

paul90317 /
OKX_metrics

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Projects

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OKX_metrics

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Build and Run

1. install python3
2. put trade history to trades.json
3. run command `python3 metrices.py`

Result

- ROI = -0.007324068847216057%
- Win Rate = 22.5%
- MDD = -0.005459911354858151%
- Odds Ratio = 0.2903225806451613
- Profit Factor = 0.3154451570613693
- Sharpe Ratio = -0.7562716302573089

Reference

- [ROI Formula](#)
- [Win Rate Formula](#)
- [MDD Formula Formula](#)
- [Odds Ratio Formula](#)
- [Profit Factor Formula](#)
- [Sharpe Ratio Formula \(suppose risk-free return is 0\)](#)