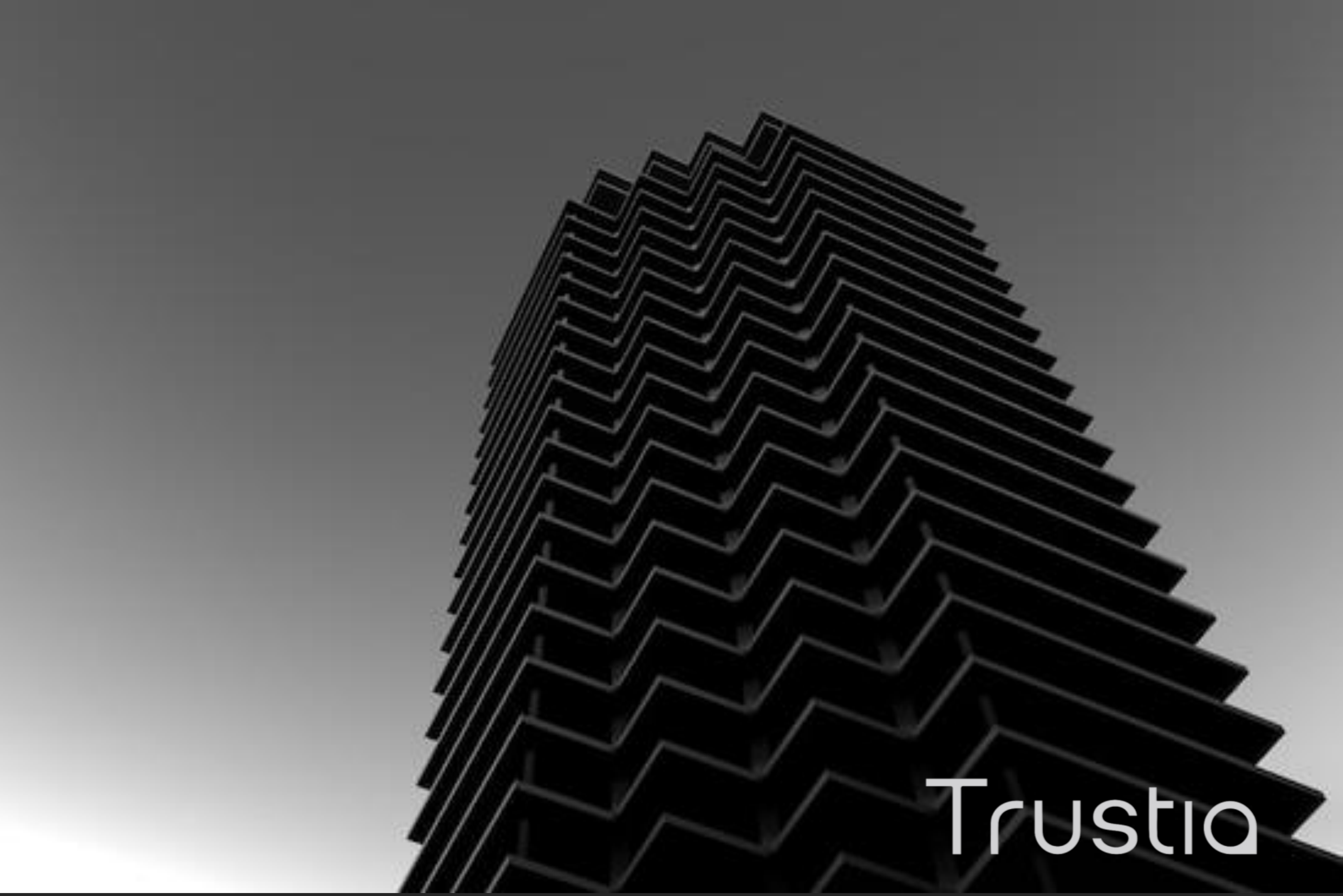


Backtesting Report

Client – 26/04/2023

STRATEGY OVERVIEW

Strategy Creation Date : 26/04/2023

Backtest Date : From: 2023/04/25 13:00:00
To: 2023/05/16 08:30:00

Cryptocurrencies : BTCUSDT, ETHUSDT, BNBUSDT
30 min

TECHNICAL INDICATORS

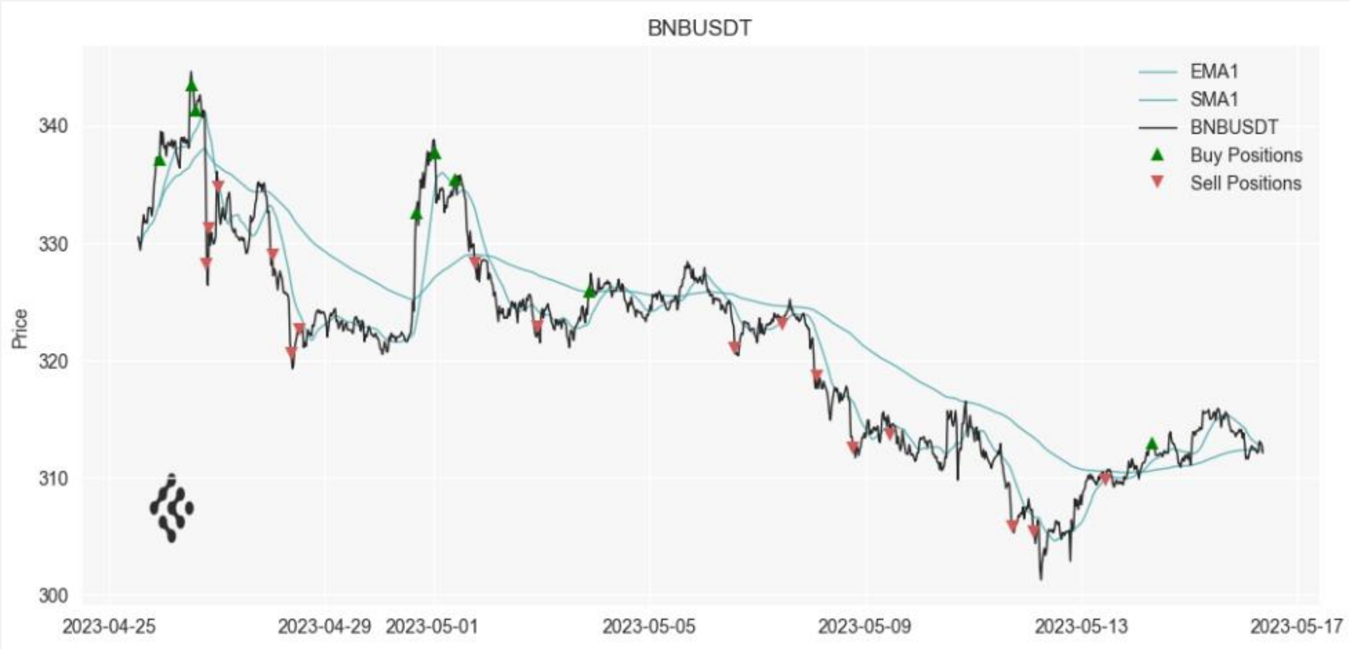
Simple Moving Average Period: 30 min
Length: 20

Price/SMA cross

Exponential Moving Average Period: 30 min
Length: 200

Price/EMA cross

BNB/USDT



Performance

40$
+4.00%

Number of Position

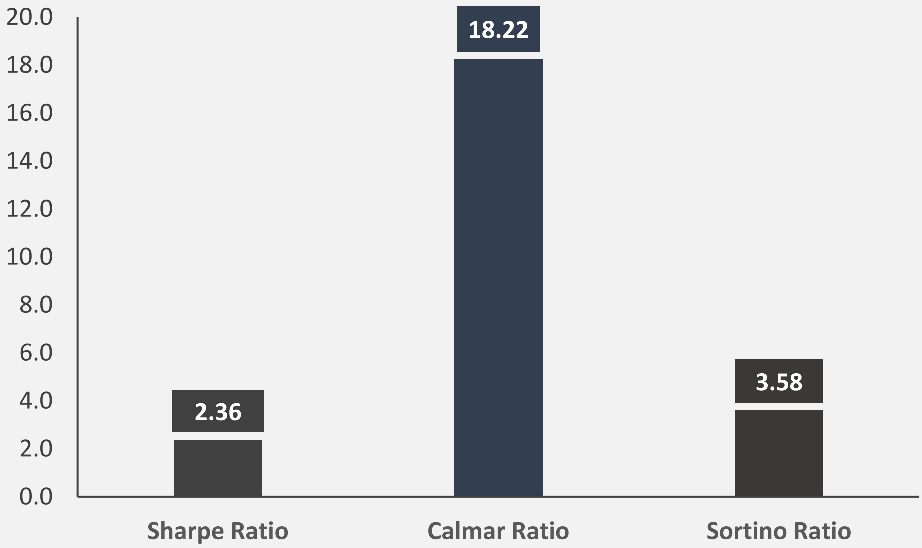
Long Position: 8
Short Position 16

Win Ratio

Take Profit: 9
Stop Loss: 15

Risk Measures

Annual Return: +83%
Volatility: 31%
Maximum Drawdown: -4%



BTC/USDT

Performance

40$
+4.00%

Number of Position

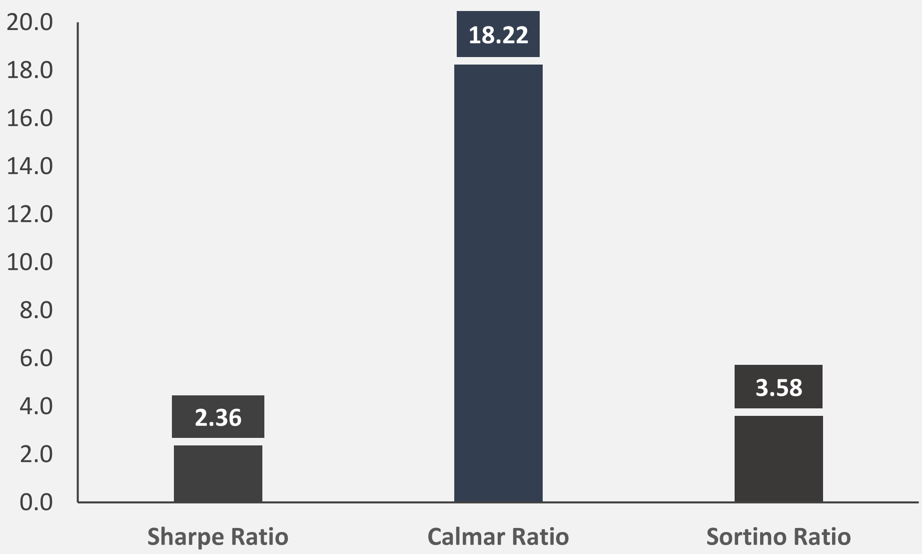
Long Position: 8
Short Position 16

Win Ratio

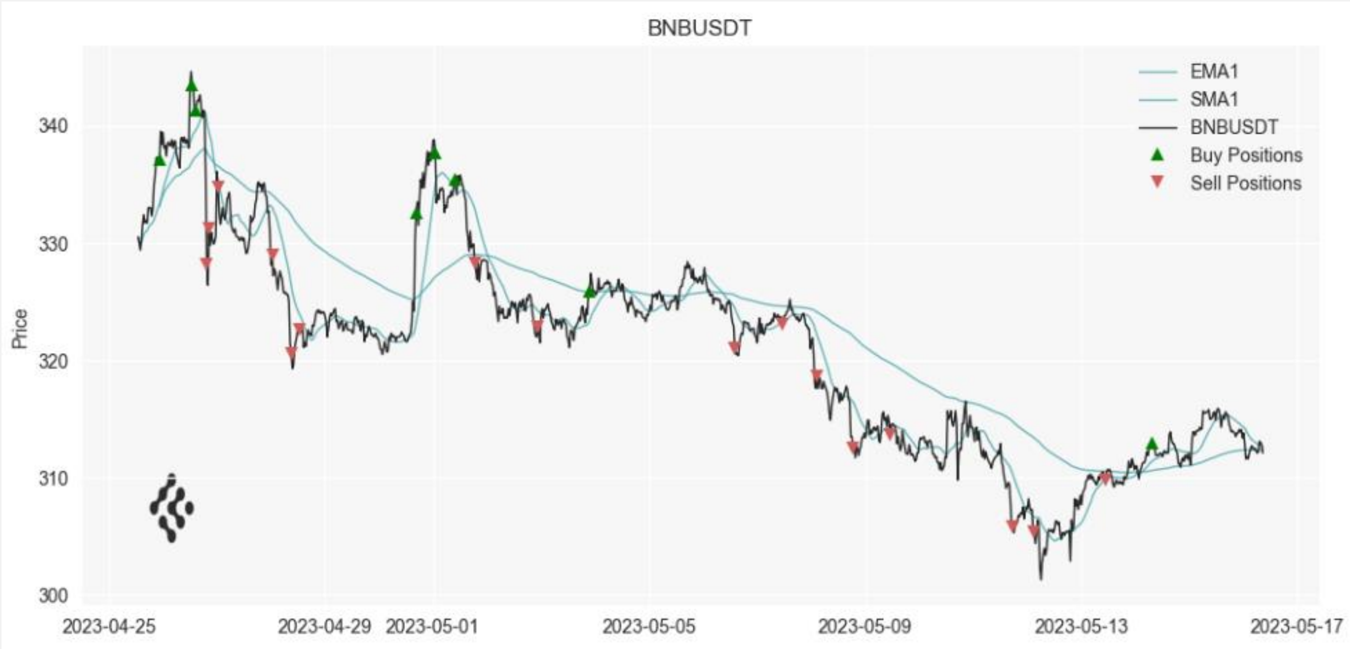
Take Profit: 9
Stop Loss: 15

Risk Measures

Annual Return: +83%
Volatility: 31%
Maximum Drawdown: -4%



ETH/USDT



Performance

40$
+4.00%

Number of Position

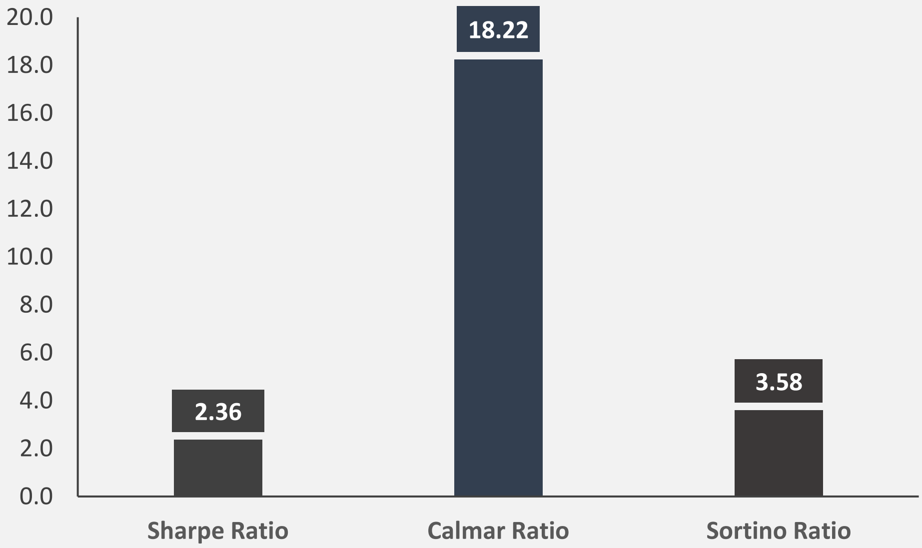
Long Position: 8
Short Position 16

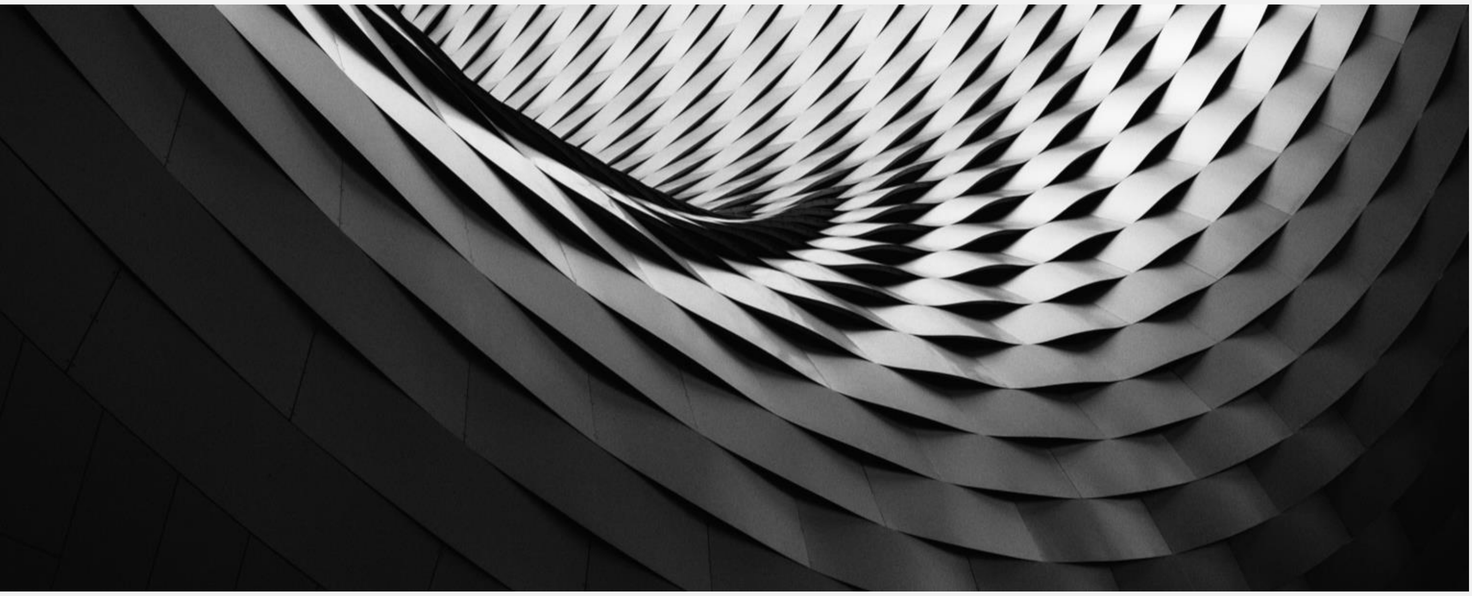
Win Ratio

Take Profit: 9
Stop Loss: 15

Risk Measures

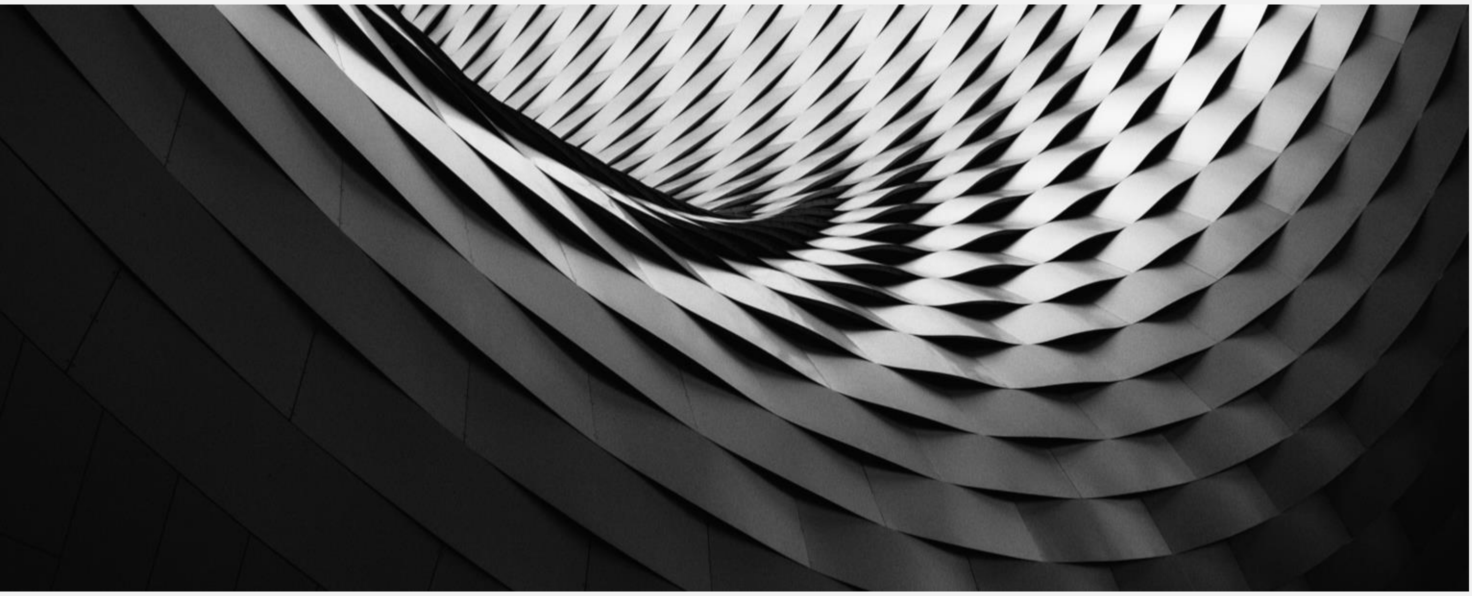
Annual Return: +83%
Volatility: 31%
Maximum Drawdown: -4%





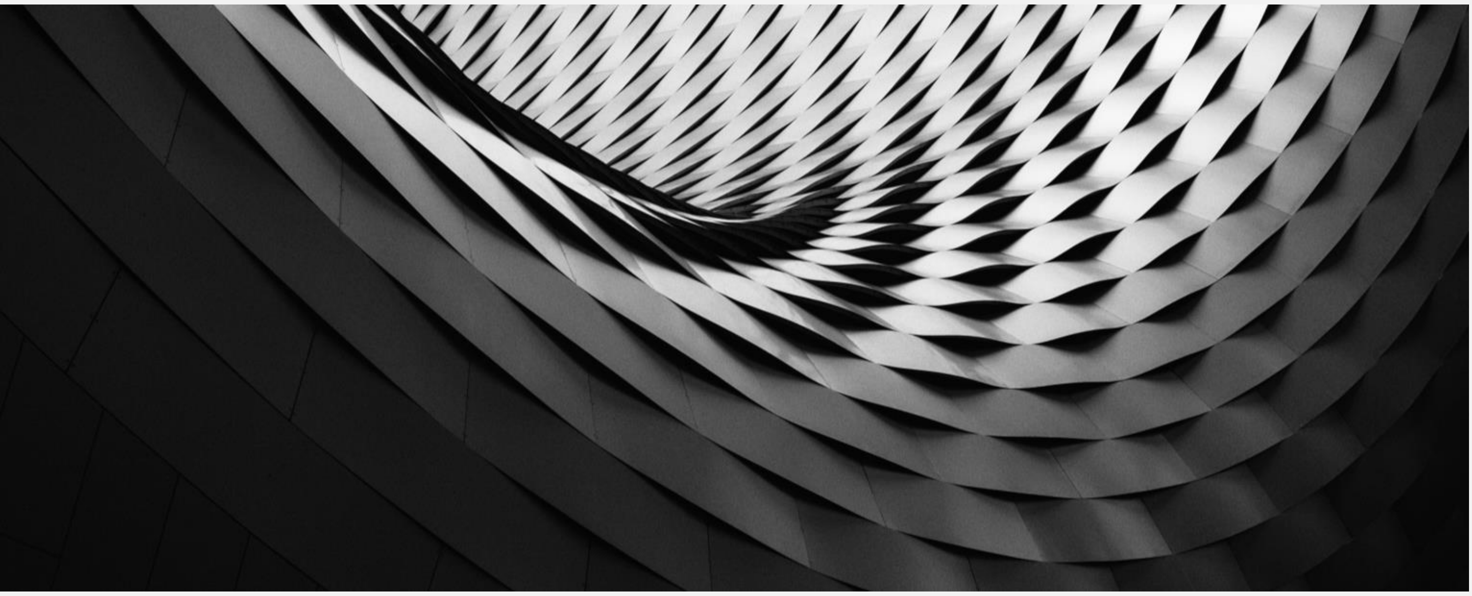
History - Performance

	Annual Return	Adjusted Return	Volatility	Maximum Drawdown	Downside Deviation	Sharpe Ratio	Calmar Ratio	Sortino Ratio
Maximum	0.835817	0.748079	0.401452	-0.041058	0.280789	2.362631	18.220195	3.583344
Average	-0.218437	-0.255790	0.371783	-0.095845	0.252770	-0.477695	1.969727	-0.646717
Minimum	-0.782201	-0.792610	0.316630	-0.131130	0.208766	-1.995156	-6.266547	-2.949183
Standard Deviation	0.913746	0.870075	0.047810	0.048099	0.038581	2.461718	14.073756	3.668132

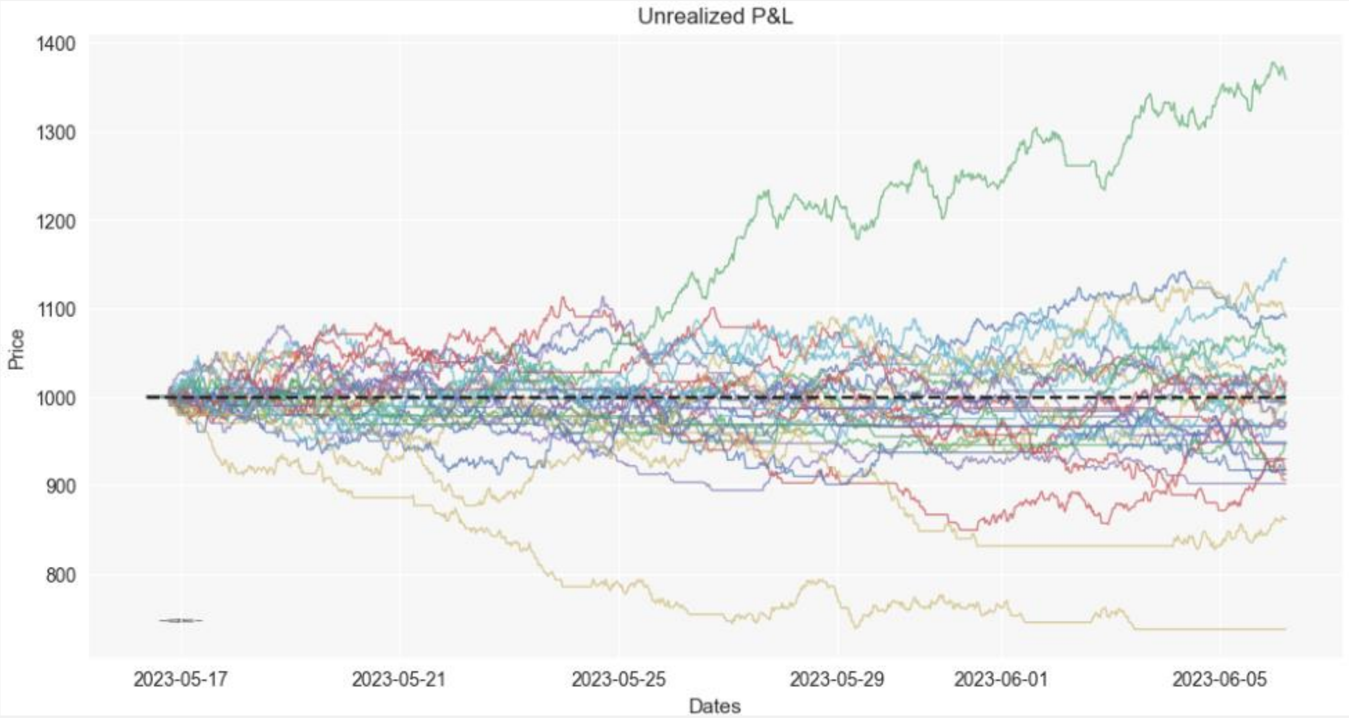


Shuffled History - Performance

	Annual Return	Adjusted Return	Volatility	Maximum Drawdown	Downside Deviation	Sharpe Ratio	Calmar Ratio	Sortino Ratio
Maximum	10.495565	9.946163	0.410304	-0.059972	0.305899	32.572250	165.845868	50.583630
Average	2.967027	2.777432	0.371441	-0.120259	0.265747	9.526221	51.706202	15.067601
Minimum	-0.838832	-0.846534	0.305357	-0.156792	0.196628	-2.123434	-5.399078	-2.872384
Standard Deviation	6.520038	6.208429	0.057526	0.052600	0.060120	19.958848	98.847857	30.758322



Monte Carlo Simulations - Performance



	Annual Return	Adjusted Return	Volatility	Maximum Drawdown	Downside Deviation	Sharpe Ratio	Calmar Ratio	Sortino Ratio
Maximum	213.678306	NaN	0.500855	-0.043496	0.362795	NaN	NaN	NaN
Average	7.548146	NaN	0.409164	-0.110164	0.292306	NaN	NaN	NaN
Minimum	-0.995179	NaN	0.293341	-0.268873	0.212016	NaN	NaN	NaN
Standard Deviation	38.998695	NaN	0.073025	0.055004	0.052265	NaN	NaN	NaN