Backtest results of BTC trading under different algorithms

report generated on 2021-05-31

Table 1: Historical Risk/Return (2019-12-10 ~ 2021-05-30), buyhold

	no leverage	3x leverage	5x leverage
Average 30-day return	14.1%	6.2%	1.1%
Best 30-day period	119.4% (2020-12-10 ~ 2021-01-09)	118.2% (2020-12-10 ~ 2021-01-09)	117.0% (2020-12-10 ~ 2021-01-09)
Worst 30-day period	-52.8% (2020-02-11 ~ 2020-03-12)	-92.8% (2020-02-13 ~ 2020-03-14)	-99.8% (2020-02-15 ~ 2020-03-16)
Standard deviation	25.7%	37.1%	44.7%
30-day periods with a loss	157 of 508	172 of 508	174 of 508

Table 2: Historical Risk/Return (2019-12-10 ~ 2021-05-17), algo1 long

	no leverage	3x leverage	5x leverage
Average 30-day return	19.5%	28.6%	38.4%
Best 30-day period	82.4% (2020-12-16 ~ 2021-01-15)	242.0% (2020-12-16 ~ 2021-01-15)	403.3% (2020-12-16 ~ 2021-01-15)
Worst 30-day period	-22.6% (2021-04-13 ~ 2021-05-13)	-63.7% (2021-04-13 ~ 2021-05-13)	-89.9% (2021-04-13 ~ 2021-05-13)
Standard deviation	18.9%	48.9%	82.1%
30-day periods with a loss	41 of 232	51 of 232	53 of 232

Table 3: Historical Risk/Return (2020-02-04 ~ 2021-05-07), algo1 short

	2x leverage	3x leverage	5x leverage
Average 30-day return	5.1%	4.4%	3.1%
Best 30-day period	66.2% (2020-03-07 ~ 2020-04-06)	108.0% (2020-03-07 ~ 2020-04-06)	191.8% (2020-03-07 ~ 2020-04-06)
Worst 30-day period	-19.5% (2021-04-04 ~ 2021-05-04)	-35.8% (2020-05-11 ~ 2020-06-10)	-69.2% (2020-05-11 ~ 2020-06-10)
Standard deviation	16.2%	24.2%	42.4%
30-day periods with a loss	23 of 48	23 of 48	31 of 48