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Choosing the Right Backtesting Platform for Your Trading

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As with all investments, your capital is at risk

Choosing the Right Backtesting Platform for Your Trading

Dave Mabe
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Dave Mabe

- Systematic day trader since 2005
- Currently trading 30+ proprietary strategies every day
- Founder of MabeKit - the #1 strategy optimizer and automation tool for systematic traders
- Host of Line Your Own Pockets podcast
- Former CTO of Trade-Ideas (and FWIW a life-long round earther 😊)
- On a mission to turn 10,000 hobbyists into full-time traders doing it for a living

Important Features for a Backtester

- Ability to scan the entire market
- Add custom columns to your backtest trade results
- Operate on intraday data
- Extensibility
- Longevity

RealTest

- Created by Marsten Parker (featured in Market Wizards book)
- Fast strategy backtesting
- Portfolio-level backtesting
- *Daily data only*

Trade-Ideas OddsMaker

- Very fast intraday backtesting software
- No programming required
- 250+ custom columns automatically included with every backtest
- 3 months of backtesting history

Amibroker

- Great bar-by-bar backtester
- No limit on backtesting window - import as much data as you want
- Has its own language called AFL
- Been around 30 years

Python

- A general purpose language
- Obviously the most extensible
- With flexibility comes a lot of legwork
- (I work with several traders who start with Python and end up with Amibroker)

Common Platforms that Don't Make The Cut

- Tradestation
- Ninjatrader
- TradingView
- QuantConnect
- MetaTrader

Questions?

Free 6 day email course on backtesting:

<https://betterbacktesting.com>

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