Gekko UI

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Backtest

Select a dataset

	EXCHANGE	CURRENCY	ASSET	FROM	TO	DURATION
●	binance	USDT	ADA	2021-01-01 00:24	2021-05-06 02:24	4 months, 3 days, 8 hours
○	binance	USDT	ADA	2021-08-26 23:24	2021-08-27 02:24	3 hours

Adjust range

Strategy

Strategy:

StochRSI

Candle Size

4

hours

Warmup period (in 4 hour candles):

10

(will use 1 day, 16 hours of data as history)

Parameters

StochRSI Parameters:

```
interval = 3

[thresholds]
low = 20
high = 80
persistence = 3
```

Paper trader

Settings:

```
feeMaker = 0.25
feeTaker = 0.25
feeUsing = 'maker'
slippage = 0.05

[simulationBalance]
asset = 1
currency = 100
```

Backtest

Backtest result

START TIME	2021-01-02 16:23:00	AMOUNT OF TRADES	58
END TIME	2021-05-06 02:25:00	SHARPE RATIO	105.63
TIMESPAN	4 months	START BALANCE	100.17820
START PRICE	0.17820	FINAL BALANCE	523.90848
END PRICE	1.46800	SIMULATED PROFIT	
MARKET	723.79349%		422.97654%

Roundtrips

Entry at (UTC)	Exit at (UTC)	Exposure	Entry balance	Exit balance	P&L	Profit
2021-01-03 08:24	2021-01-05 20:24	3 days	99.924	143.818	43.89	43.93%
2021-01-08 04:24	2021-01-09 20:24	2 days	143.458	173.727	30.27	21.10%
2021-01-10 20:24	2021-01-12 08:24	2 days	173.293	177.462	4.17	2.41%
2021-01-13 04:24	2021-01-14 00:24	20 hours	177.019	197.639	20.62	11.65%
2021-01-15 20:24	2021-01-16 08:24	12 hours	197.145	206.910	9.77	4.95%
2021-01-18 20:24	2021-01-19 16:24	20 hours	206.393	214.447	8.05	3.90%
2021-01-20 04:24	2021-01-21 00:24	20 hours	213.911	223.014	9.10	4.26%
2021-01-21 12:24	2021-01-22 12:24	a day	222.456	217.620	4.84	-2.17%
2021-01-26 04:24	2021-01-28 12:24	2 days	217.076	218.937	1.86	0.86%
2021-01-30 04:24	2021-01-30 20:24	16 hours	218.390	228.818	10.43	4.78%
2021-01-31 12:24	2021-02-01 12:24	a day	228.246	226.690	1.56	-0.68%

2021-02-13 12:24	2021-02-15 16:24	2 days	226.123	218.101	8.02	-3.55%
2021-02-22 00:24	2021-02-23 00:24	a day	217.556	220.942	3.39	1.56%
2021-02-23 12:24	2021-02-24 12:24	a day	220.390	256.028	35.64	16.17%
2021-02-26 08:24	2021-02-27 12:24	a day	255.388	332.242	76.85	30.09%
2021-02-28 04:24	2021-03-05 16:24	6 days	331.411	306.534	24.88	-7.51%
2021-03-11 00:24	2021-03-13 12:24	3 days	305.768	310.065	4.30	1.41%
2021-03-14 00:24	2021-03-18 04:24	4 days	309.290	393.347	84.06	27.18%
2021-03-19 00:24	2021-03-19 12:24	12 hours	392.364	420.558	28.19	7.19%
2021-03-21 00:24	2021-03-24 12:24	4 days	419.507	396.439	23.07	-5.50%
2021-03-25 00:24	2021-03-26 00:24	a day	395.448	411.328	15.88	4.02%
2021-03-27 04:24	2021-04-04 12:24	8 days	410.300	406.800	3.5	-0.85%
2021-04-07 12:24	2021-04-08 08:24	20 hours	405.783	418.957	13.17	3.25%
2021-04-10 20:24	2021-04-13 20:24	3 days	417.910	487.548	69.64	16.66%
2021-04-14 20:24	2021-04-19 00:24	4 days	486.329	438.712	47.62	-9.79%
2021-04-19 16:24	2021-04-20 16:24	a day	437.615	431.808	5.81	-1.33%
2021-04-23 04:24	2021-04-23 20:24	16 hours	430.729	461.351	30.62	7.11%
2021-04-24 20:24	2021-04-26 12:24	2 days	460.198	505.196	45.00	9.78%
2021-04-30 00:24	2021-05-02 20:24	3 days	503.933	523.908	19.98	3.96%

Use Gekko at your own risk.

Using Gekko v0.6.8 and Gekko UI v0.2.3.