

strategy name

*

start equity

100

ruin equity

70

nb iterations

1000

stake amount

30

max open trades

1

fees

0.002

spread

0

annual profit

1000

profit factor

1.5

tharp expectancy

0.1

avg trade profit

3

max drawdown total profit ratio

0.33

mc risk of ruin pct

0.1

mc median drawdown pct

0.4

mc median return pct

0.4

mc return drawdown ratio

2

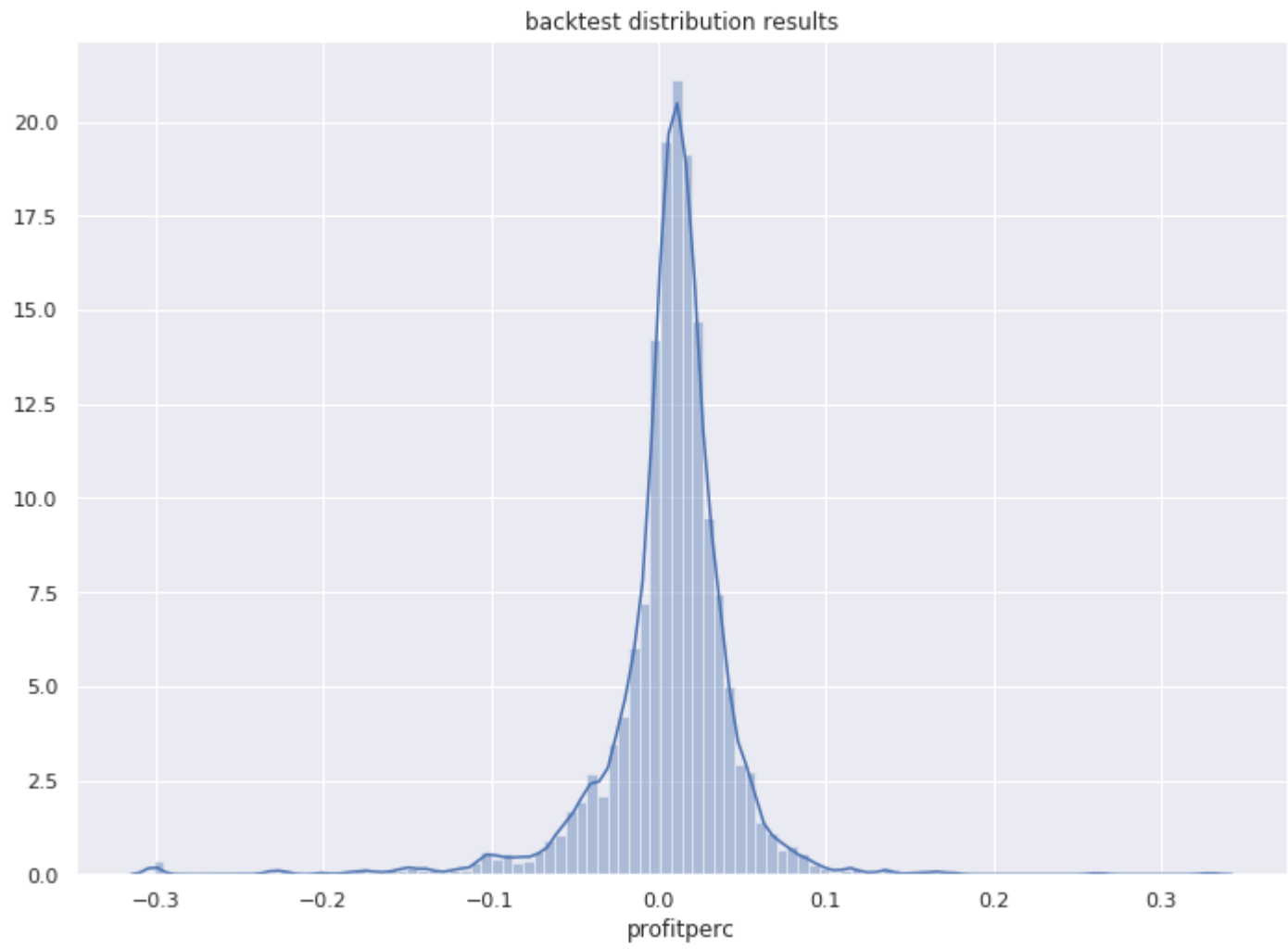
first and last row

Out[96]:

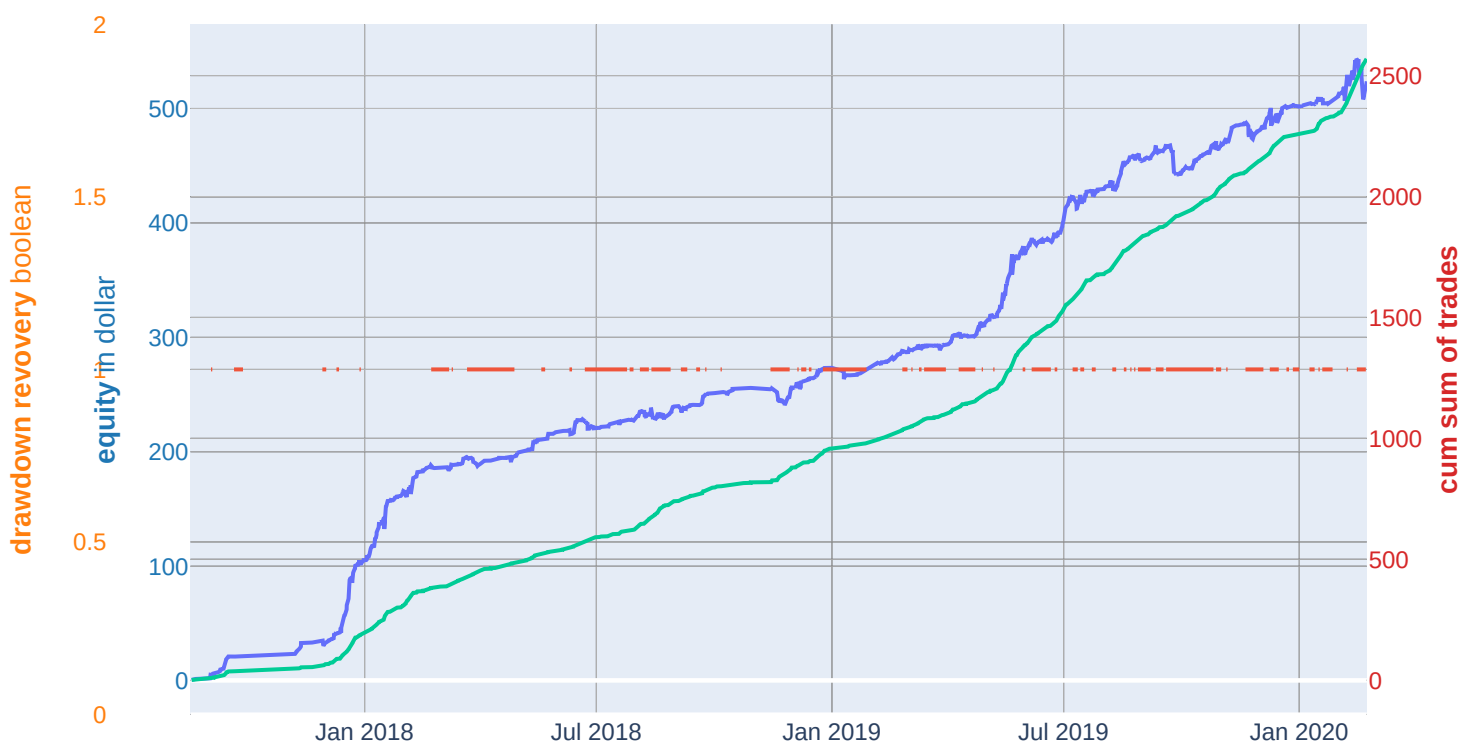
	pair	profitperc	open_time		close_time		index	duration	open_rate	close_rate	open_at_end	sell_reason	profitabs	profit_amount	cum_profit_amount
0	BTC/USDT	0.020902	2017-08-18 21:15:00+00:00	2017-08-18 22:30:00+00:00	164	75	3971.0900	4062.2100	False	sell_signal	91.120	0.627060	0.627060		
2568	XTZ/USDT	0.014189	2020-02-22 17:45:00+00:00	2020-02-22 19:15:00+00:00	14522	90	3.3294	3.3834	False	sell_signal	0.054	0.425662	523.698431		

Out[99]: 454.0

Out[100]: Text(0.5, 1.0, 'backtest distribution results')



Backtest Equity and drawdown recovery



	A	B
1	parameter	Value
2	nb_trades	2569
3	total_net_profit	523.7
4	fees_spread_amount	154.14
5	winning_perc	0.71
6	lose_perc	0.29
7	durbin_watson	1.59
8	nb_trades_open_same_time	164
9	max_drawdown_perc	1.18

	A	B	C	D
1	parameter	Value	in_thresold	status
2	annualized profit	208.45	1000	NOK
3	profit factor	1.73	1.5	OK
4	Average trade net profit	0.20	3	NOK
5	Tharp Expectancy	0.21	0.1	OK
6	max drawdown total profit ratio	0.07	0.33	OK
7	mc risk of ruin pct	0.00	0.1	OK
8	mc median drawdown pct	0.16	0.4	OK
9	mc median return pct	2.10	0.4	OK
10	mc return drawdown ratio	13.08	2	OK
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	