

8. Backtests module

Module link: <https://my.whalepro.org/backtests/>

8.1. Purpose

The **“Backtests”** module is designed to test previously created **Alerts** over a historical interval for a trading pair.

Attention: if you do not have alerts created, this module will not work!

When creating a backtest you can select up to two **Alerts** and a history interval of up to 7 years.

If two alerts are selected, they are checked separately: the system first finds points where all conditions for the first alert are met, then for the second alert. So we get separate points for each alert.

The screenshot shows the 'Backtests' interface. At the top, there are two buttons to create a backtest: 'Новый бэкест: 1 алерт' (1) and 'Новый бэкест: 2 алерта' (2). Below is a list of backtests. The first entry is 'К росту TAOUSDT f (TAOUSDT(f), 12h)' (2), with a green status icon. The second entry is 'К падению TAOUSDT (TAOUSDT(f), 12h)' (6), with a red status icon. The third entry is 'Рост и падение по TAOUSDT (TAOUSDT(f), 12h)' (7), with a red status icon. Each entry includes a title, execution dates, and a summary of results. Callouts 3, 4, and 5 point to the edit, share, and delete icons for the first backtest. Callouts 6 and 7 point to the edit and share icons for the second backtest. A watermark '@screenshoter' is visible in the bottom right corner.

Бектесты

1 Новый бэкест: 1 алерт

2 Новый бэкест: 2 алерта

Список бектестов

8.2. Overview

3 4 5

6 7

● К росту TAOUSDT f (TAOUSDT(f), 12h) Проведен с 2025-03-17 14:30:26 по 2025-03-17 14:30:32

● To Price Up Покупки на фьючерсной TAOUSDT 12h - 4 сработок алерта, 6 действий

Итоги по алерту:
Сумма входа: 1000\$, PNL: 23.75%
Максимальный убыток: 92.65\$ от 2025-02-04 00:00:00
Максимальный профит: 407.3\$ от 2024-11-30 12:00:00
Накопленный профит: 237.52\$

● К падению TAOUSDT (TAOUSDT(f), 12h) Проведен с 2025-03-22 11:46:40 по 2025-03-22 11:46:44

● To Price Down Продажи на фьючерсной паре TAOUSDT. Важно: лаг 2 полных тф перед входом в продажи/слив из-за возможного дальнейшего роста. - 3 сработок алерта, 2 действий

Итоги по алерту:
Сумма входа: 1000\$, PNL: 30.51%
Максимальный убыток: 0\$ от 2025-02-28 00:00:00
Максимальный профит: 305.13\$ от 2025-02-28 00:00:00
Накопленный профит: 305.13\$

● Рост и падение по TAOUSDT (TAOUSDT(f), 12h) Проведен с 2025-03-21 10:25:41 по 2025-03-21 10:26:06

● To Price Up Покупки на фьючерсной TAOUSDT 12h - 4 сработок алерта, 7 действий

Итоги по алерту:
Сумма входа: 1000\$, PNL: 18.94%
Максимальный убыток: 125.16\$ от 2025-02-02 00:00:00
Максимальный профит: 407.3\$ от 2024-11-30 12:00:00
Накопленный профит: 189.49\$

@screenshoter

1 — Start buttons for running a backtest.

Backtests with 1 or 2 alerts are supported.

2 — List of completed backtests with controls.

Controls:

3 — “Edit backtest” icon

Opens the backtest edit form. Important: saving deletes previous results because the system treats the edited backtest as “new”.

4 — “Copy backtest” icon

Opens the create backtest form using the existing one as a template.

5 — “Delete backtest” icon

6 — “View backtest settings” icon

7 — “Open backtest results chart” icon

8.3. Adding a backtest

Let’s create a backtest for a single alert.

Click “New backtest 1 alert”.

The backtest settings menu opens

Алерт

Выберите **4** ▼

Размер открытия сделки

Введите размер **5**

Лag открытия сделки (кол-во свечей)

Введите **6**

Плечо. (Не учитывается на споте!)

1 **7** × ▼

ФИЛЬТРЫ ВХОДА В СДЕЛКУ

8 ▼

ИЗМЕНЕНИЕ ПОЗИЦИИ ПРИ ПОВТОРНОЙ СРАБОТКЕ АЛЕРТА

9 ▼

ТЕЙКИ И СТОПЫ

10

Размер изменения цены
для тейка

Введите размер

Тип числа

Выберите ▼

Размер изменения цены
для стопа

Введите

Тип числа

Выберите ▼

Условия досрочного закрытия сделки в профите

▼

Условия досрочного закрытия сделки в убытке

▼

Максимальное кол-во свечей сделки в профите

Введите

Максимальное кол-во свечей сделки в убытке

Введите

Если превышено кол-во свечей

Выберите ▼

Размер плюса в %

Введите @ screenshoter

1 — Name

2 — Period

3 — Start, End dates

Alert section

4 — Alert selection

5 — Position size

6 — Entry lag

7 — Leverage

8 — “Entry filters” section

9 — Position change on repeated alert trigger

Backtest configuration parameters

Name — any name for easier identification in the list.

Period — the time interval to test over. Choose from presets (1m, 3m, 6m, 1y, etc.) or set custom start/end dates.

Alert selection — choose a pre-created alert to test on historical data. Alerts are created in the “Chart” module.

Position size — the amount used to open a position when the alert triggers.

Entry lag — delay between alert trigger and position open, modeling real-world conditions.

Leverage — leverage size used when opening positions in the backtest.

Entry filters — extra conditions that must be met to open a position in addition to the main alert.

Position change on repeated alert — behavior when the alert triggers again while a position is open: ignore, increase position, close and reopen.

8.4. Viewing results

After starting a backtest, the system analyzes historical data and finds all points where the alert conditions are met. For each such point, a position is modeled according to parameters and subsequent price changes are tracked.

Results are presented as:

1. Chart with entry/exit points
2. Table with per-trade statistics
3. Summary performance metrics

Key metrics to analyze:

- Total profit/loss
- Win rate
- Average profit per trade

- Maximum drawdown
- Risk/reward ratio

To view results click the “Open backtest results chart” icon in the list.

8.5. Example

Example: create and analyze a backtest for an alert tracking buy volume spikes on BTCUSDT.

1. Create an alert in the “Chart” module that triggers when buy volume exceeds a threshold.
2. In “Backtests” click “New backtest 1 alert”.
3. Name it “BTC volume test”.
4. Select the last year as the test period.
5. In the “Alert” section select your buy-volume alert.
6. Set position size to 1000 USDT.
7. Set entry lag to 1 hour.
8. Set leverage to 1x.
9. In “Entry filters” add a condition that 24h change is between -2% and +2%.
10. Click “Save and run”.

After completion analyze results:

- Check overall strategy return
- Analyze distribution of winners/losers
- Study periods of best performance
- Adjust alert parameters or entry conditions based on findings
- Run a new backtest and compare

This iterative process helps optimize a trading strategy before applying it to a real account.

Revision #1

Created 20 August 2025 13:12:12 by Admin

Updated 20 August 2025 13:12:28 by Admin