Simulator > Strategy

$ strategyv1-3390

Total Return : 160.59%

Total trades : 281

🕐 1h 📅

🪙 sui

Forecast ⓘ	Forecast Time ⓘ	Next Forecast ⓘ
-		06 Aug 2025 07:00:00
Entry Price ⓘ	Current Price ⓘ	Current PNL ⓘ
3.48897	0	0%

Historical performance ⓘ

1d Return	7d Return	15d Return
-2.42%	3.49%	-17.75%
30d Return	45d Return	60d Return
-9.11%	-6.90%	5.97%

Strategies

General

name	strategyv1_3390
symbol	sui
time horizon	1h
data exchange	bybit
use_ml	False
use_pattern	True
use_filters	True
is_live	True
simulator	True
execution	False
priority	ml
use_fib_levels	False
use_head_shoulders	False
use_cup_handle	False

EMA

ema_window	18

Filters

filters_use_rsi	False
filters_use_stoch_rsi	False
filters_use_bbands	False
filters_use_sma	False
filters_use_ema	True
filters_use_macd	False
filters_use_psar	False
filters_use_adx	True
filters_use_stoch_osc	False
filters_use_longshort	False
filters_percent_required	46

ADX

adx_window	10

Patterns Use

patterns_use_complete_patterns	True
patterns_use_incomplete_patterns	bat,cypher
patterns_list_complete_patterns	butterfly,cypher
patterns_list_incomplete_patterns	bat,cypher
patterns_window	7
patterns_sl_ratio	0.6
patterns_tp1_ratio	0.8
patterns_tp2_ratio	2.0
patterns_allowed_error	0.58
patterns_tie_breaker	ml

Live

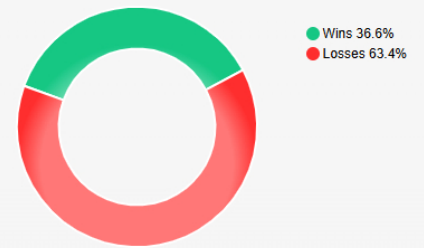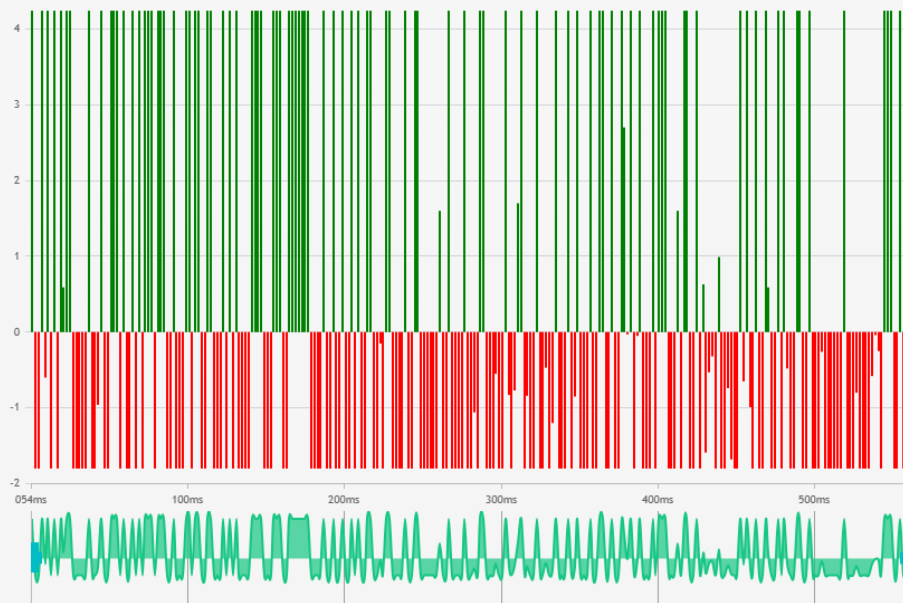|	
live_tp_sl	static
live_tp_percent	4.3
live_sl_percent	1.74

Cummulative PNL
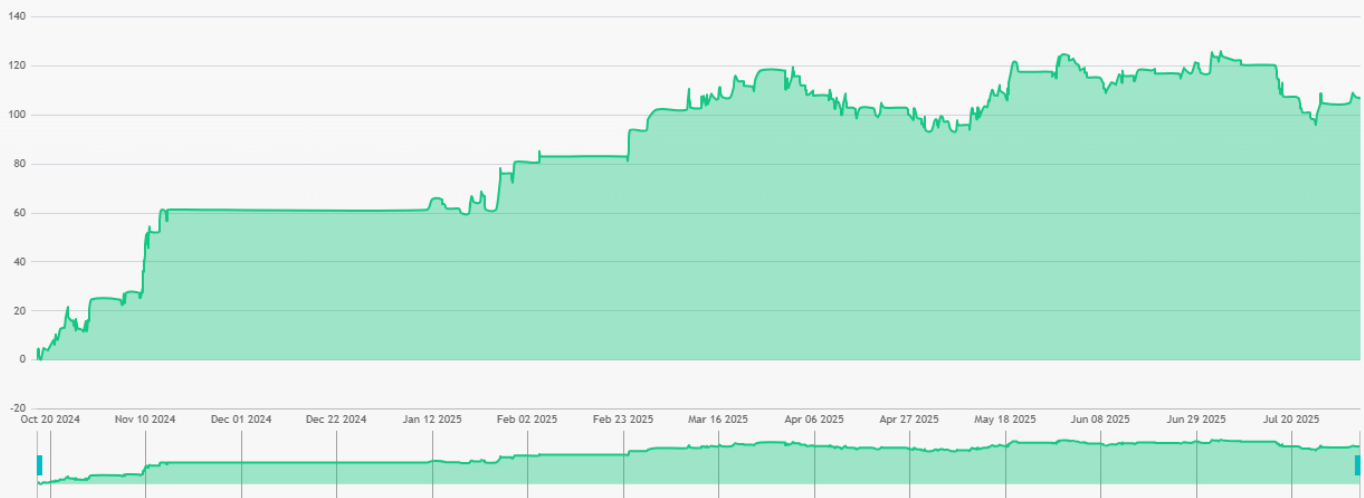
In-depth Analysis and Details

Individual PNL

5

Win/Loss

Comprehensive Evaluatory Metrics

Performance Metrics

Returns

Total Return	160.59
Daily Return	0.72
weekly return	2.53
monthly return	8.78
CAGR (Compound Annual Growth Rate)	232.46

Ratios

sharpe ratio	1.49
sortino ratio	3.11
calmar ratio	8.94
alpha	42.26
beta	0.06
r2	0.01
information ratio	-0.05
treynor ratio	28.14
profit factor	1.34
omega ratio	1.34
gain to pain ratio	-1.34
payoff ratio	5.97
cpc ratio	0.22
risk return ratio	0.09
common sense ratio	2.35

Profitability Metrics

Profits and Losses

total profit	413.2
total loss	
net profit	104.6
risk return ratio	0.09
common sense ratio	2.35
conditional drawdown at risk	-7.32
avg profit per trade	4.01
avg loss per trade	-0.67
profit loss ratio	5.97

Risk Metrics

Drawdowns

max drawdown	-26
max drawdown days	21
avg drawdown	-8.86
avg drawdown days	5.63
current drawdown	-19.6
current drawdown days	0
drawdown duration	290
conditional drawdown at risk	-7.32
ulcer index	10.9
risk of ruin	4.46

Value at Risk (VaR)

var_95	-3.47
cvar_95	-4.39

Deviations

downside deviation	1.53

Volatility

volatility	2.54
annualized volatility	48.61

Statistical Metrics

Distribution Metrics

skewness	0.43
kurtosis	6.82

Monthly and Weekly Metrics

Weekly

winning weeks	22
losing weeks	20

Monthly

winning months	5
losing months	5
positive months (%)	50
negative months (%)	50

Trade Metrics

Long Trades

Total long Return	-100
avg long Return per trade	-100
num long trades	-100
win rate long trades	-100
avg long trade duration	-100
max long trade Return	-100
min long trade Return	-100
Long Trades Percent	-100

Short Trades

Total Short Return	-100
avg short Return per trade	-100
num short trades	-100
win rate short trades	-100
avg short trade duration	-100
max short trade Return	-100
min short trade Return	-100
Short Trades Percent	-100

Overall Trades

number of trades	281
win rate	36.65
loss rate	63.35
average win	4.01
average loss	-0.67
average trade duration	0.52
largest win	4.24
largest loss	-1.8
consecutive wins	1
consecutive losses	25
avg trade return	0.19
profitability per trade	0.37
common sense ratio	2.35
recovery factor	4.02

Strategy Ledger

#	Time	Action	Price	Quantity	PNL Percent	PNL Sum	Balance

#	Time	Action	Price	Quantity	PNL Percent	PNL Sum	Balance
1	04 Aug 2025 13:35:00	stop_loss	3.48897	2652.0963	-1.8	104.6	2604.36
2	04 Aug 2025 10:00:00	sell	3.4293	2652.0963	-0.12	106.4	2652.1
3	04 Aug 2025 10:00:00	direction_change	3.4293	2668.8377	-0.57	106.52	2653.69
4	03 Aug 2025 22:00:00	buy	3.4468	2668.8377	-0.06	107.09	2668.84
5	03 Aug 2025 08:03:31	stop_loss	3.4252	2719.3874	-1.8	107.15	2670.44
6	02 Aug 2025 17:00:00	sell	3.3666	2719.3874	-0.06	108.95	2719.39
7	02 Aug 2025 16:16:00	take_profit	3.344332	2610.3429	4.24	109.01	2721.02
8	02 Aug 2025 02:00:00	sell	3.4946	2610.3429	-0.06	104.77	2610.34
9	27 Jul 2025 00:46:00	stop_loss	4.134289	2659.7932	-1.8	104.83	2611.91
10	26 Jul 2025 18:00:00	buy	4.2075	2659.7932	-0.06	106.63	2659.79

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