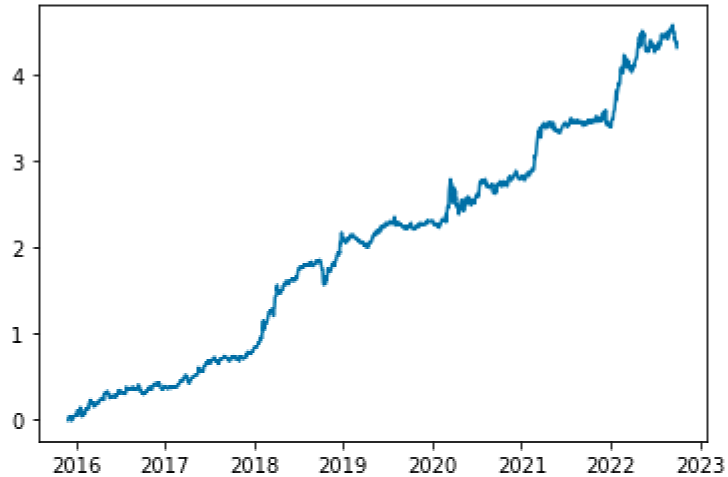
Backtest of a real trading strategy I developed and currently have deployed in production

Backtest cumulative performance (PL) graph



- Y-axis is growth, so 1 means 100% growth, etc.

Stats

- 50%+ historical annualized return from 2016 to present
- 1500+ trades
- ~0 correlation with underlying asset(s)