

strategy name

Tenkan

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

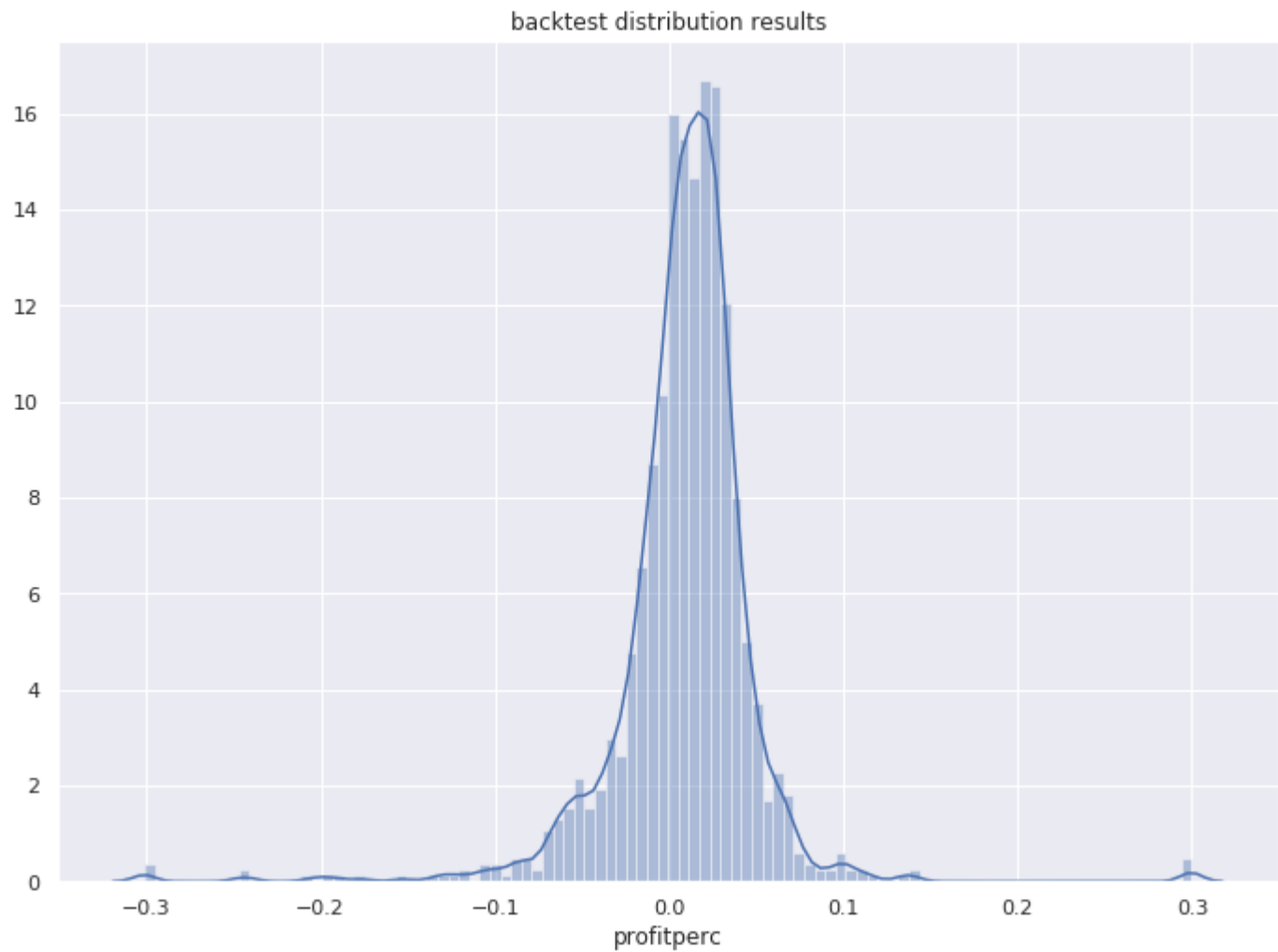
first and last row

Out[118]:

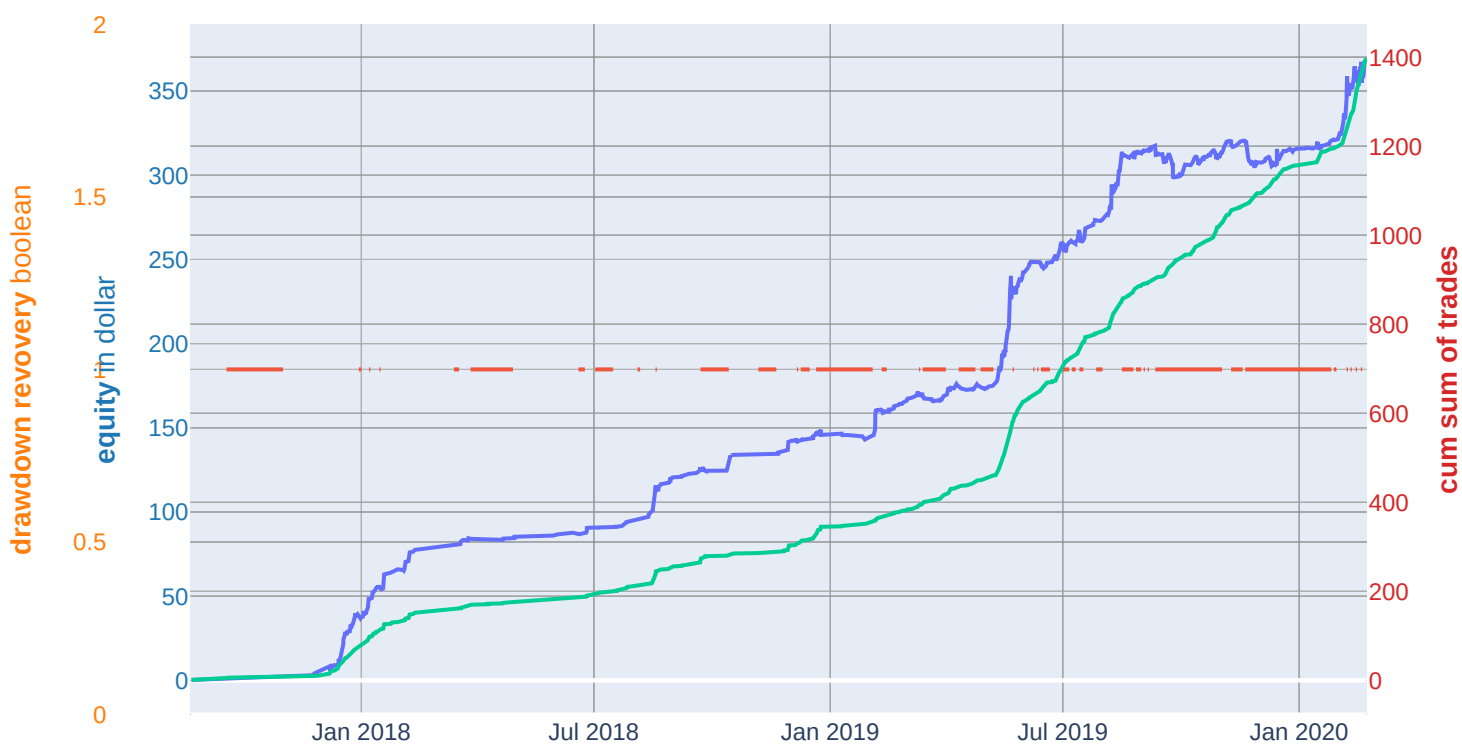
	pair	profitperc	open_time		close_time	index	duration	open_rate	close_rate	open_at_end	sell_reason	profitabs	profit_amount	cum_profit_amount
0	ETH/USDT	0.009001	2017-08-21 19:00:00+00:00	2017-08-21 19:15:00+00:00	443	15	328.4700	332.0900	False	sell_signal	3.6200	0.270023	0.270023	
1395	ALGO/USDT	0.021479	2020-02-22 15:00:00+00:00	2020-02-22 15:45:00+00:00	23579	45	0.4421	0.4525	False	sell_signal	0.0104	0.644373	369.085758	

Out[121]: 469.0

Out[122]: Text(0.5, 1.0, 'backtest distribution results')



Backtest Equity and drawdown recovery



	A	B
1	parameter	Value
2	nb_trades	1396
3	total_net_profit	369.09
4	fees_spread_amount	83.76
5	winning_perc	0.69
6	lose_perc	0.31
7	durbin_watson	1.78
8	nb_trades_open_same_time	71
9	max_drawdown_perc	0.65

	A	B	C	D
1	parameter	Value	in_thresold	status
2	annualized profit	147.39	1000	NOK
3	profit factor	1.95	1.5	OK
4	Average trade net profit	0.26	3	NOK
5	Tharp Expectancy	0.29	0.1	OK
6	max drawdown total profit ratio	0.05	0.33	OK
7	mc risk of ruin pct	0.00	0.1	OK
8	mc median drawdown pct	0.12	0.4	OK
9	mc median return pct	1.48	0.4	OK
10	mc return drawdown ratio	12.17	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	