

Trading systems: battere il mercato con un trading system semplicemente copiato da un libro

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Trading system?

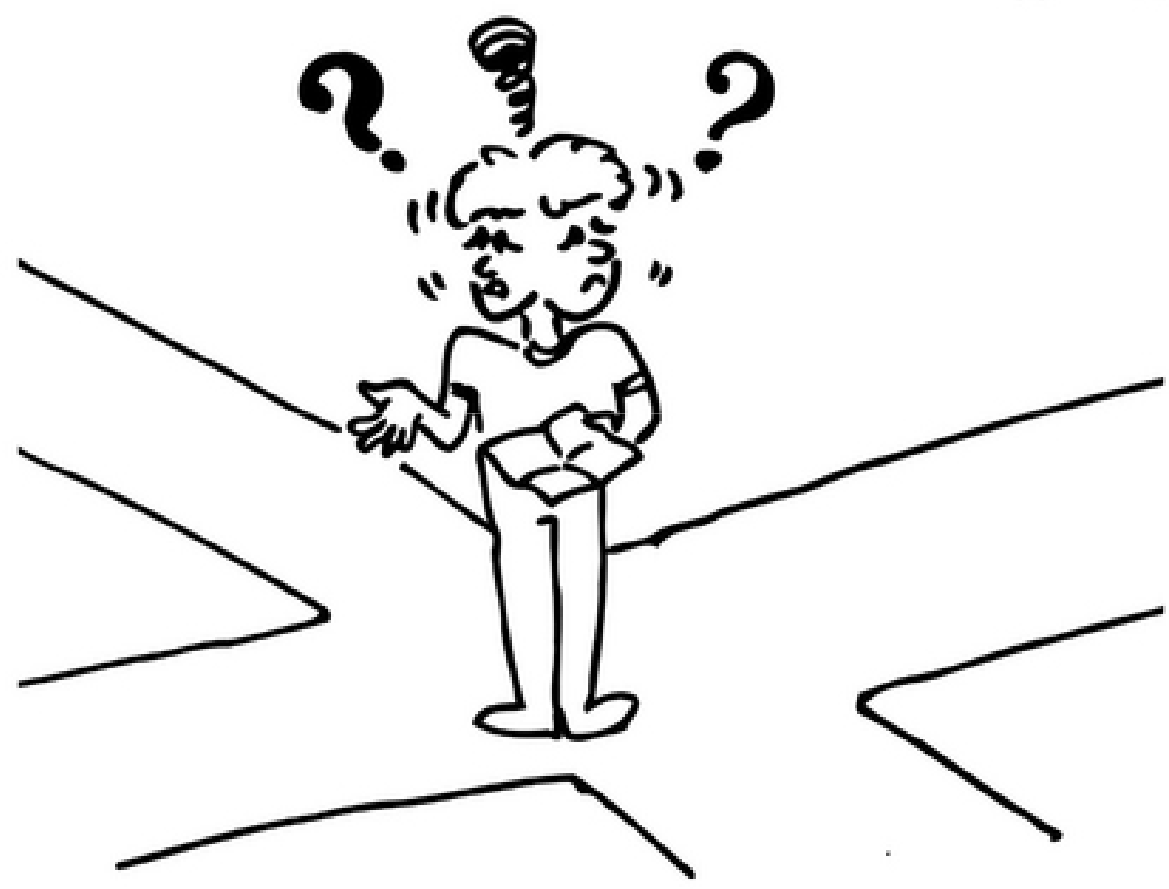
Strategia operativa codificata in un
linguaggio di programmazione



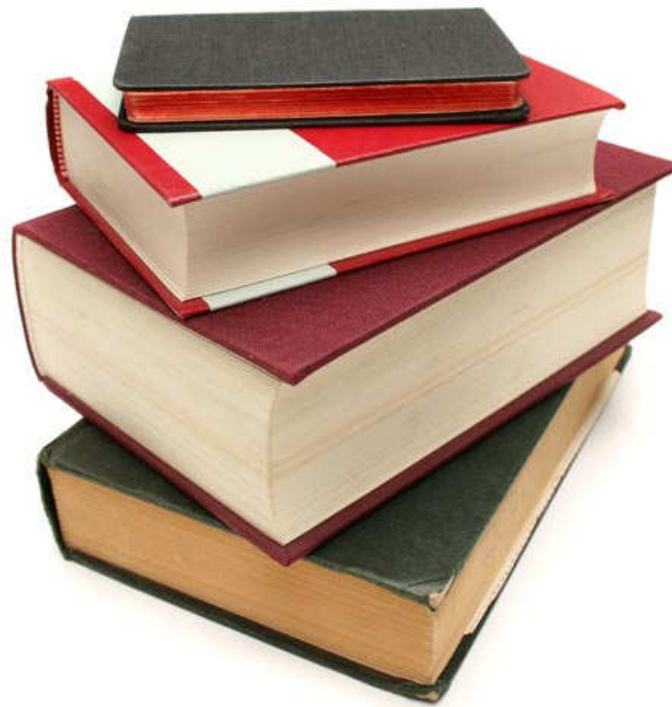
Dove trovare i trading system?

Letteratura, siti web specializzati,
collegli traders, corsi, riviste, ecc...





Letteratura



Libro: Forex Trading Secrets

A Trading System Revealed
by David Bean



Non dobbiamo far altro che...



Trading sistematico

Prima di tutto il backtest

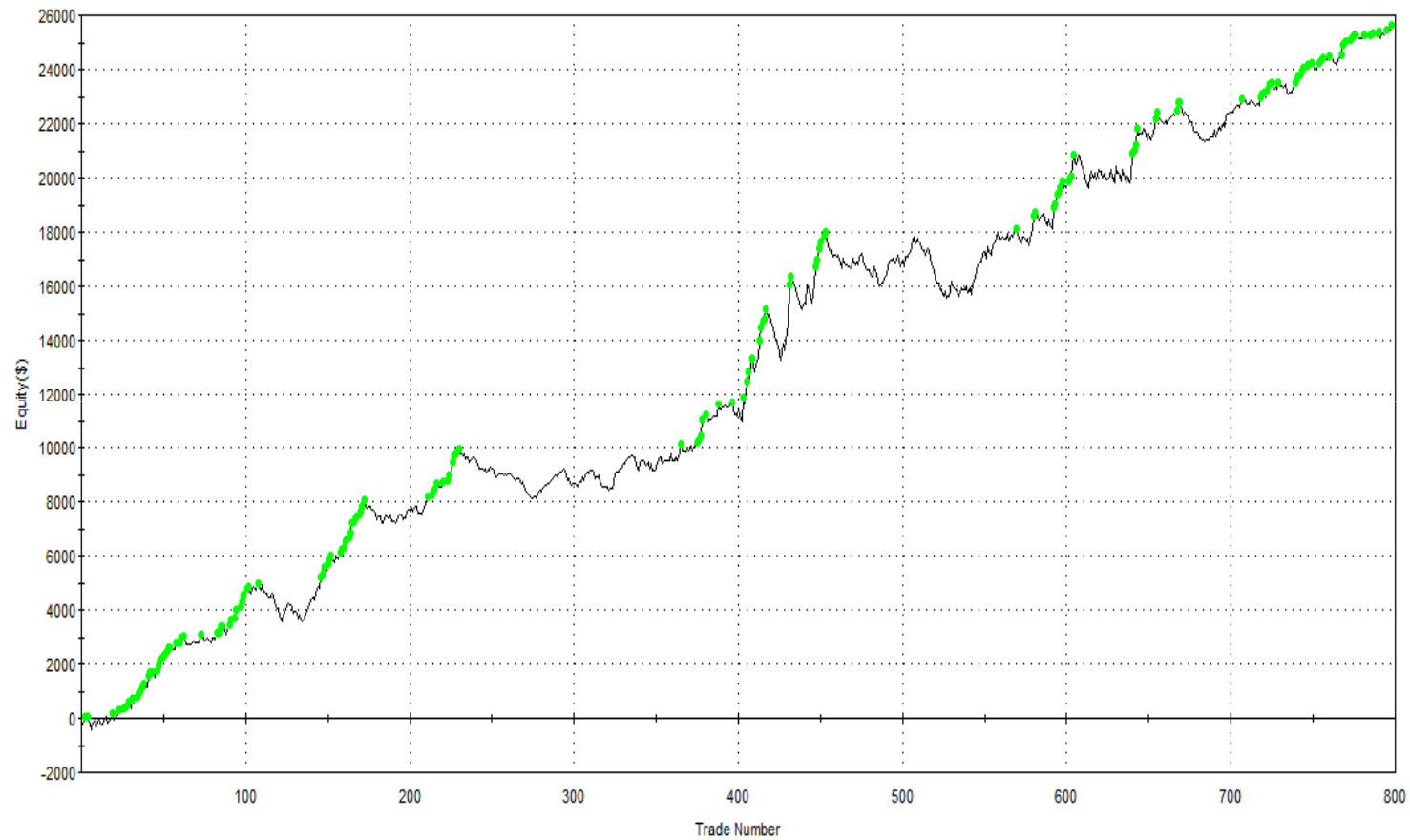


Un buon backtest!

1. Dati affidabili e profondi
2. Piattaforma di trading
3. Analisi del backtest



Equity Curve Line - EURUSD 5 min.(11/16/03 17:05 - 11/15/13 09:30)

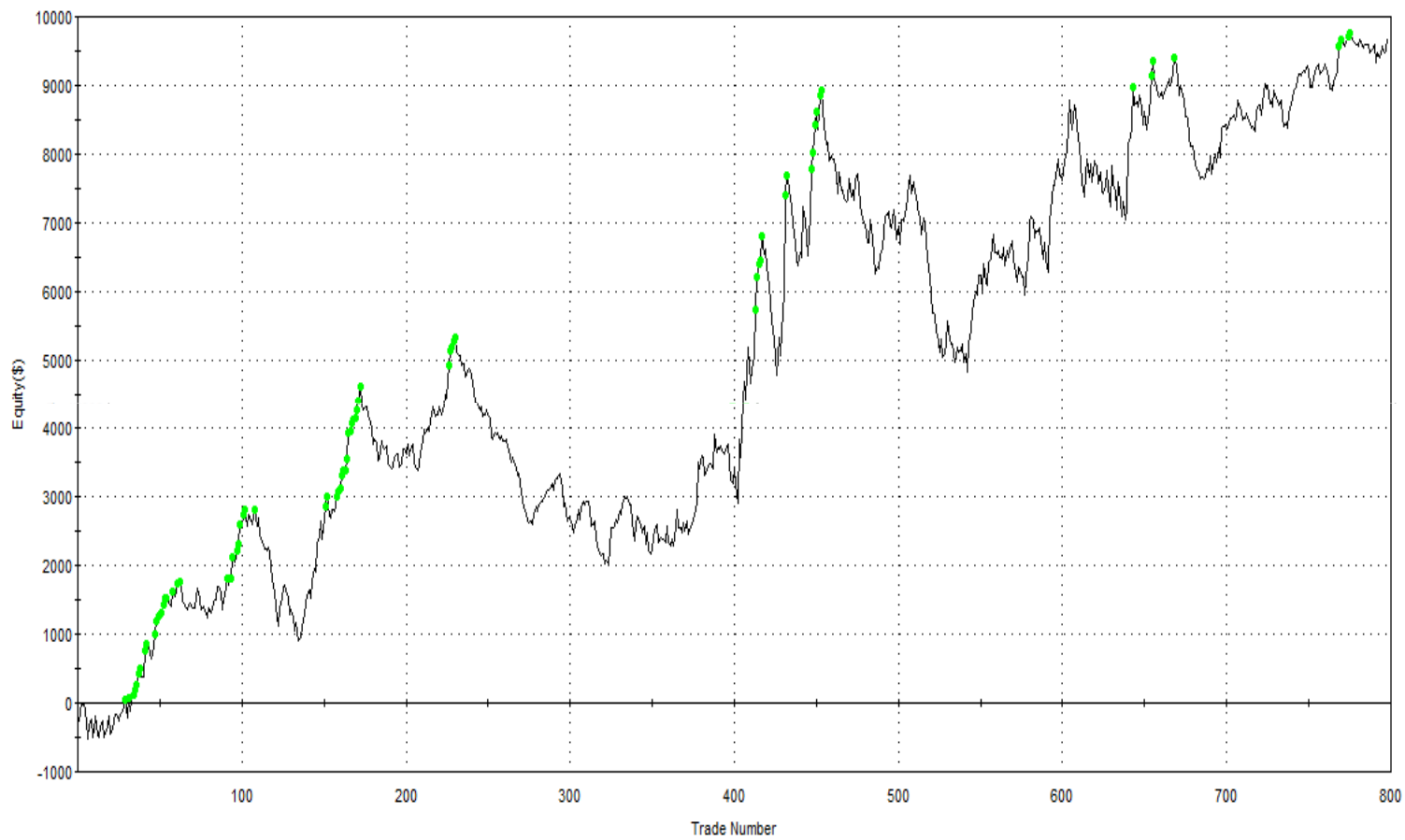


Costi operativi?

1. Slippage
2. Commissioni



Equity Curve Line - EURUSD 5 min.(11/16/03 17:05 - 11/15/13 09:35)

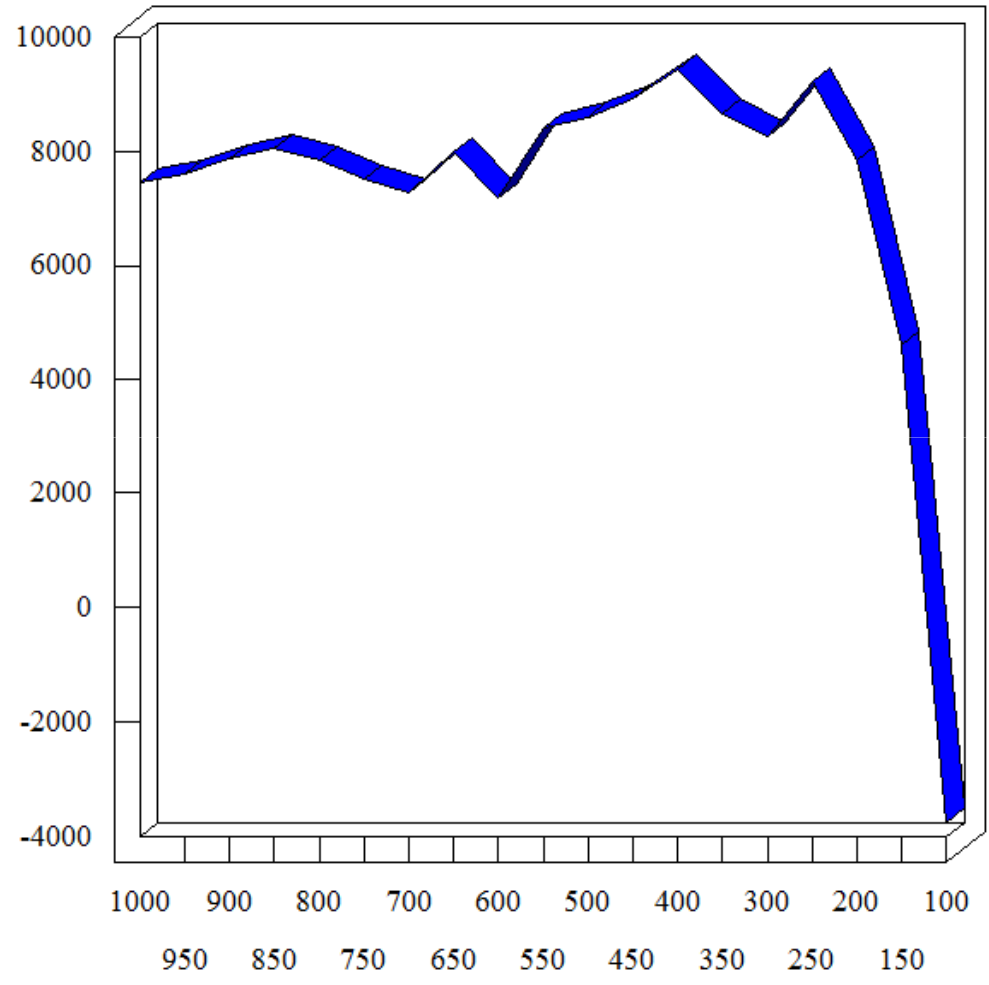


Ottimizzazione inputs

Stop loss a 240\$, riusciamo ad individuare un'area stabile?

Nostro nuovo valore: 400



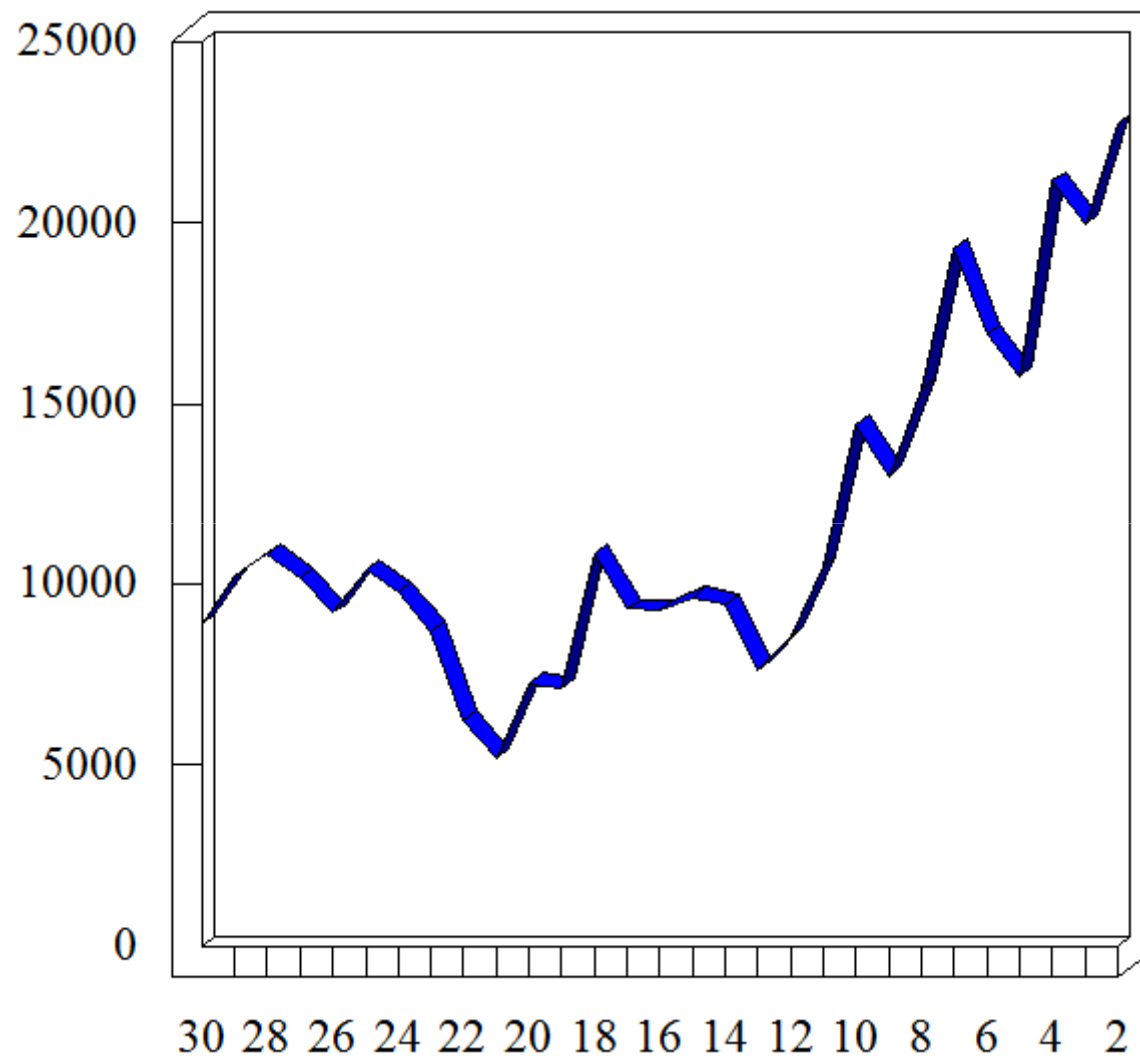


Ottimizzazione inputs

Stocastico a 14 periodi, riusciamo ad individuare un'area stabile?

Utilizziamo 7



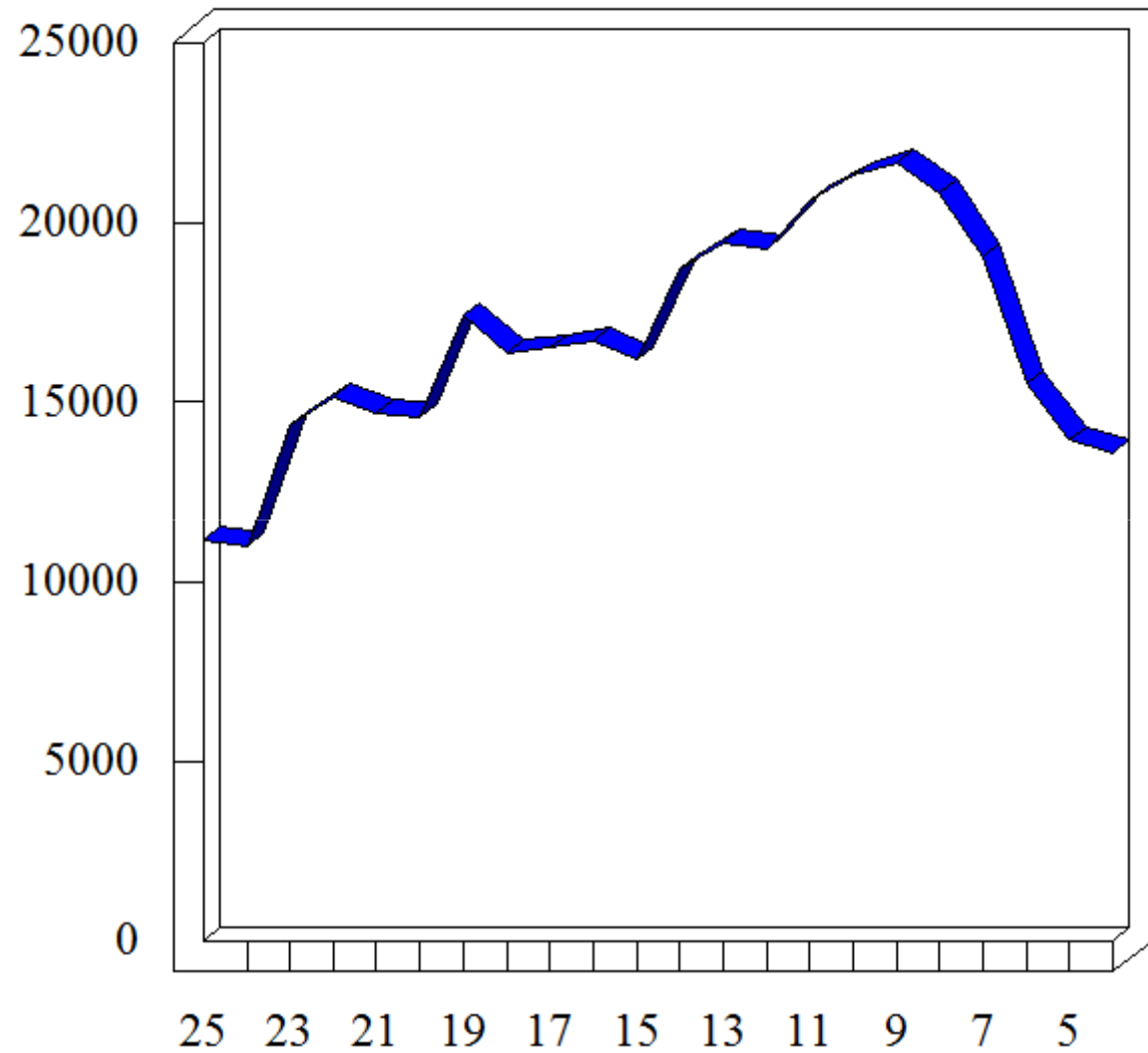


Ottimizzazione inputs

Prezzi massimi e minimi per ingresso,
riusciamo ad individuare un'area
stabile?

Utilizziamo il PICCO: 9



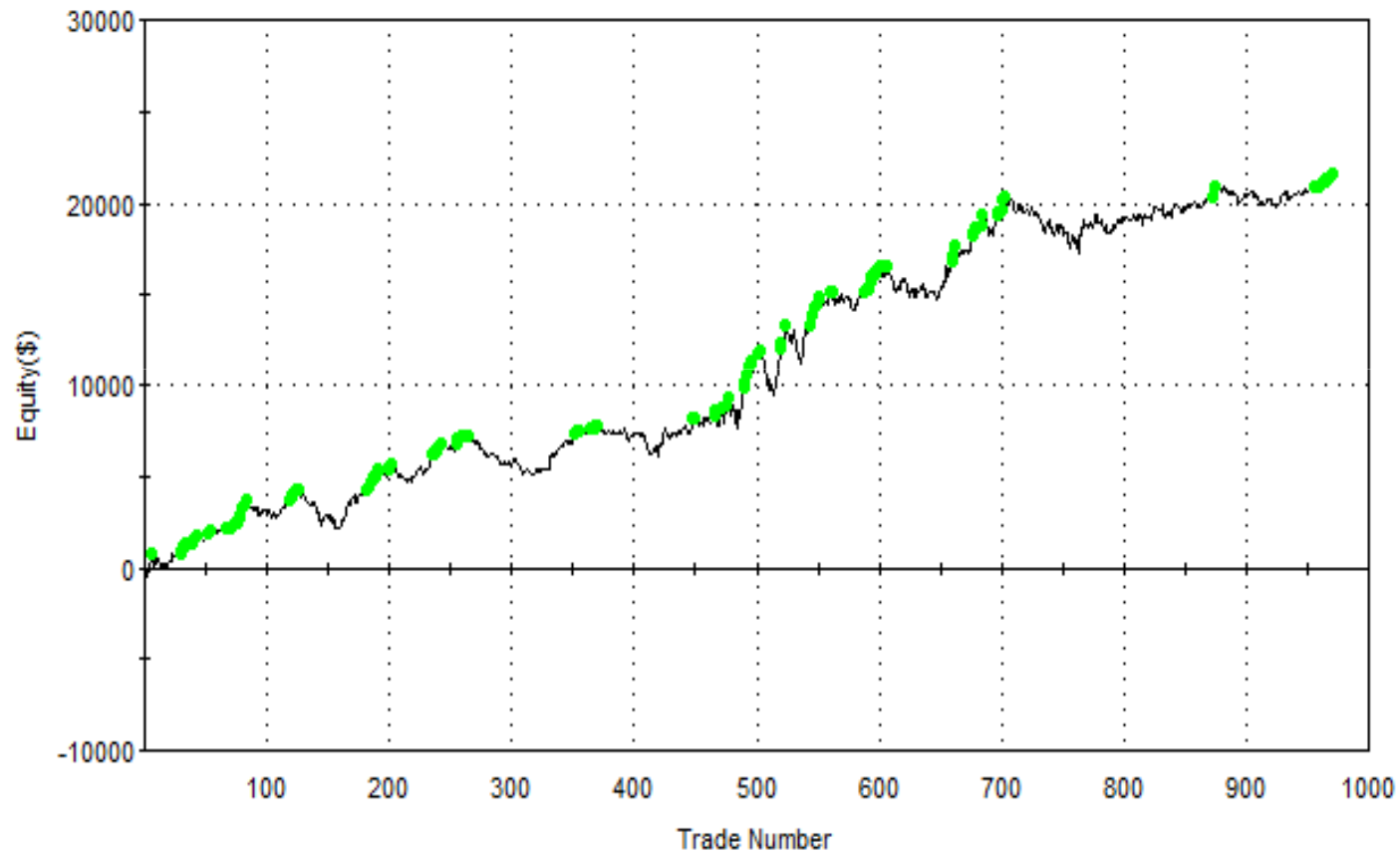


Attenzione alla sovra- ottimizzazione!

Over-fitting...



Equity Curve Line - EURUSD 5 min.(11/16/03 17:05 - 11/15/13 10:50)





Ottimizzazione parametri nascosti

Spesso i programmatori inseriscono direttamente inputs all'interno del codice, nascondendo dei parametri

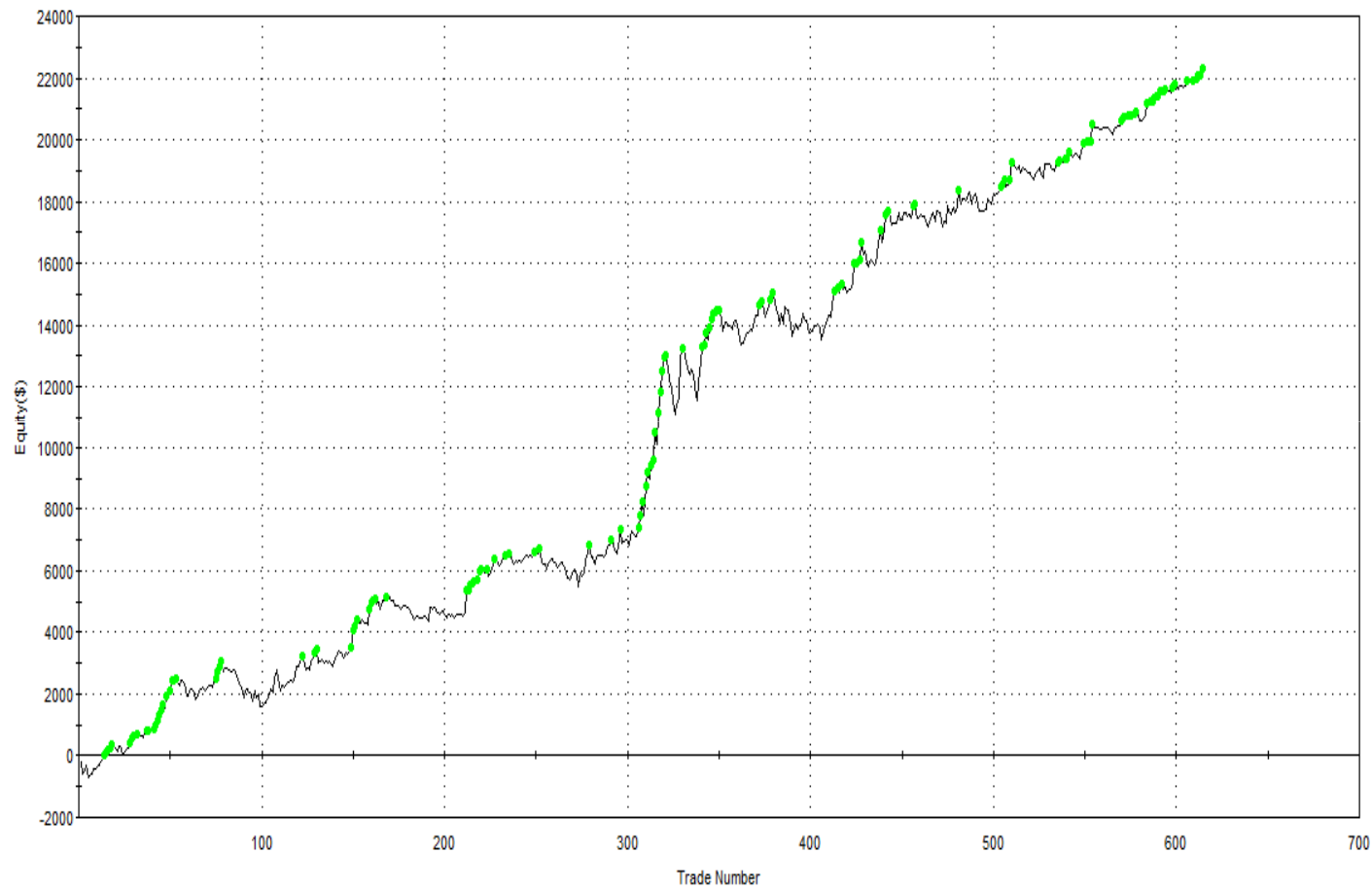


Nuova combinazione input

0 – 400 – 7 – 12 – 70 – 45



Equity Curve Line - EURUSD 5 min.(11/16/03 17:05 - 11/15/13 16:30)



TradeStation Performance Summary

Collapse 

	All Trades	Long Trades	Short Trades
Total Net Profit	\$22,292.00	(\$243.00)	\$22,535.00
Gross Profit	\$59,146.00	\$2,663.00	\$56,483.00
Gross Loss	(\$36,854.00)	(\$2,906.00)	(\$33,948.00)
Profit Factor	1.60	0.92	1.66
Total Number of Trades	615	40	575
Percent Profitable	56.26%	52.50%	56.52%
Winning Trades	346	21	325
Losing Trades	269	19	250
Even Trades	0	0	0
Avg. Trade Net Profit	\$36.25	(\$6.07)	\$39.19



Max. Drawdown (Intra-day Peak to Valley)

Value	(\$2,371.00)	(\$1,340.00)	(\$2,425.00)
Date	01/28/09 17:15		
as % of Initial Capital	2.37%	1.34%	2.43%
Net Profit as % of Drawdown	940.19%	(18.13%)	929.28%
Select Net Profit as % of Drawdown	726.57%	(18.13%)	720.41%
Adjusted Net Profit as % of Drawdown	711.31%	(111.25%)	711.54%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$1,913.00)	(\$1,250.00)	(\$1,913.00)
Date	01/27/09 18:20		
as % of Initial Capital	1.91%	1.25%	1.91%
Net Profit as % of Drawdown	1165.29%	(19.44%)	1177.99%
Select Net Profit as % of Drawdown	900.52%	(19.44%)	913.23%
Adjusted Net Profit as % of Drawdown	881.61%	(119.26%)	901.98%
Max. Trade Drawdown	(\$400.00)	(\$400.00)	(\$400.00)



TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$1,891.00	1.57%	2.67	58	60.34%
1/1/2013	\$2,096.00	1.74%	3.48	50	64.00%
1/1/2012	\$1,934.00	1.64%	1.74	63	49.21%
1/1/2011	\$829.00	0.71%	1.21	53	52.83%
1/1/2010	\$3,400.00	2.98%	1.64	64	59.38%
1/1/2009	\$2,070.00	1.85%	1.31	61	54.10%
1/1/2008	\$5,701.00	5.37%	2.10	60	53.33%
1/1/2007	\$1,702.00	1.63%	1.63	67	58.21%
1/1/2006	\$1,460.00	1.42%	1.43	74	51.35%
1/1/2005	\$720.00	0.70%	1.17	66	56.06%
1/1/2004	\$2,380.00	2.38%	2.19	57	66.67%



Conclusioni

L'analisi è la chiave del successo!



```
{*****  
Market: EURUSD  
Time : 60 minuti  
*****}  
{Times are based on Eastern Standard/New York Time}  
input: AdjustTime(0), StpLs(240), Slk(14), HighLow(12), HLevel(70), LLevel(30);  
{Rule One}  
If Time>1659+AdjustTime and Time<=1900 and EntriesToday(date)<1 and SlowK(SlK)  
of data2<HLevel and SlowK(SlK) of data2>LLevel  
//And TrueRange > AvgTrueRange(60)  
Then Sell Short next bar at Highest(High,HighLow)[1] Limit;  
If Time=2100+AdjustTime Then Buy to Cover This bar on close;  
{Rule Two}  
If Time>=2100+AdjustTime and Time<=2200 and EntriesToday(date)<1 and SlowK(SlK)  
of data2<HLevel and SlowK(SlK) of data2>LLevel  
//And TrueRange > AvgTrueRange(60)  
Then Buy next bar at Lowest(Low,HighLow)[1] Limit;  
If Time=0000+AdjustTime Then Sell This bar on close;  
SetStopContract;  
SetStopLoss(StpLs/100000);
```





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