

BTCUSD 1D Performance Data

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Parameters

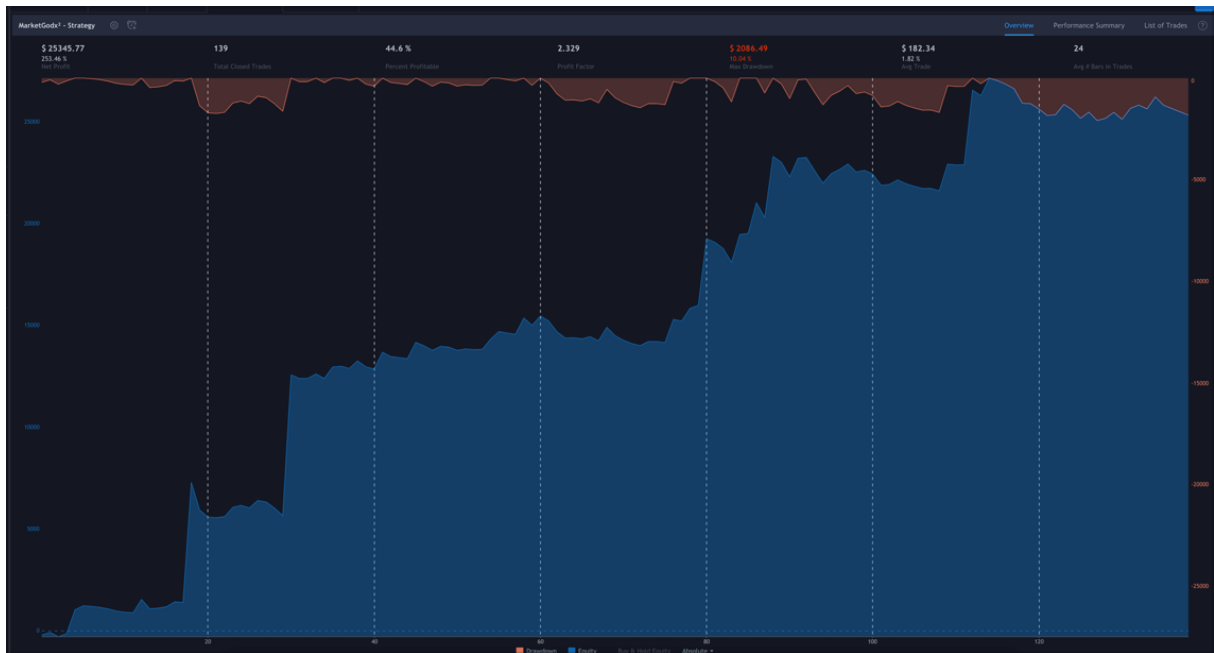
- Version = MarketGodx^2
- % Filter = 1
- TF = 1D
- Measuring: NOT ACTIVE
- Take Profit: NOT ACTIVE
- Stop Loss: NOT ACTIVE
- Initial Capital: \$10k
- 10% Equity traded per trade
- Trades executed at period close (Market Orders placed at close)

Strategy Initial Results

- 139 Trades Made All-time
- 44.6% Percent of those trades were profitable
- +253% all time additional performance (before taxes and fees)



	All	Long	Short
Net Profit	\$ 23345.77 233.46 %	\$ 27634.20 276.34 %	\$ 2289.41 22.89 %
Gross Profit	\$ 44414.28 444.14 %	\$ 35512.64 355.13 %	\$ 8901.63 89.02 %
Gross Loss	\$ 11969.00 119.69 %	\$ 7875.45 78.75 %	\$ 11102.06 111.02 %
Max Drawdown	\$ 3084.49 30.84 %		
Buy & Hold Return	\$ 15199305.79 151993.06 %		
Sharpe Ratio	0.192		
Profit Factor	2.329	4.908	0.799
Max Contracts Held	359	359	294
Open PL	\$ 14.08 0.14 %		
Commission Paid	0.0	0.0	0.0
Total Closed Trades	139	70	69
Total Open Trades	1	0	1
Number Winning Trades	62	36	26
Number Losing Trades	77	34	43
Percent Profitable	44.6 %	51.43 %	37.68 %
Avg Trade	\$ 182.34 1.82 %	\$ 794.77 7.95 %	\$ 23.17 0.23 %
Avg Win Trade	\$ 716.36 7.16 %	\$ 966.46 9.66 %	\$ 342.37 3.42 %
Avg Los Trade	\$ 157.64 1.58 %	\$ 221.71 2.22 %	\$ 736.23 7.36 %
Ratio Avg Win / Avg Loss	2.893	4.257	1.316
Largest Win Trade	\$ 6918.19 69.18 %	\$ 6918.19 69.18 %	\$ 1310.24 13.10 %
Largest Losing Trade	\$ 1360.17 13.60 %	\$ 748.03 7.48 %	\$ 1360.17 13.60 %
Avg # Bars in Trades	24	26	22
Avg # Bars in Winning Trades	37	40	34
Avg # Bars in Losing Trades	13	11	13



Interpretation

- Traders starting with \$10k initial capital and trading %10 equity per trade will have an additional 250% gain compared to simply buy and hold over the same period
- With taxes and fees taken out, the initial \$10k investment would be \$25k+ before accounting on the value increase of BTCUSD over the same period.

MarketGains - Strategy							Overview	Performance Summary	List of Trades
Trade #	Type	Signal	Date	Price	Contracts	Profit	Cum. Profit	Run-up	Drawdown
1	Entry Long	Long	2011-09-25	6.05					
	Exit Long	Short	2011-09-26	4.80	165.289256	\$ 226.61 29.6%	\$ 226.61 29.7%	\$ 1.65 0.17%	\$ 226.61 29.6%
2	Entry Short	Short	2011-09-26	4.80					
	Exit Short	Long	2011-10-28	4.30	204.028925	\$ 122.42 12.5%	\$ 349.03 1.2%	\$ 526.39 33.7%	\$ 349.03 31.1%
3	Entry Long	Long	2011-10-28	4.30					
	Exit Long	Short	2011-11-10	3.30	236.090613	\$ 221.48 21.4%	\$ 570.51 2.1%	\$ 47.22 4.7%	\$ 295.11 29.7%
4	Entry Short	Short	2011-11-10	3.30					
	Exit Short	Long	2011-11-25	2.75	294.040128	\$ 181.72 16.6%	\$ 752.23 1.8%	\$ 328.76 31.8%	\$ 544.27 54.1%
5	Entry Long	Long	2011-11-25	2.75					
	Exit Long	Short	2012-01-17	6.00	358.728956	\$ 1165.87 118.18%	\$ 1030.92 11.8%	\$ 1660.92 168.3%	\$ 12.29 2.2%
6	Entry Short	Short	2012-01-17	6.00					
	Exit Short	Long	2012-02-24	4.95	183.84859	\$ 192.06 17.5%	\$ 1222.98 7.5%	\$ 484.07 36.6%	\$ 322.21 31.1%
7	Entry Long	Long	2012-02-24	4.95					
	Exit Long	Short	2012-03-19	4.83	226.746594	\$ 27.21 2.4%	\$ 1196.75 10.4%	\$ 111.11 9.9%	\$ 79.36 7.8%
8	Entry Short	Short	2012-03-19	4.83					
	Exit Short	Long	2012-04-02	5.04	231.816704	\$ 48.08 4.3%	\$ 1148.83 10.1%	\$ 47.23 4%	\$ 48.08 4.3%
9	Entry Long	Long	2012-04-02	5.04					
	Exit Long	Short	2012-04-07	4.70	221.191772	\$ 75.21 6.7%	\$ 1072.86 10.7%	\$ 0 0%	\$ 75.21 6.7%
10	Entry Short	Short	2012-04-07	4.70					
	Exit Short	Long	2012-04-18	5.16	235.592788	\$ 108.07 9.7%	\$ 964.89 9.8%	\$ 2.36 0.2%	\$ 113.08 11.1%
11	Entry Long	Long	2012-04-18	5.16					
	Exit Long	Short	2012-04-28	4.91	212.490266	\$ 51.12 4.8%	\$ 913.36 9.4%	\$ 57.37 5.2%	\$ 45.87 4.5%
12	Entry Short	Short	2012-04-28	4.91					
	Exit Short	Long	2012-05-20	5.03	222.227391	\$ 26.09 2.4%	\$ 884.70 8.4%	\$ 22.22 2.0%	\$ 23.31 2.3%
13	Entry Long	Long	2012-05-20	5.03					
	Exit Long	Short	2012-08-19	8.06	216.395379	\$ 455.68 60.24%	\$ 1540.38 6.0%	\$ 2462.58 228.24%	\$ 17.31 1.7%
14	Entry Short	Short	2012-08-19	8.06					
	Exit Short	Long	2012-09-13	11.30	143.180846	\$ 461.09 60.2%	\$ 1076.47 10.1%	\$ 28.66 2.6%	\$ 20.11 2.0%
15	Entry Long	Long	2012-09-13	11.30					
	Exit Long	Short	2012-10-08	11.62	98.021861	\$ 31.37 2.8%	\$ 1107.84 6.2%	\$ 165.66 14.9%	\$ 36.26 3.7%