

Result for strategy BtcRegimeStrat

BACKTESTING REPORT

| Pair | Trades | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% |
|----------|--------|--------------|-----------------|--------------|----------------|-----|------|------|------|
| CRO/USDT | 17 | 5.08 | 316.721 | 31.67 | 23:46:00 | 12 | 1 | 4 | 70.6 |
| BTC/USDT | 22 | 0.3 | 24.863 | 2.49 | 1 day, 6:08:00 | 11 | 3 | 8 | 50.0 |
| ETH/USDT | 20 | -0.39 | -27.045 | -2.7 | 1 day, 9:45:00 | 9 | 2 | 9 | 45.0 |
| TOTAL | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 |

LEFT OPEN TRADES REPORT

| Pair | Trades | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% |
|-------|--------|--------------|-----------------|--------------|--------------|-----|------|------|------|
| TOTAL | 0 | 0.0 | 0.000 | 0.0 | 0:00 | 0 | 0 | 0 | 0 |

ENTER TAG STATS

| Enter Tag | Entries | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% |
|-----------|---------|--------------|-----------------|--------------|----------------|-----|------|------|------|
| OTHER | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 |
| TOTAL | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 |

EXIT REASON STATS

| Exit Reason | Exits | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% |
|--------------------|-------|--------------|-----------------|--------------|-----------------|-----|------|------|------|
| roi | 37 | 3.98 | 529.848 | 52.98 | 1 day, 7:06:00 | 31 | 6 | 0 | 100 |
| exit_signal | 14 | -1.82 | -86.857 | -8.69 | 1 day, 11:34:00 | 1 | 0 | 13 | 7.1 |
| trailing_stop_loss | 8 | -4.55 | -128.452 | -12.85 | 11:38:00 | 0 | 0 | 8 | 0 |
| TOTAL | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 |

MIXED TAG STATS

| Enter Tag | Exit Reason | Trades | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% |
|-----------|--------------------|--------|--------------|-----------------|--------------|-----------------|-----|------|------|------|
| | roi | 37 | 3.98 | 529.848 | 52.98 | 1 day, 7:06:00 | 31 | 6 | 0 | 100 |
| | exit_signal | 14 | -1.82 | -86.857 | -8.69 | 1 day, 11:34:00 | 1 | 0 | 13 | 7.1 |
| TOTAL | trailing_stop_loss | 8 | -4.55 | -128.452 | -12.85 | 11:38:00 | 0 | 0 | 8 | 0 |
| TOTAL | | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 |

SUMMARY METRICS

| Metric | Value |
|-------------------------------|--------------------------------|
| Backtesting from | 2023-03-24 08:00:00 |
| Backtesting to | 2024-12-31 00:00:00 |
| Trading Mode | Spot |
| Max open trades | 3 |
| Total/Daily Avg Trades | 59 / 0.09 |
| Starting balance | 1000 USDT |
| Final balance | 1314.538 USDT |
| Absolute profit | 314.538 USDT |
| Total profit % | 31.45% |
| CAGR % | 16.68% |
| Sortino | 1.68 |
| Sharpe | 0.54 |
| Calmar | 17.33 |
| SQN | 2.34 |
| Profit factor | 2.44 |
| Expectancy (Ratio) | 5.33 (0.41) |
| Avg. daily profit | 0.486 USDT |
| Avg. stake amount | 350.588 USDT |
| Total trade volume | 42102.812 USDT |
| Best Pair | CRO/USDT 31.67% |
| Worst Pair | ETH/USDT -2.70% |
| Best trade | CRO/USDT 14.03% |
| Worst trade | BTC/USDT -5.59% |
| Best day | 74.93 USDT |
| Worst day | -16.256 USDT |
| Days win/draw/lose | 20 / 591 / 18 |
| Min/Max/Avg. Duration Winners | 0d 08:00 / 1d 16:00 / 1d 05:24 |
| Min/Max/Avg. Duration Losers | 0d 01:00 / 2d 13:00 / 1d 02:31 |
| Max Consecutive Wins / Loss | 8 / 7 |
| Rejected Entry signals | 0 |
| Entry/Exit Timeouts | 0 / 0 |
| Min balance | 948.191 USDT |
| Max balance | 1314.538 USDT |
| Max % of account underwater | 5.36% |
| Absolute drawdown | 62.47 USDT (5.36%) |
| Drawdown duration | 229 days 22:00:00 |
| Profit at drawdown start | 165.855 USDT |
| Profit at drawdown end | 103.385 USDT |
| Drawdown start | 2024-03-05 15:00:00 |
| Drawdown end | 2024-10-21 13:00:00 |
| Market change | 138.54% |

Backtested 2023-03-24 08:00:00 -> 2024-12-31 00:00:00 | Max open trades : 3

STRATEGY SUMMARY

| Strategy | Trades | Avg Profit % | Tot Profit USDT | Tot Profit % | Avg Duration | Win | Draw | Loss | Win% | Drawdown |
|----------------|--------|--------------|-----------------|--------------|----------------|-----|------|------|------|------------------|
| BtcRegimeStrat | 59 | 1.45 | 314.538 | 31.45 | 1 day, 5:32:00 | 32 | 6 | 21 | 54.2 | 62.47 USDT 5.36% |