
5	Tharp Expectancy	0.17	0.1
6	max drawdown total profit ratio	0.05	0.33
7	mc risk of ruin pct	0.07	0.1
8	mc median drawdown pct	0.42	0.4
9	mc median return pct	4.40	0.4
10	mc return drawdown ratio	10.43	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