**PySystemTrade Backtest export data as CSV files.**

According to the client, we must provide as a CSV file the data used by the system to calculated stadistics (P&L, DrawDown,SharpRatio,etc…)

We reduce the CSV column’s to **DATETIME,PRICE,POSITION,COMBINEDFORECAST,P&L.**

Now, i’m going to detail were each column come from (Except DATETIME).

The first column we’re going to detail, is price, for this column we use [get\_raw\_price](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "data-object) method of the class CsvFuturesData (Inheretad from FuturesData/data). This method shows Intraday prices (BackAdjusted)

Next, it’s the turn of position. This is an importante column, the position is the number of contract that we buy or sell, we use [get\_buffered\_position](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "accounting-stage) method, because it gives us a round up or down position what translate inot a whole contract.This is the buffered position at portfolio level, so it depends on the instrument. This method internally calls notional position and rounUp or down.

We continue with [CombinedForecast](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "position-sizing-stage-chapters-9-and-10-of-book), this is a tricky part, so we’re gonna try to be punctual. The result depends on multiple factor like: [ForecastScalar](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "forecast-scaling-and-capping-stage-chapter-7-of-book), [ForecastCap](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "forecast-scaling-and-capping-stage-chapter-7-of-book), [ForecastWeight](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "forecast-scaling-and-capping-stage-chapter-7-of-book) and [ForecastDivMultiplier](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "forecast-scaling-and-capping-stage-chapter-7-of-book), in the actual system, all those parameters are estimated. Combined Forecast method, which is the linear combination of indi vidual forecasts with ForecastDivMultiplier applied. (Read [this](https://github.com/pauljherrera/pysystemtrades-backtests/blob/master/pysystemtrade/docs/userguide.md" \l "stage-wiring) to a better understanding of how the system work)

We strongly recommend read [this](https://github.com/robcarver17/pysystemtrade/blob/master/docs/userguide.md" \l "using-the-standard-account-class) section of the docs, whic will give you a better understanding about how the P&L are calculated. Remember the previous section about how stage are wired together. In this particular case, we use portfolio.to\_frame()[item].cumsum() which give us individual profit&loss per instrument.