Backtesting.py is a API / Python framework for inferring viability of trading strategies on historical (past) data. For this exercise we used a SMA crossover strategy with a 50 day window for the fast moving average and 100 for the slow ma.

Using $10,000 as an initial investment, whenever the fast-moving average crosses the slow ma in an uptrend we go long on the position and whenever it crosses in a downtrend, we close the position and remain out.

* We used the output to produce a chart with:
  + Plot Equity growth/loss with an interactive chart
  + Show peak return %, final return %, Max Drawdown % and Max drawdown duration (days) within the chart
  + Plot price chart with “slow” and “fast” moving averages to show crossovers
  + Plot volume
* Show the following information:
  + Star and end dates for the simulation
  + Duration in days
  + The final amount of money at the end of the investment period
  + Return on investment in %
  + Sharpe Ratio
  + Sortino Ratio