

ATTA Algorithm Summary

@AllthingsTA

Max drawdown over 30 days	14%
Max upside over 30 days	17%
Available capital allocated per trade	10%
Leverage	5x
Max gain/loss possible per trade	2%
Max percent of portfolio locked in trades	44.79%
Max # of trades open at one time	6
Average trade duration	12 hours
Average time between trades	21 hours

Risk vs. Reward based on Profit (TP)

TP	Risk/Reward
0	-1:1
1	.5:1
2	1:1

Algorithm comparison

- A : Base algorithm
- B : Base algorithm with custom logic

TP	A	B	Change
0	27.84%	22.77%	-5.07%
1	32.77%	34.48%	1.71%
2	39.39%	42.75%	3.36%

Compounded results

- Timeframe: Feb 10, 2018 - Dec 31, 2019

	Start Value (BTC)	End Value (BTC)	Net Profit	Trade Count	Avg. profit per trade (including fees)
A	1	0.81	-19%	1801	-0.011%
B	1	2.06	106%	786	0.262%

Conclusions

- Loss rate **reduced by ~5%** and win rate **improved by ~5%**
- Net profit **changed from -19% to +106%**
- Trade count **reduced over 50%** (1801 => 786)
- Average profit per trade **improved by a factor of over 20x** (-0.011% => 0.262%)