**Backtesting Results for BTC/USDT Trading Strategy**

**Summary of Mean Reversion Signals:**

**0 61829**

**Name: Mean\_Reversion\_Signal, dtype: int64**

**Model Accuracy: 68.04%**

**Classification Report:**

**precision recall f1-score support**

**-1.0 0.68 0.66 0.67 6110**

**1.0 0.68 0.70 0.69 6256**

**accuracy 0.68 12366**

**macro avg 0.68 0.68 0.68 12366**

**weighted avg 0.68 0.68 0.68 12366**

**ROC AUC Score**

**0.7570410834404211**

**Performance Metrics for Investment\_Doubling:**

- Total Trades: **391**

- Winning Trades: **24324**

- Losing Trades: **23974**

- Win Rate: **6220.97%**

- Max Drawdown: **99.56%**

- Average Winning Trade: **0.01**

- Average Losing Trade: **-0.01**

**Performance Metrics for Signal\_MA:**

- Total Trades: **391**

- Winning Trades: **24171**

- Losing Trades: **23969**

- Win Rate: **6181.84%**

- Max Drawdown: **57.40%**

- Average Winning Trade**: 0.01**

- Average Losing Trade: - **0.01**

**Performance Metrics for Signal\_BuyHold:**

- Total Trades: **1**

- Winning Trades: **24324**

- Losing Trades: **23974**

- Win Rate: **2432400.00%**

- Max Drawdown: **81.49%**

- Average Winning Trade: **0.01**

- Average Losing Trade: -**0.01**

**Additional Performance Metrics:**

**1. Gross Profit:**

- datetime 2018-01-01 15:27:00: 157220.456743

- datetime 2022-01-30 21:30:00: 157220.456743

**2. Net Profit:**

- datetime 2018-01-01 15:27:00: 134096.426209

- datetime 2022-01-30 21:30:00: 134096.426209

**3. Gross Loss:**

- datetime 2018-01-01 15:27:00: 23124.030534

- datetime 2022-01-30 21:30:00: 23124.030534

**4. Max Drawdown:**

- datetime 2018-01-01 15:27:00: 319.427802

- datetime 2022-01-30 21:30:00: 319.427802

**5. Buy and Hold Return of BTC:**

- 2754821.00%

**6. Sharpe Ratio:**

- 0.00399625259188629

**7. Sortino Ratio:**

- -142353.28949096226

**8. Total Closed Trades:**

- datetime 2018-01-01 15:27:00: 391

- datetime 2022-01-30 21:30:00: 391

**9. Number of Winning Trades:**

- datetime 2018-01-01 15:27:00: 31287

- datetime 2022-01-30 21:30:00: 31287

**10. Number of Losing Trades:**

- datetime 2018-01-01 15:27:00: 30459

- datetime 2022-01-30 21:30:00: 30459

**11. Average Winning Trade (in USDT):**

- datetime 2018-01-01 15:27:00: 5.025105

- datetime 2022-01-30 21:30:00: 5.025105

**12. Average Losing Trade (in USDT):**

- datetime 2018-01-01 15:27:00: 0.759185

- datetime 2022-01-30 21:30:00: 0.759185

**13. Largest Winning Trade (in USDT): datetime**

2018-01-01 15:27:00 133660.666667

2022-01-30 21:30:00 133660.666667

**14. Largest Losing Trade (in USDT): datetime**

2018-01-01 15:27:00 195.411394

2022-01-30 21:30:00 195.411394

**15. Average Holding Duration per Trade:**

1.617416339139858e-05 days

**16. Max Dip: datetime**

2018-01-01 15:27:00 -192.94115

2022-01-30 21:30:00 -192.94115

**17. Average Dip: datetime**

2018-01-01 15:27:00 -99.966529

2022-01-30 21:30:00 -99.966529