Backtesting Result for demo market making strategy

using the huobi swap BTC-USDT 2021-04-13 data to do the backtesting

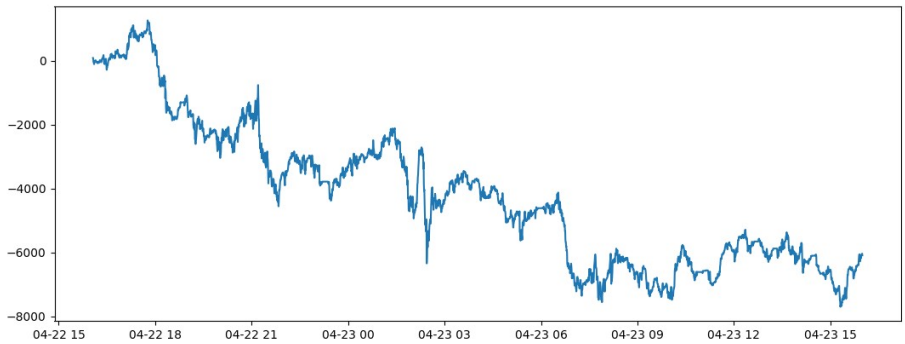
we set the active trade commission as 0.00025 and passive trade commission as -0.0002

benchmark_strategy

set target_spread = 0.001 which (ShortPrice – LongPrice) / market_price >= 0.001, the ShortPrice is your submit price of the sell order and the LongPrice is your submit price of the buy order

backtesting result:

profit	Transactions times
-6040.11	3553

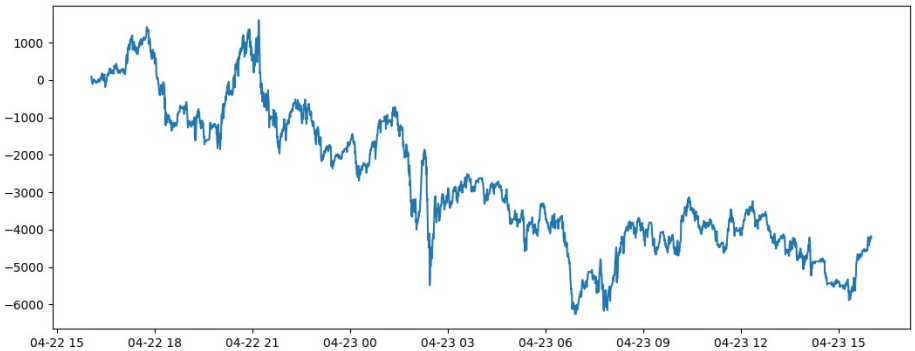


vpin_spread_strategy

set target_spread = 0.001 * max(0.,- 0.5 + abs(vpin)),

backtesting result:

profit	Transactions times
-4174.38	3303

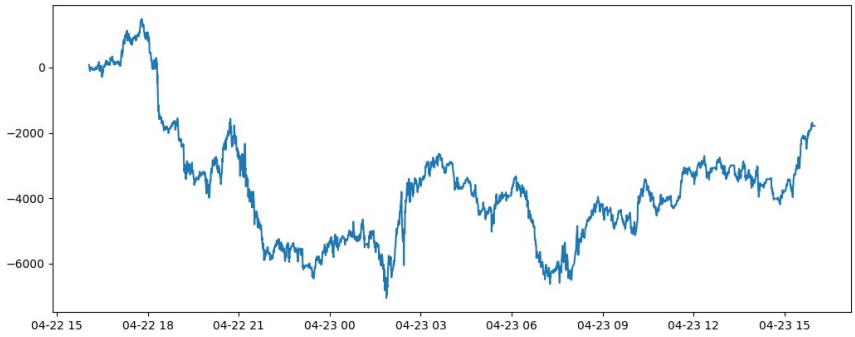


floating_spread_strategy

set target_spread = max(0.001 .,market_range), while market_range is the max marketprice – min marketprice in 10 seconds

backtesting result:

profit	Transactions times
-1784.75	2832



Filter_volume_strategy

set target_spread = max(0.001 .,market_range), while market_range is the max marketprice – min marketprice in 10 seconds

and let (ask_price – bid_price) / market_price >= target_spread,

subject to $min_{(i,j)}\ AccumulateVolume$,

$$while\ AccumulateVolume = \sum_{j=1}^{LongPrice > BidPrice[j]} BidVolume[j] + \sum_{i=1}^{ShortPrice > AskPrice[i]} AskVolume[i]$$

backtesting result:

profit	Transactions times
14665.5	6373