

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
	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%