

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 total profit ratio mc risk of ruin pct mc median drawdown pct mc median return pct mc return drawdown ratio

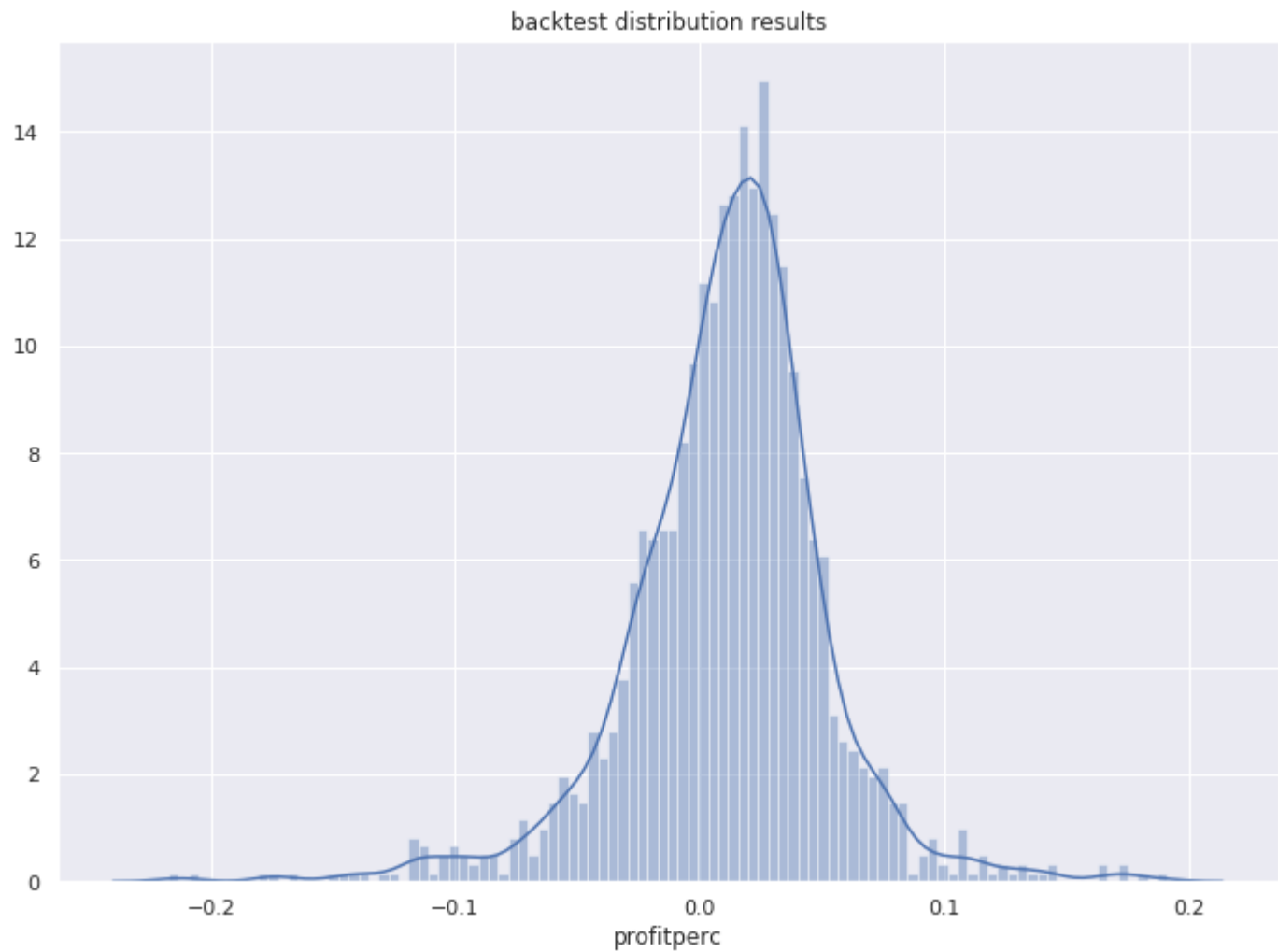
first and last row

Out[107]:

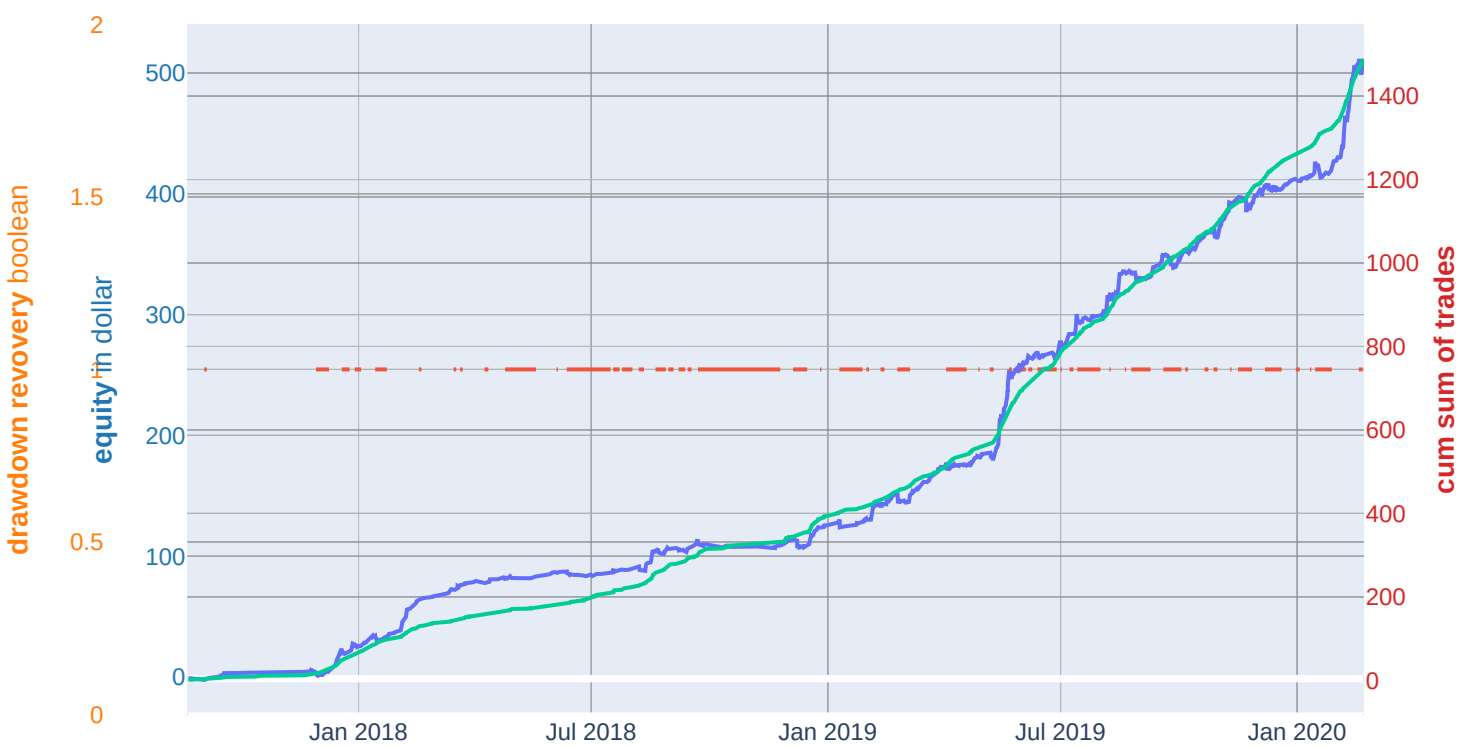
	pair	profitperc	open_time		close_time	index	duration	open_rate	close_rate	open_at_end	sell_reason	profitabs	profit_amount	cum_profit_amount
0	ETH/USDT	-0.028919	2017-08-21 18:15:00+00:00	2017-08-22 00:00:00+00:00	440	345	329.9400	321.040	False	sell_signal	-8.9000	-0.867561	-0.867561	
1488	RLC/USDT	-0.066851	2020-02-21 19:45:00+00:00	2020-02-22 08:15:00+00:00	9570	750	0.7048	0.659	False	sell_signal	-0.0458	-2.005534	508.283791	

Out[110]: 473.0

Out[111]: Text(0.5, 1.0, 'backtest distribution results')



Backtest Equity and drawdown recovery



	A	B
1	parameter	Value
2	nb_trades	1489
3	total_net_profit	508.28
4	fees_spread_amount	89.34
5	winning_perc	0.67
6	lose_perc	0.33
7	durbin_watson	1.53
8	nb_trades_open_same_time	53
9	max_drawdown_perc	0.43

	A	B	C	D
1	parameter	Value	in_thresold	status
2	annualized profit	202.98	1000	NOK
3	profit factor	2.12	1.5	OK
4	Average trade net profit	0.34	3	NOK
5	Tharp Expectancy	0.37	0.1	OK
6	max drawdown total profit ratio	0.03	0.33	OK
7	mc risk of ruin pct	0.00	0.1	OK
8	mc median drawdown pct	0.11	0.4	OK
9	mc median return pct	2.02	0.4	OK
10	mc return drawdown ratio	19.19	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	