

Precious Metals Analysis - Japan

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Application Specialist, CQG



INTRODUCTION

- Spreads
- Technical Analysis
- Backtesting
- Automated Trading



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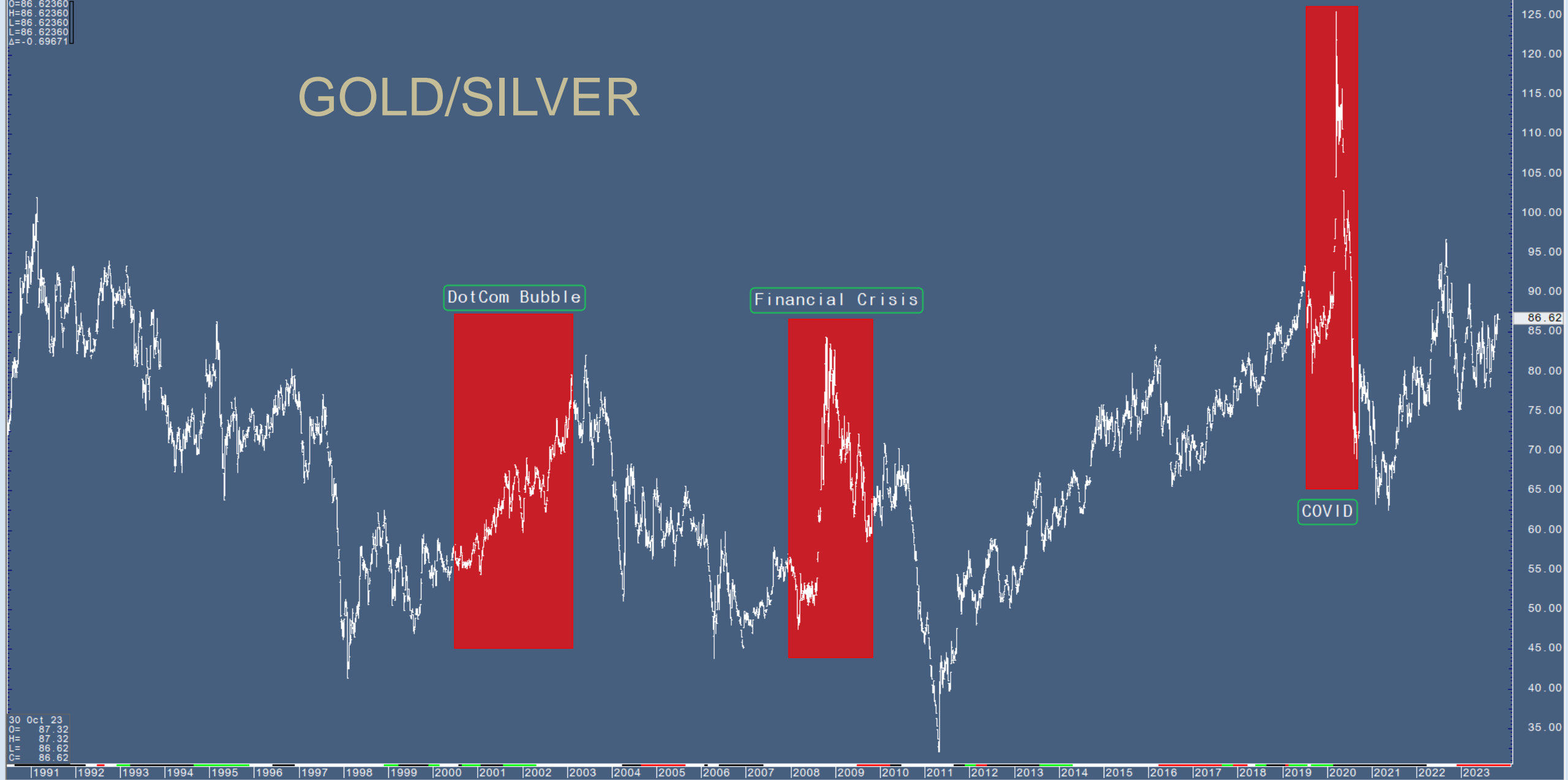


SPREADS

- Gold vs Silver
- Gold - Globex vs OSE
- Platinum - Globex vs OSE
- Silver - Globex vs OSE

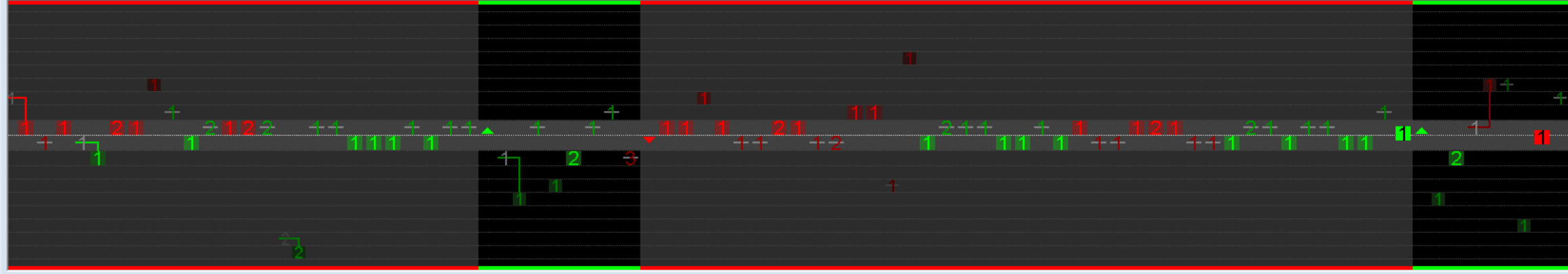
O=86.62360
H=86.62360
L=86.62360
C=86.62360
Δ=-0.69671

GOLD/SILVER



30 Oct 23
O= 87.32
H= 87.32
L= 86.62
C= 86.62

GCEZ23 - Gold (Globex), Dec 23: > 1 Orders,



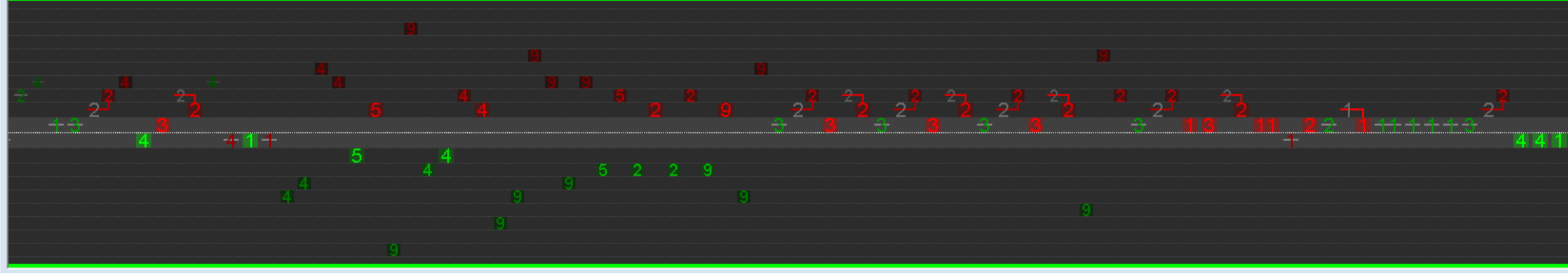
2014.1	9
2014.0	18
2013.9	13
2013.8	14
2013.7	12
2013.6	13
2013.5	11
2013.4	11
2013.3	9
2013.2	6
2013.1	6
2013.0	13
2012.9	8
2012.8	12
2012.7	9
2012.6	14
2012.5	10
2012.4	11

TGDZ23 - Gold, Dec 23: > 1 Orders,



9637	5
9636	1
9635	6
9634	1
9633	1
9632	1
9631	1
9630	1
9629	1
9628	1
9627	1
9626	1
9625	2
9624	1
9623	1
9622	1
9621	6
9620	6

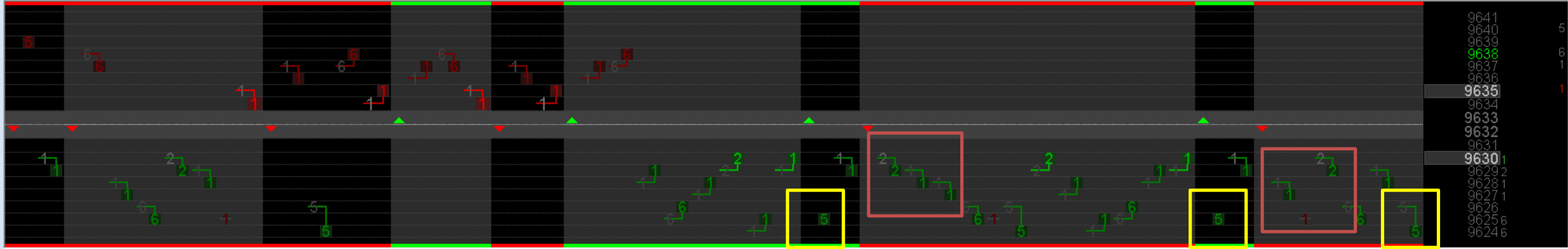
JY6Z23 - Japanese Yen (Globex), Dec 23: > 1 Orders,



67355	59
67350	63
67345	56
67340	89
67335	70
67330	104
67325	88
67320	90
67315	11
67310	58
67305	79
67300	94
67295	96
67290	88
67285	84
67280	138
67275	58
67270	65



TGDZ23 - Gold, Dec 23: > 1 Orders,

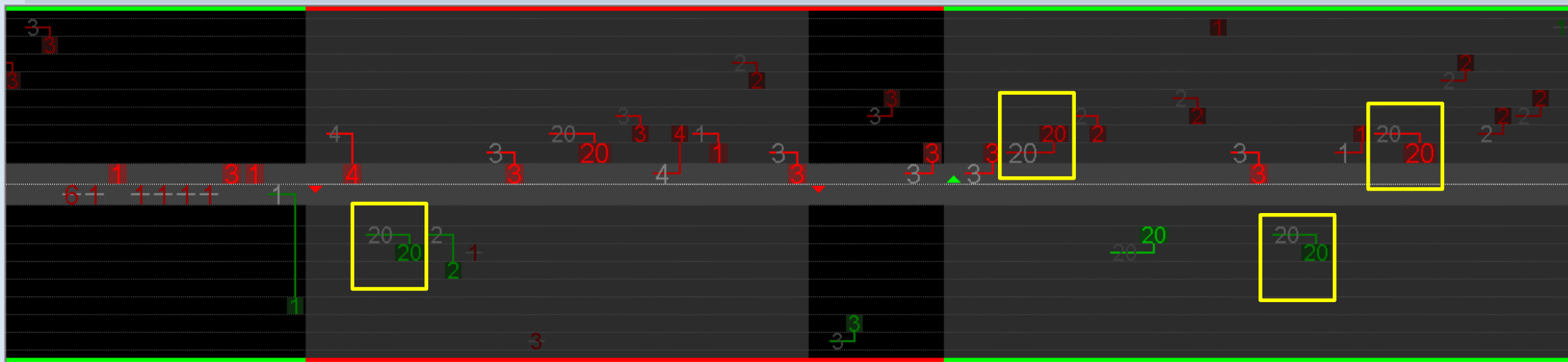


TGDG24 - Gold, Feb 24: > 1 Orders,





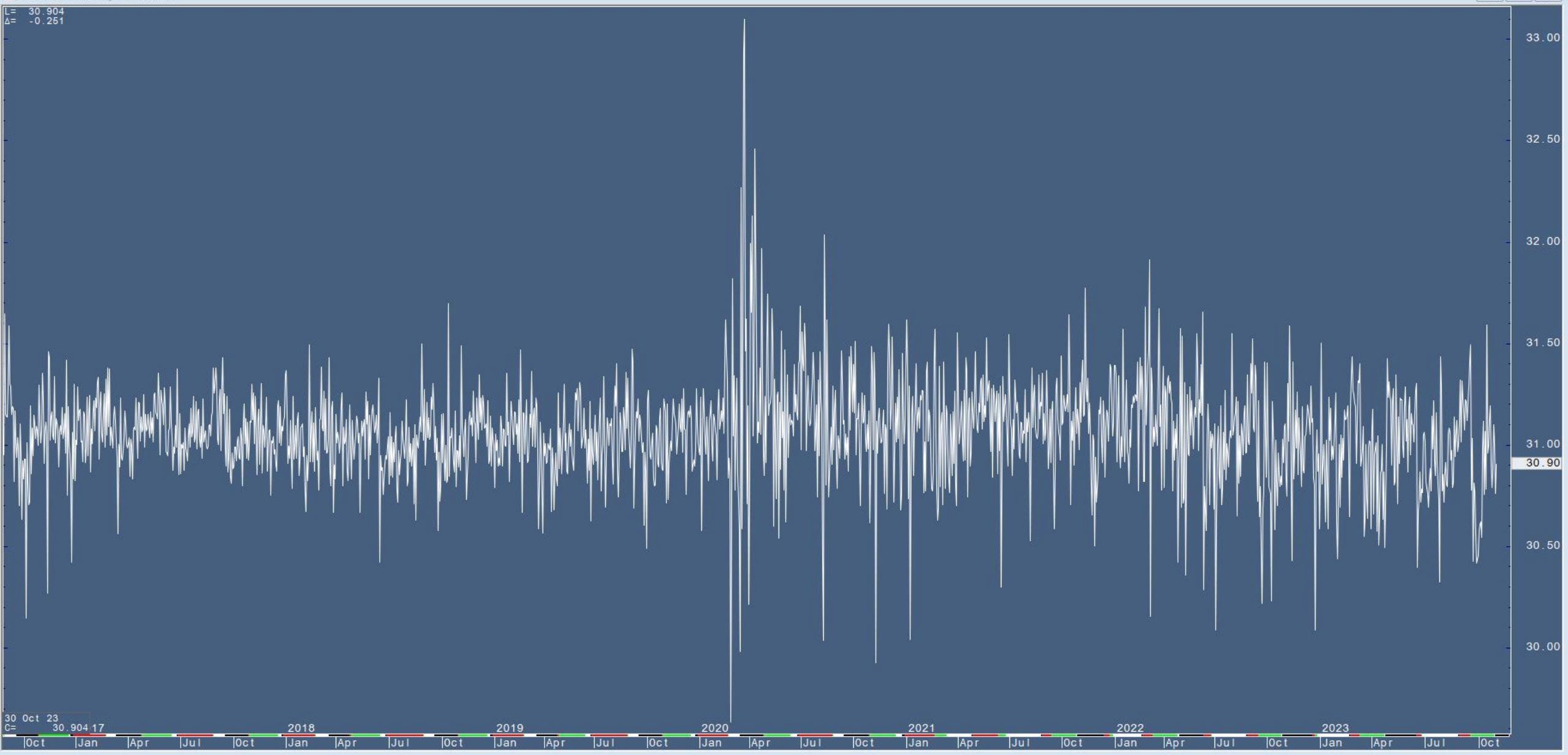
TGDV24 - Gold, Oct 24: > 1 Orders,



9594	15
9593	14
9592	12
9591	19
9590	15
9589	16
9588	39
9587	67
9586	26
9585	
9584	25
9583	30
9582	92
9581	36
9580	36
9579	32
9578	25
9577	29

GCE/(TGD*JY6), Daily Continuation

L= 30.904
Δ= -0.251



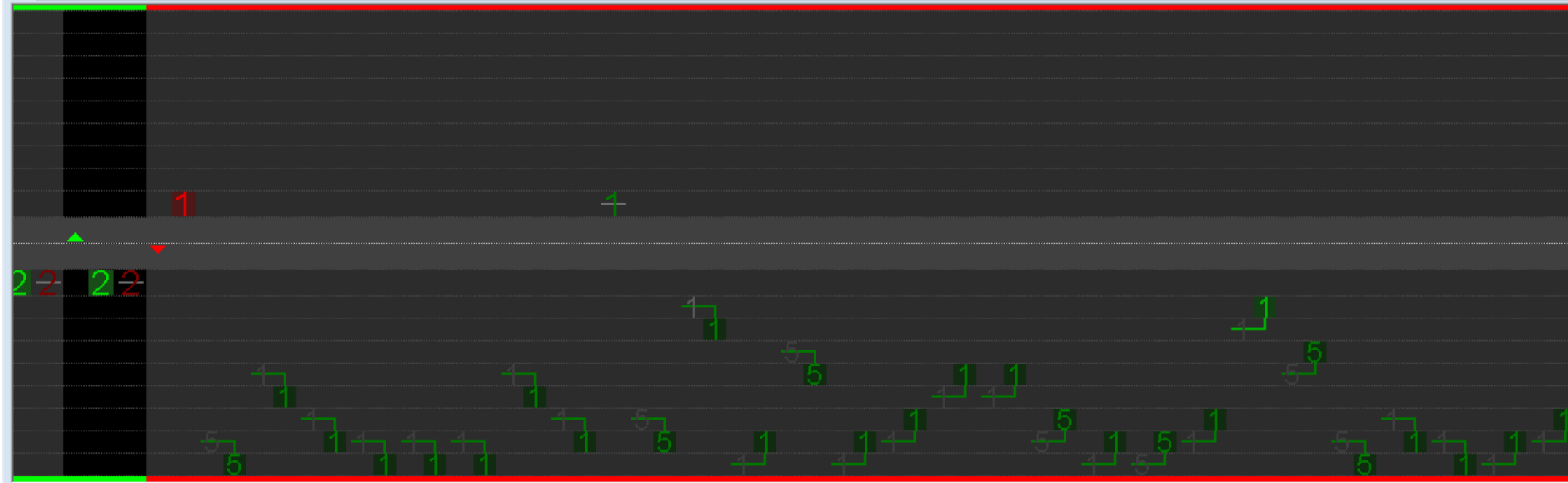
30 Oct 23
C= 30.904 17

PLEJ24 - Platinum (Globex), Apr 24: > 1 Orders,



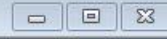
917.1	
917.0	
916.9	
916.8	
916.7	
916.6	
916.5	1
916.4	4
916.3	
916.2	
916.1	
916.0	
915.9	
915.8	
915.7	2
915.6	2
915.5	
915.4	
915.3	
915.2	

TPLJ24 - Platinum, Apr 24: > 1 Orders,

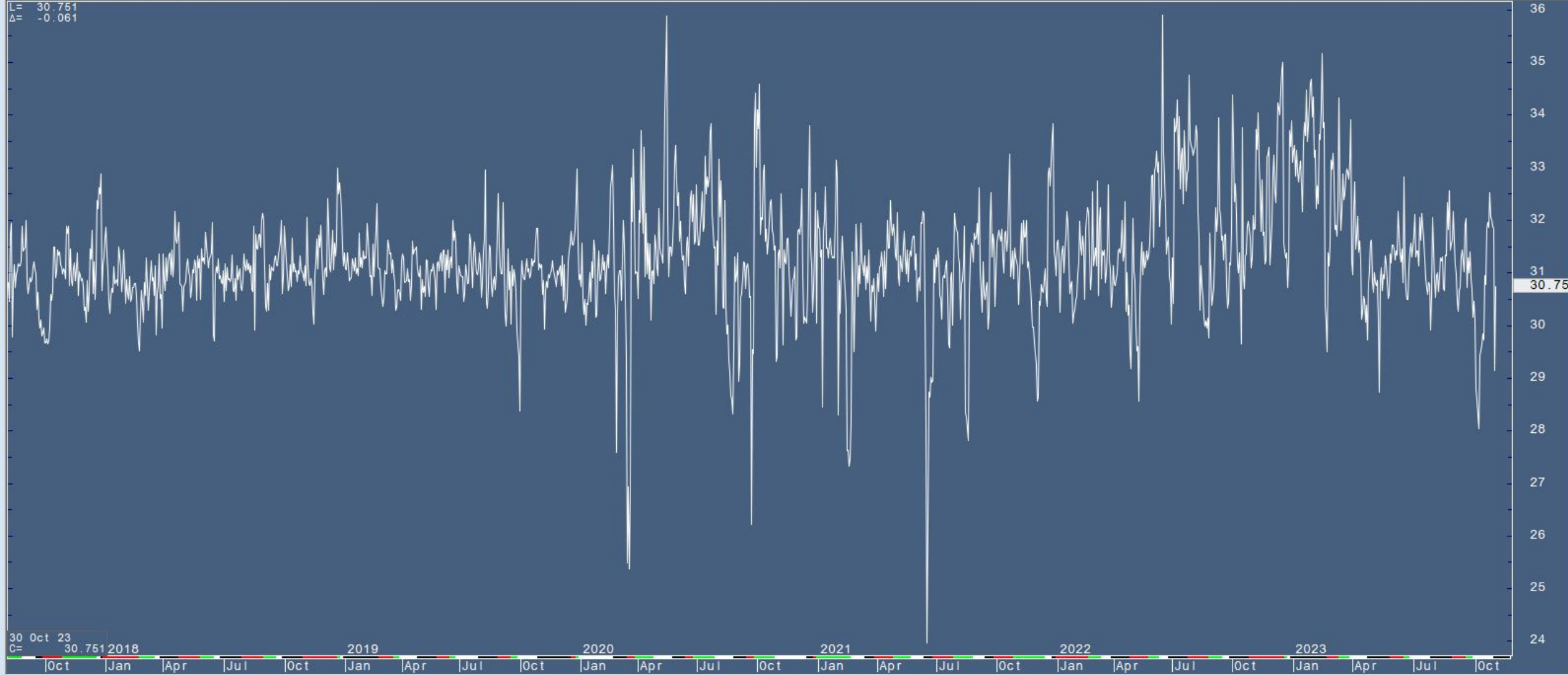


4343	13
4342	3
4341	13
4340	2
4339	2
4338	3
4337	6
4336	3
4335	2
4334	
4333	
4332	
4331	3
4330	2
4329	7
4328	4
4327	2
4326	9
4325	5
4324	7

SIEZ23/(TSLZ23*JV6Z23), Daily Continuation



L= 30.751
Δ= -0.081



30 Oct 23
C= 30.7512018
2019 2020 2021 2022 2023
|Oct |Jan |Apr |Jul |Oct |Jan |Apr |Jul |Oct |Jan |Apr |Jul |Oct |Jan |Apr |Jul |Oct



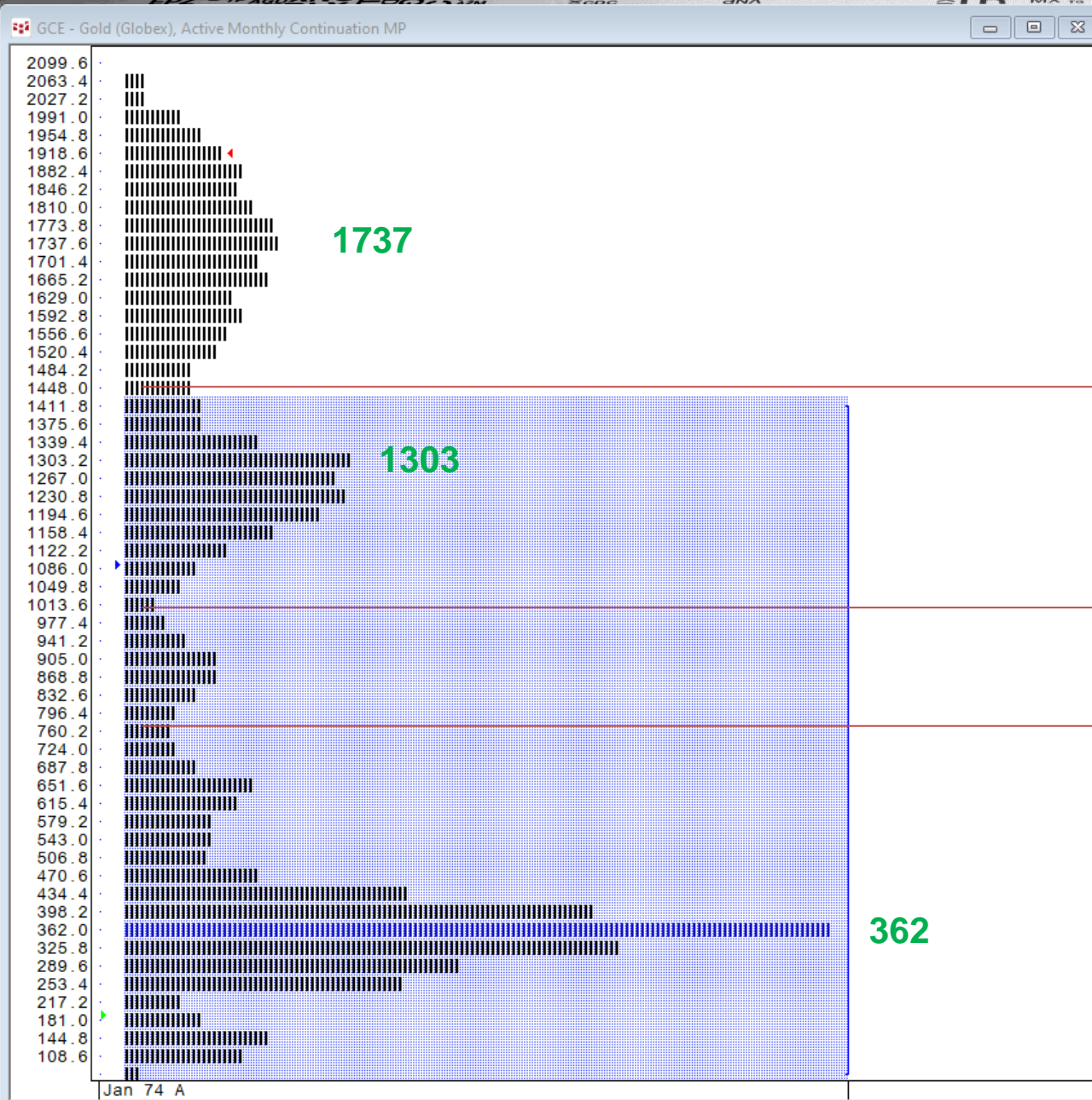
TECHNICAL ANALYSIS

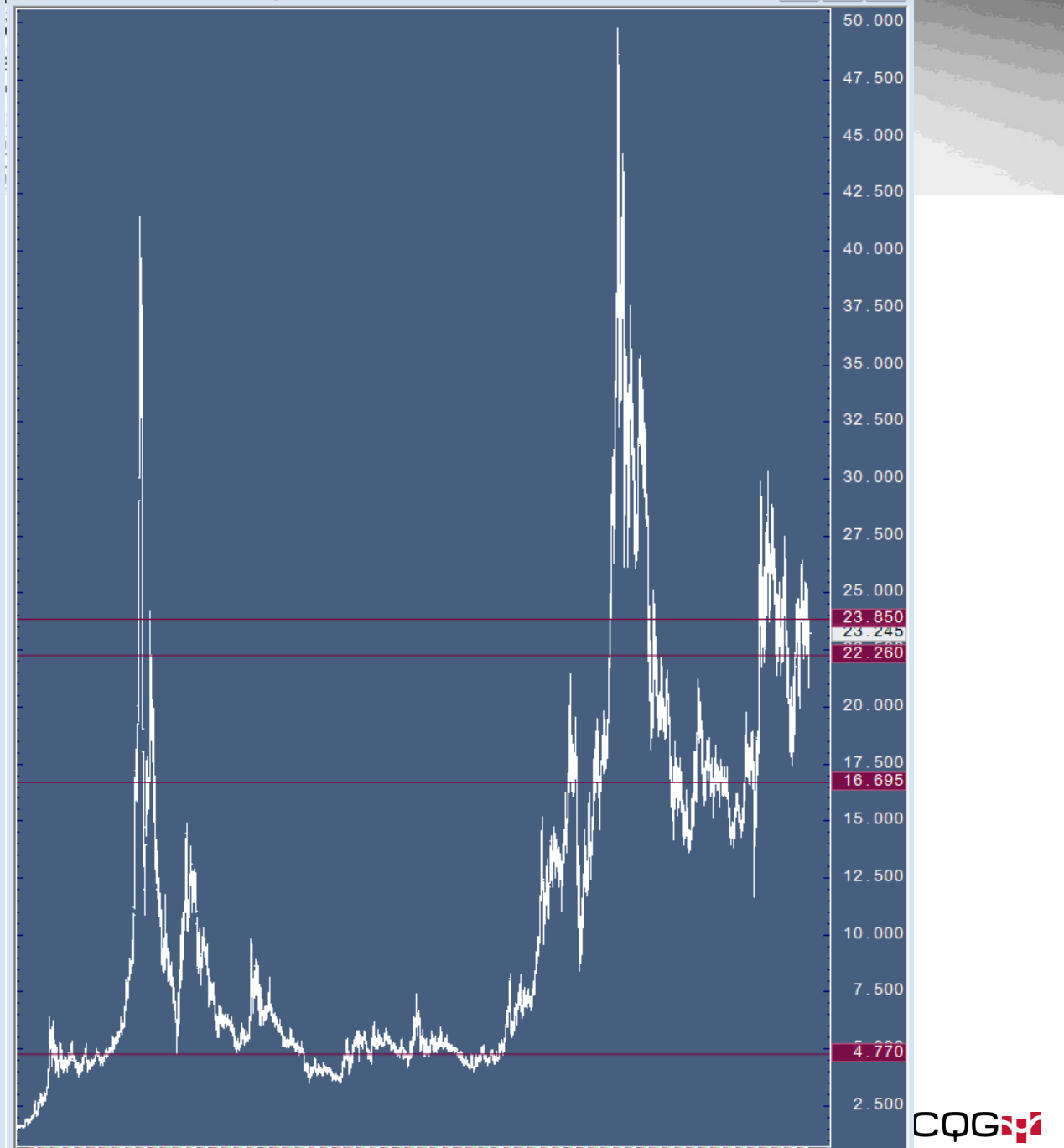
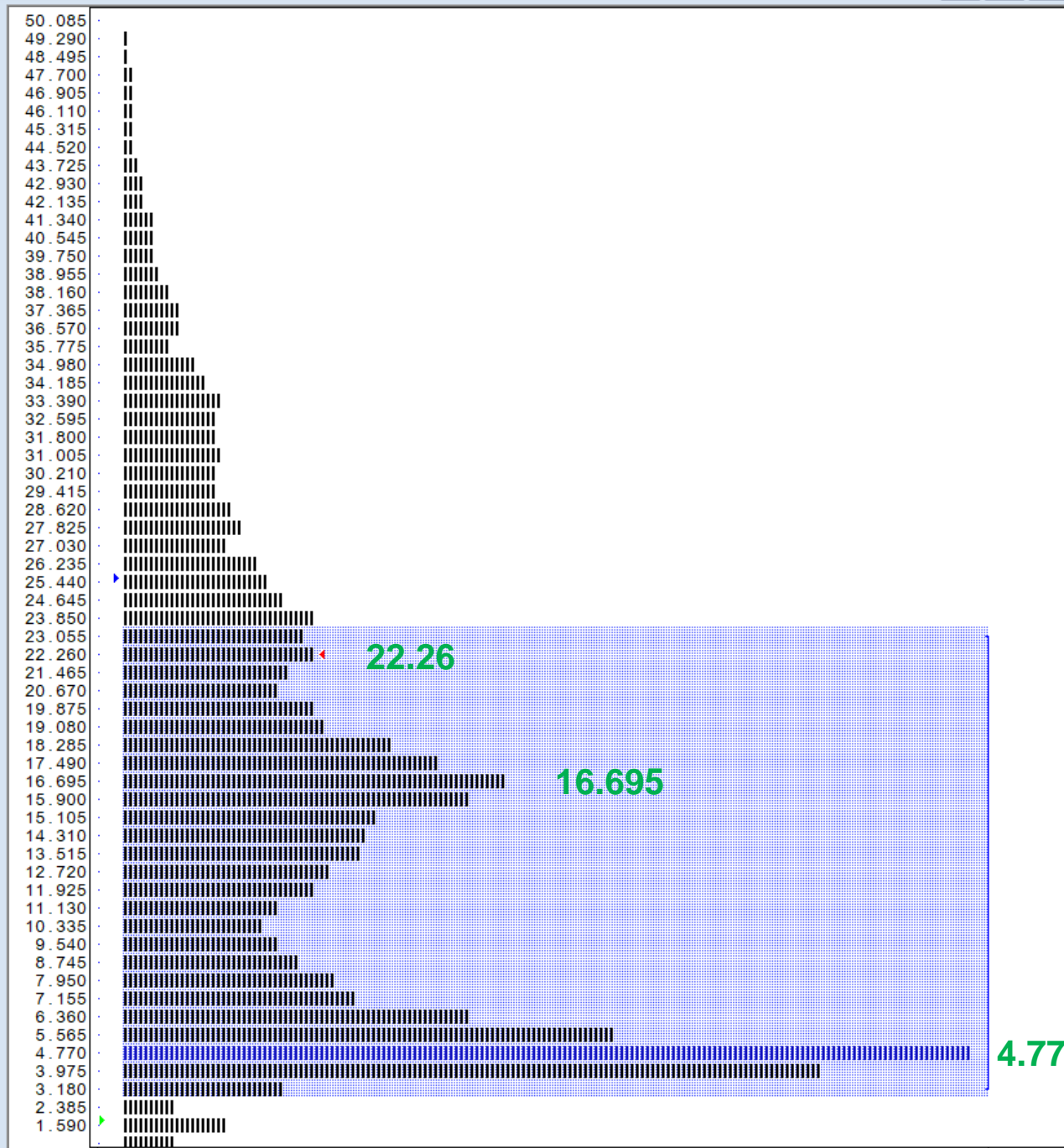
- Long term
- Short term
- Trend Following
- Volume based

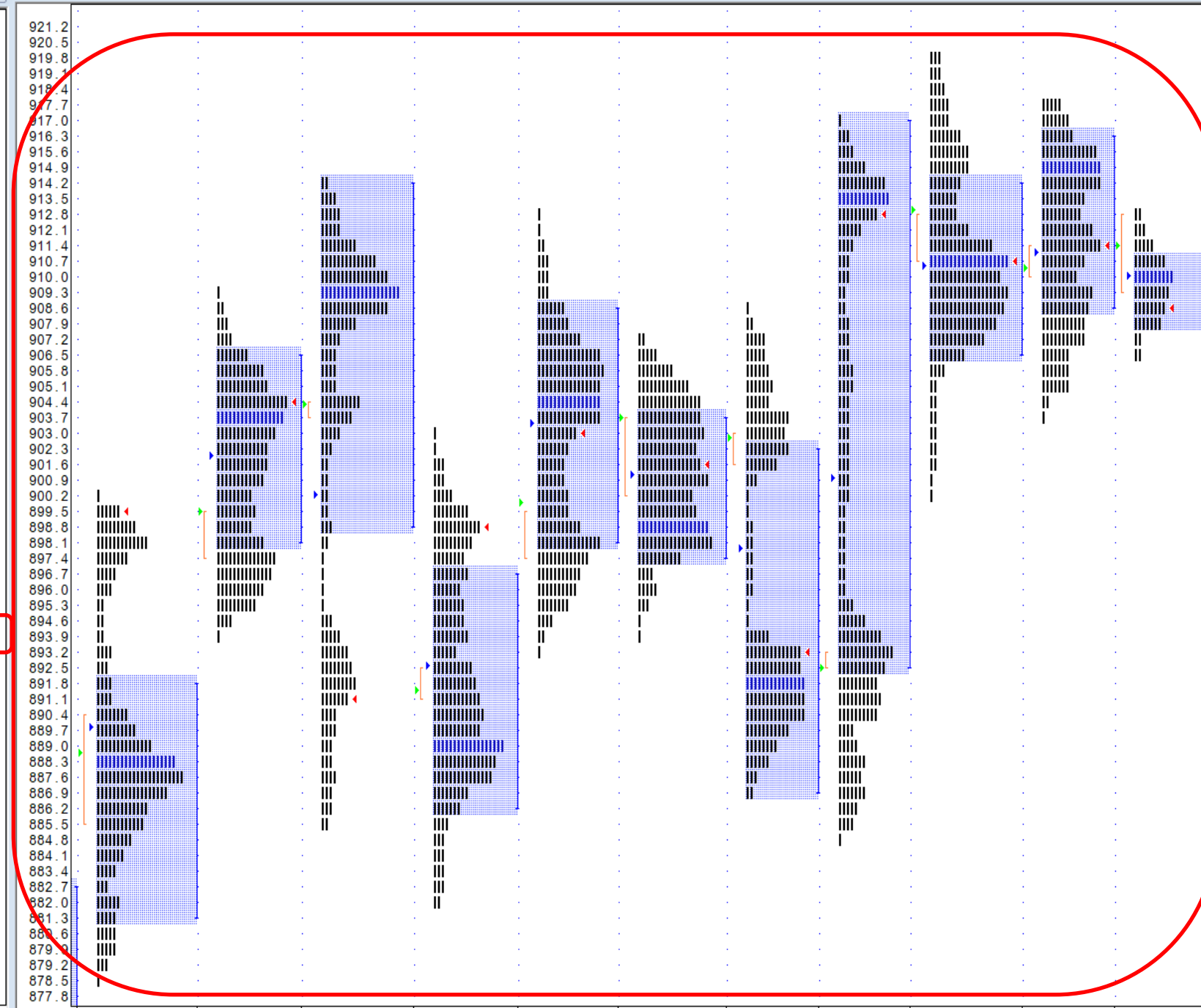
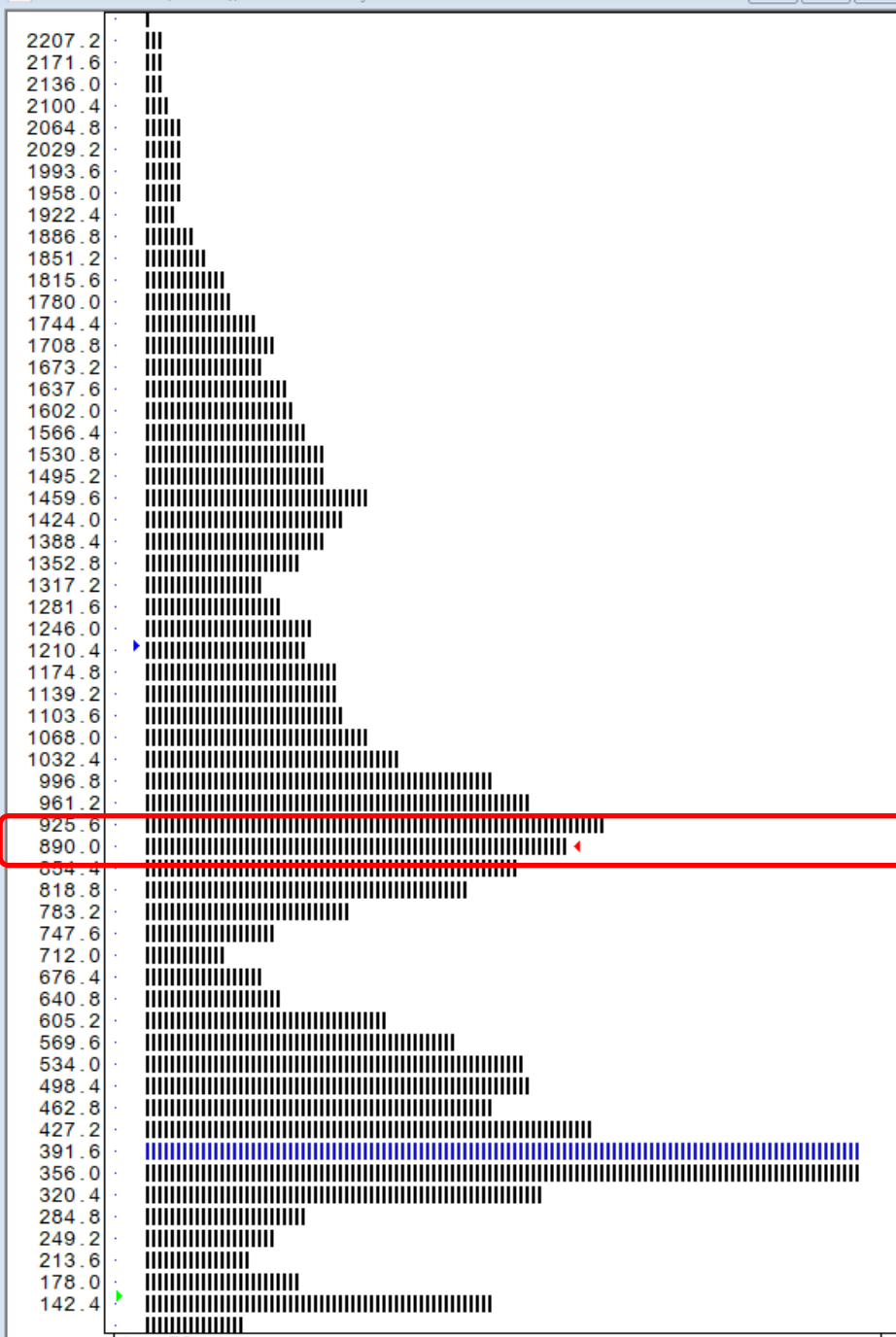


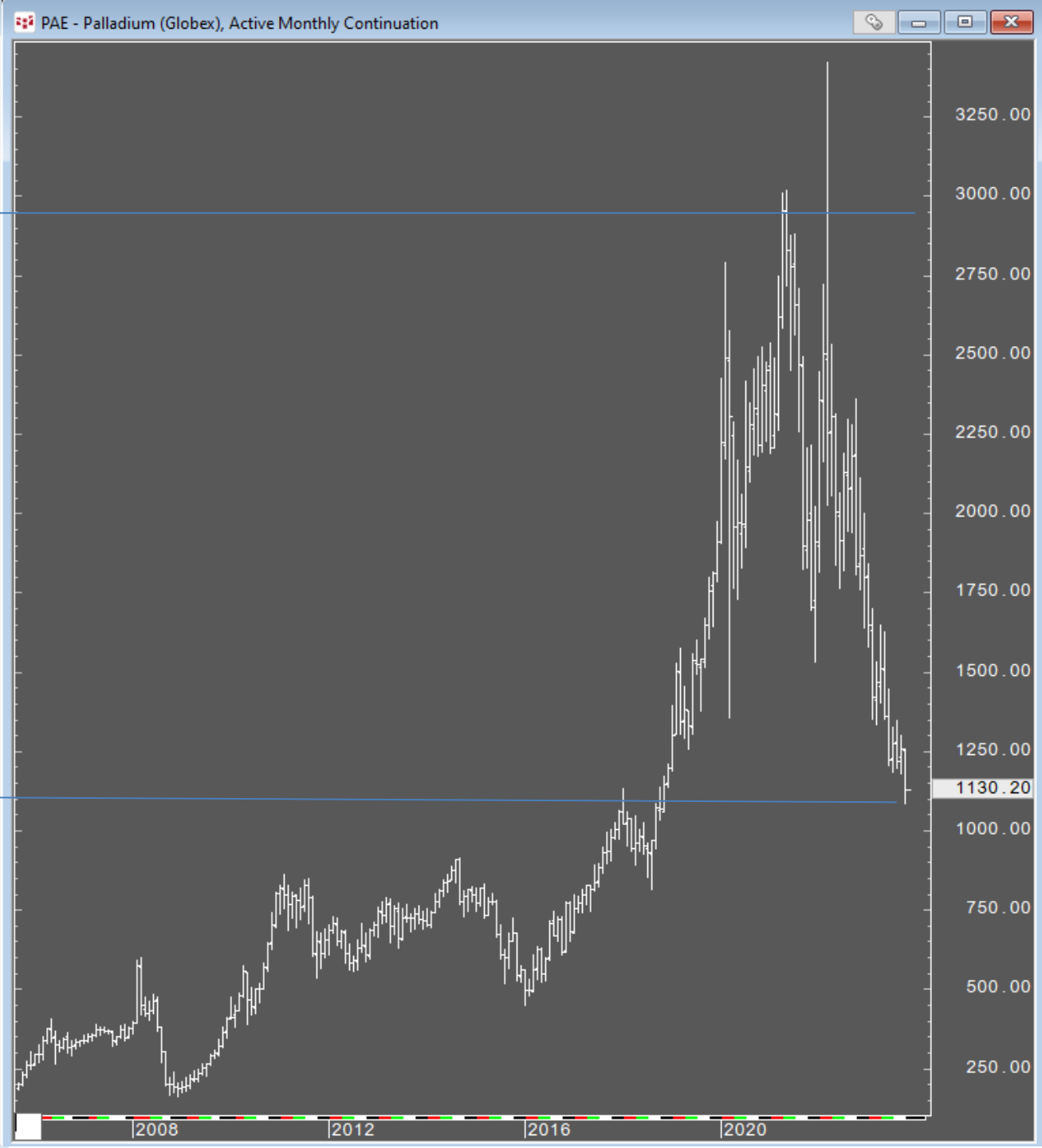
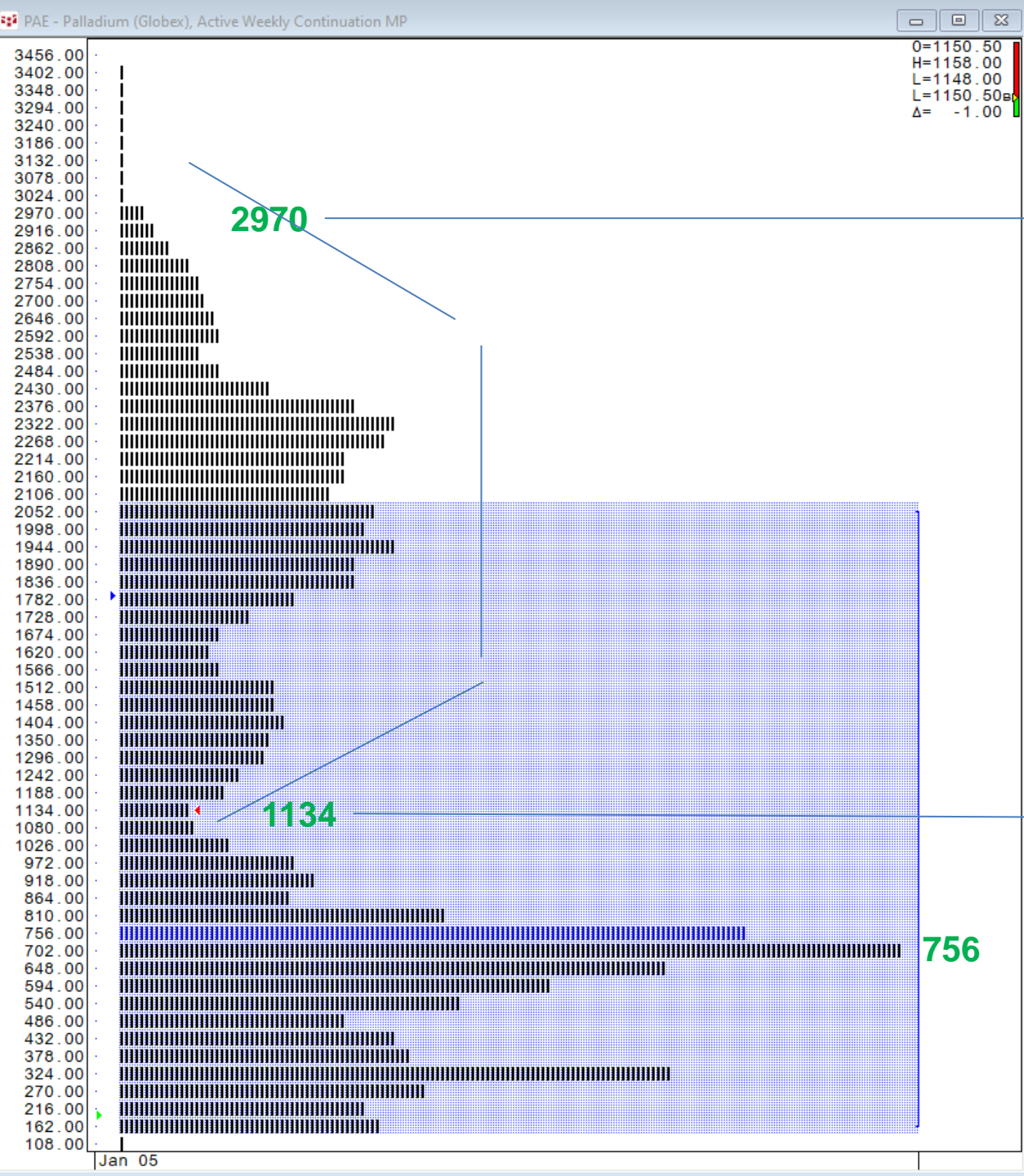
TECHNICAL ANALYSIS

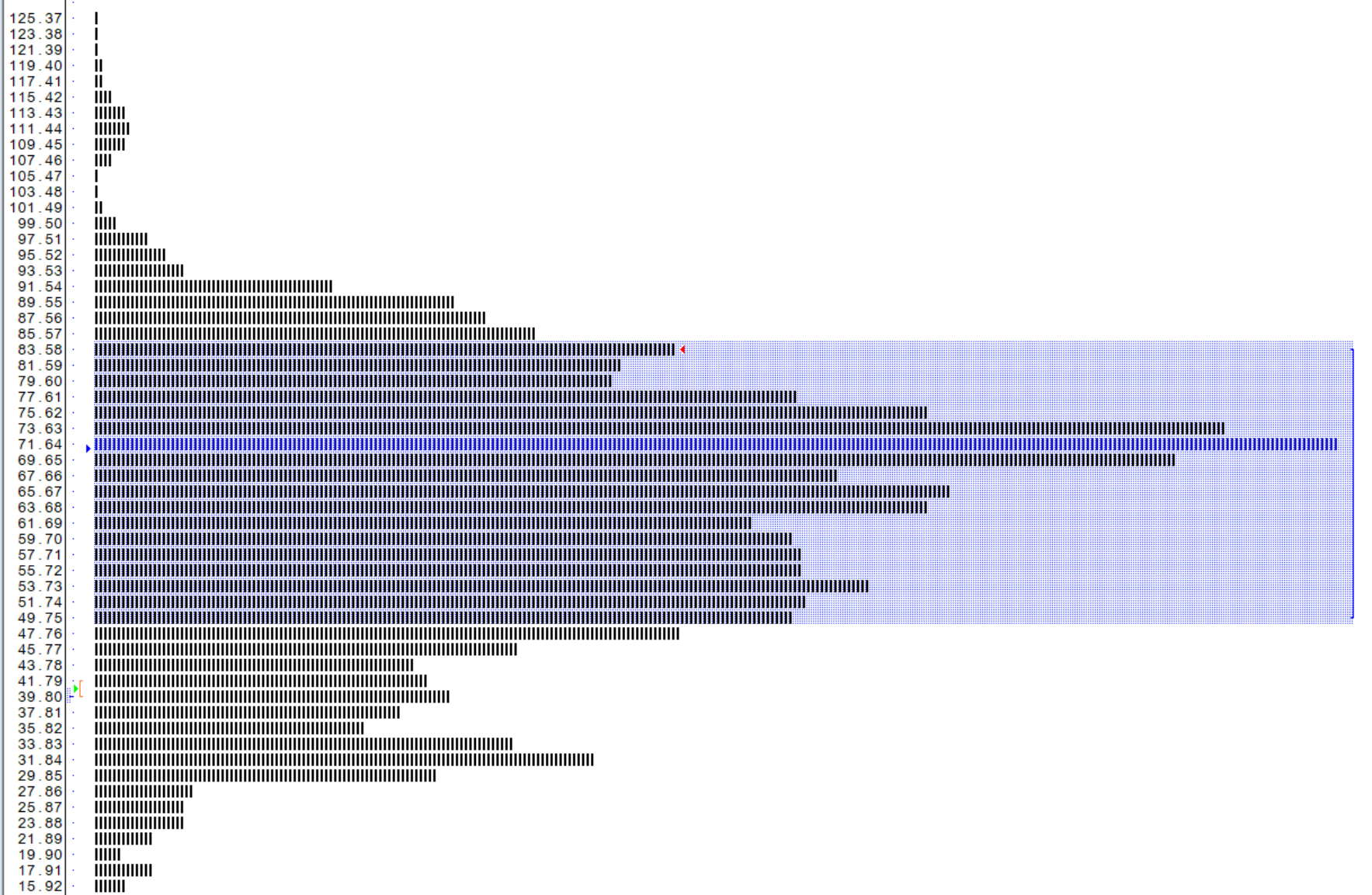
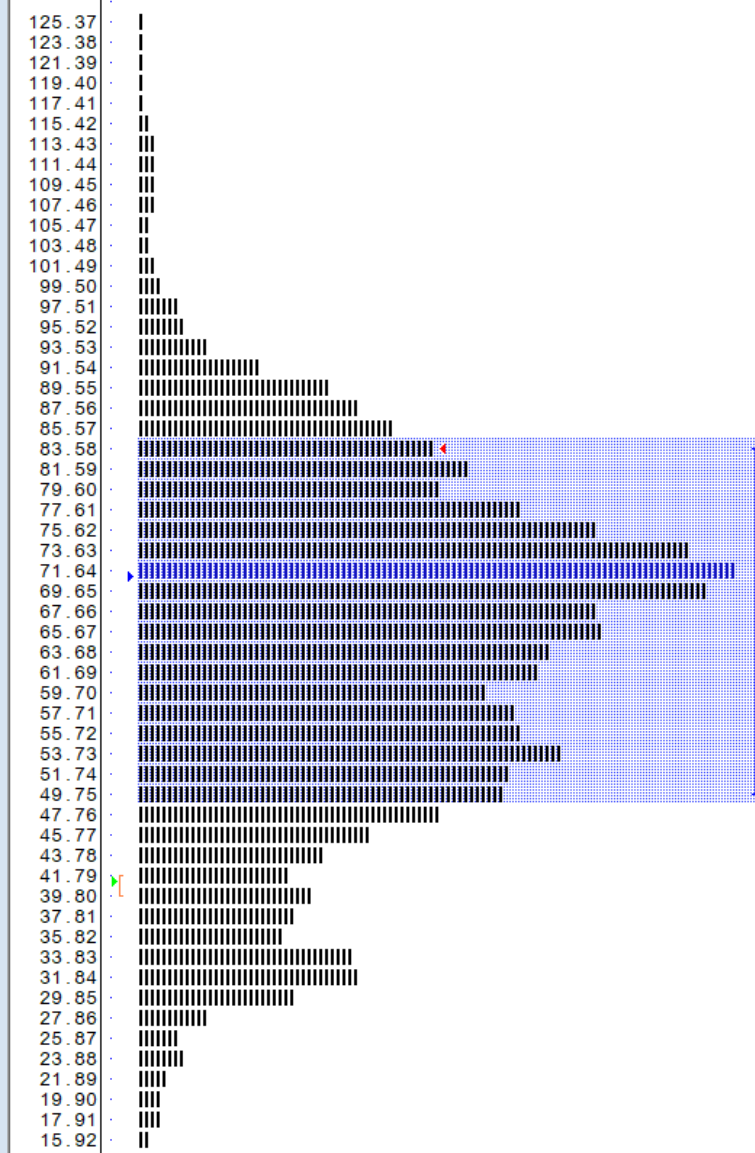
- **Long term**
- Short term
- Trend Following
- Volume based











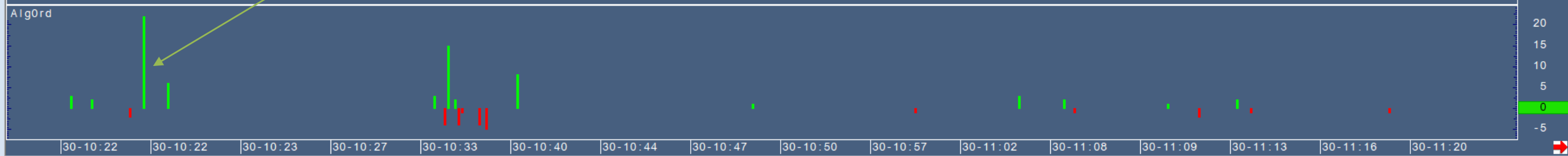
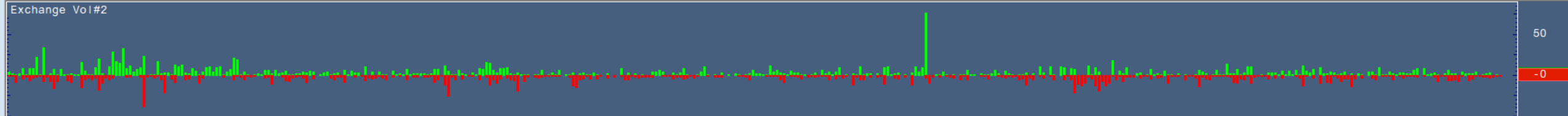
Jan 75 A

Jan 75 A

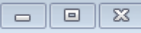


TECHNICAL ANALYSIS

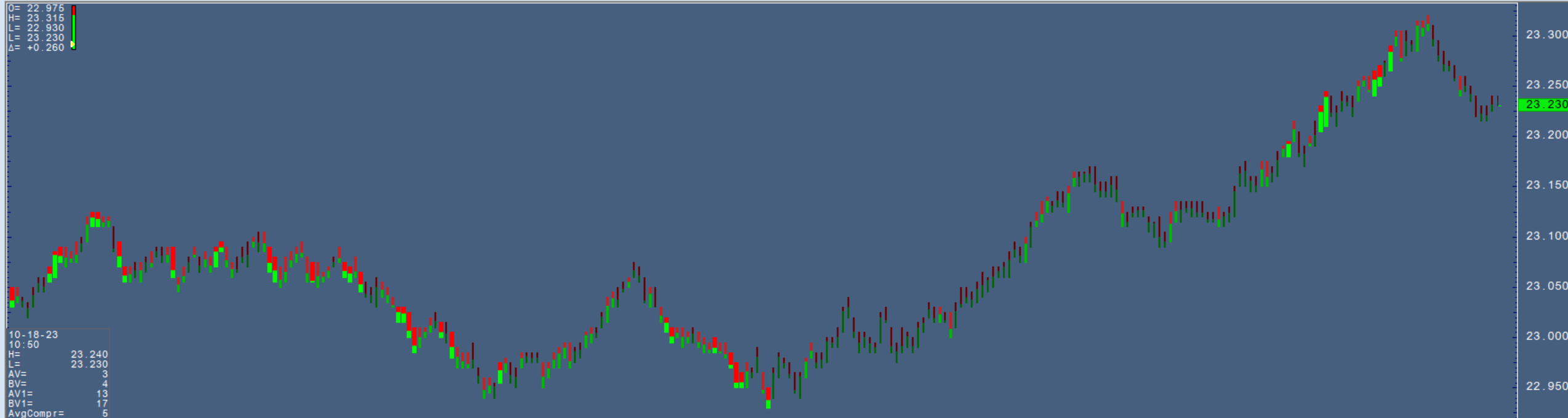
- Long term
- **Short term**
- Trend Following
- Volume based



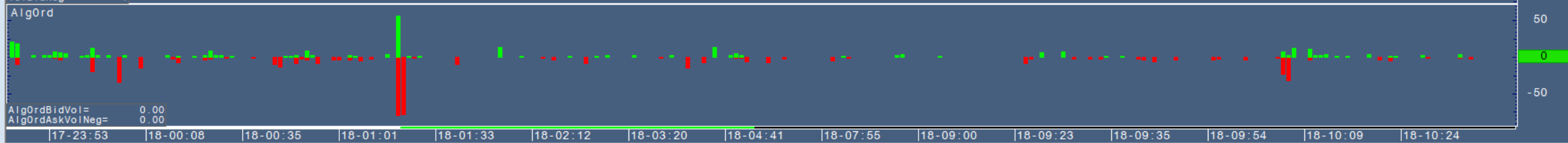
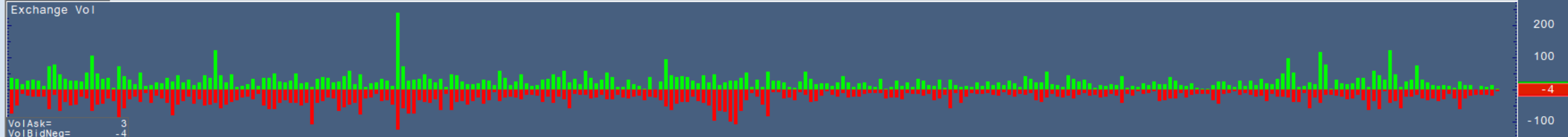
SIEZ23 - Silver (Globex), Dec 23 : TFlow, 5 Bars



O= 22.976
H= 23.315
L= 22.930
C= 23.230
Δ= +0.260



10-18-23
10:50
H= 23.240
L= 23.230
AV= 3
BV= 4
AV1= 13
BV1= 17
AvgCompr= 5



|17-23:53 |18-00:08 |18-00:35 |18-01:01 |18-01:33 |18-02:12 |18-03:20 |18-04:41 |18-07:55 |18-09:00 |18-09:23 |18-09:35 |18-09:54 |18-10:09 |18-10:24



TECHNICAL ANALYSIS

- Long term
- Short term
- **Trend Following**
- Volume based

O= 1984.8
H= 1985.2
L= 1981.2
L= 1982.9
Δ= -1.8



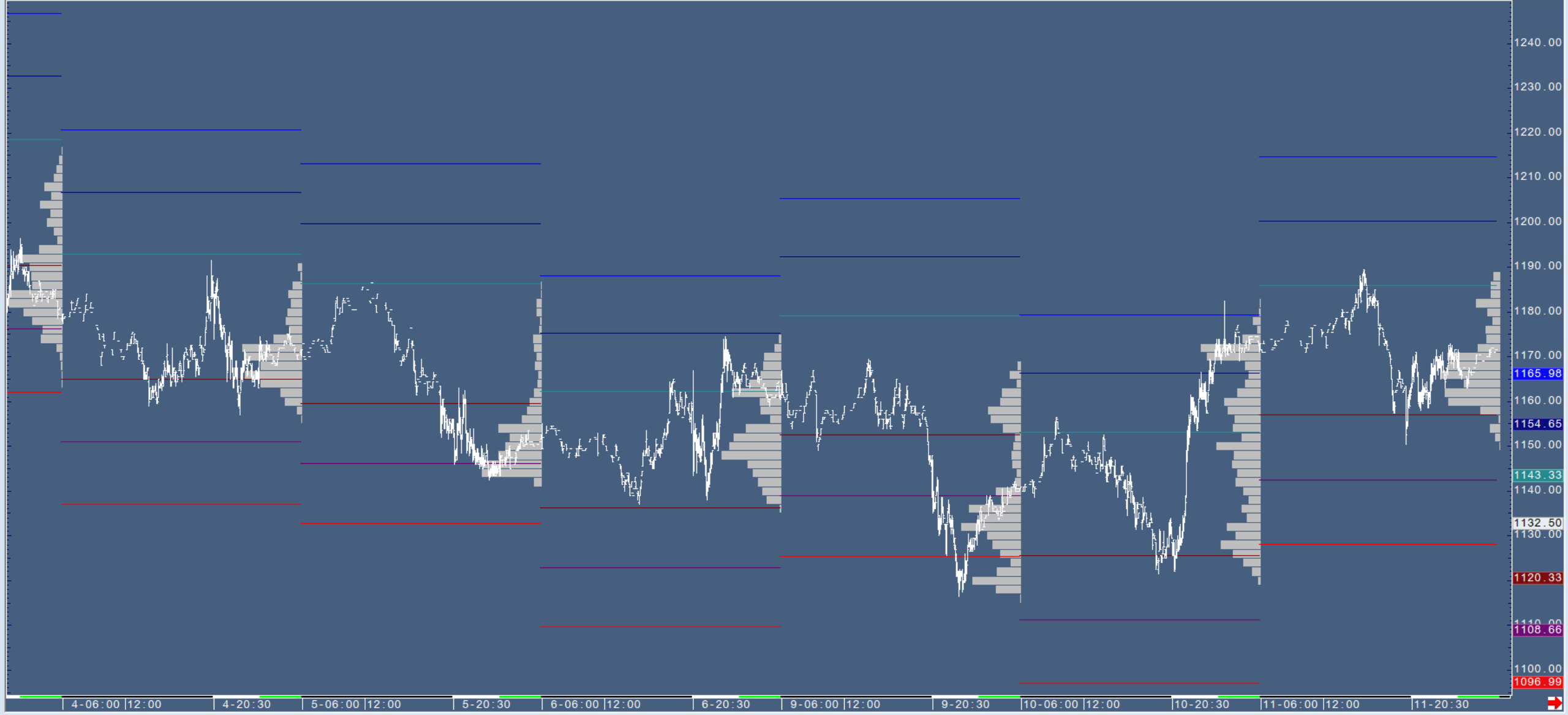


TECHNICAL ANALYSIS

- Long term
- Short term
- Trend Following
- **Volume based**



PAE - Palladium (Globex), Active 5 Min Continuation





BACKTESTING

- Candlestick Formations

BACKTESTING

PLE - Platinum (Globex), Active Daily Continuation





1-bar formations:

- Hammer (HR)
- Hanging Man (HM)
- Inverted Hammer (IH)
- Shooting Star (SS)

2-bar formations:

- Engulfing Bearish (EG)
- Engulfing Bullish (EG)
- Dark Cloud (DC)
- Double Doji (DD?)
- Harami Bearish (HI)
- Harami Bullish (HI)
- Piercing Line (PL)

3-bar formations:

- Morning Star (MS)
- Morning Doji Star (MDS)
- Evening Star (ES)
- Evening Doji Star (EDS)

Setup
Specify
Start
Stop
Clear

Trade System Optimizer - unknown304

Symbol: F.US.GCEZ23,ADC
Trade System: CForm
10000 bars back 16:35 10-31-2
Step 0 of 15 (0%)
Rows Shown: 0
Maximizing: TotalNetProfit
Thresholds:
Method: Exhaustive

Parameter	Start	End	Step
Form	1	15	1

Table Graph

Settings
Sort By
TotalNetProfit
 Descending
 Ascending
Max Best Results: 10000
Display Chart with
No Update
after steps: 5

Note	Form	TotalNetP...	ClosedNetProfit	TotalTradeCount	AverageProfit	MaximumWin	AverageLoss	MaximumLoss	MaxClosedDraw	MaxDrawAmount	MaxDrawDuration	MaxConsecLosses	ProfitToMaxDraw	ProfitLossRatio	PercentWinners	RemoveToNeutral	MaxConsecWins	AverageWin	Average
------	------	--------------	-----------------	-----------------	---------------	------------	-------------	-------------	---------------	---------------	-----------------	-----------------	-----------------	-----------------	----------------	-----------------	---------------	------------	---------

Number of trades is a key statistic as the larger the occurrence, the more reliable the result. A winning rate of 60% based on 100 trades is extremely easy to achieve, however over 100 trades it is a lot more challenging.



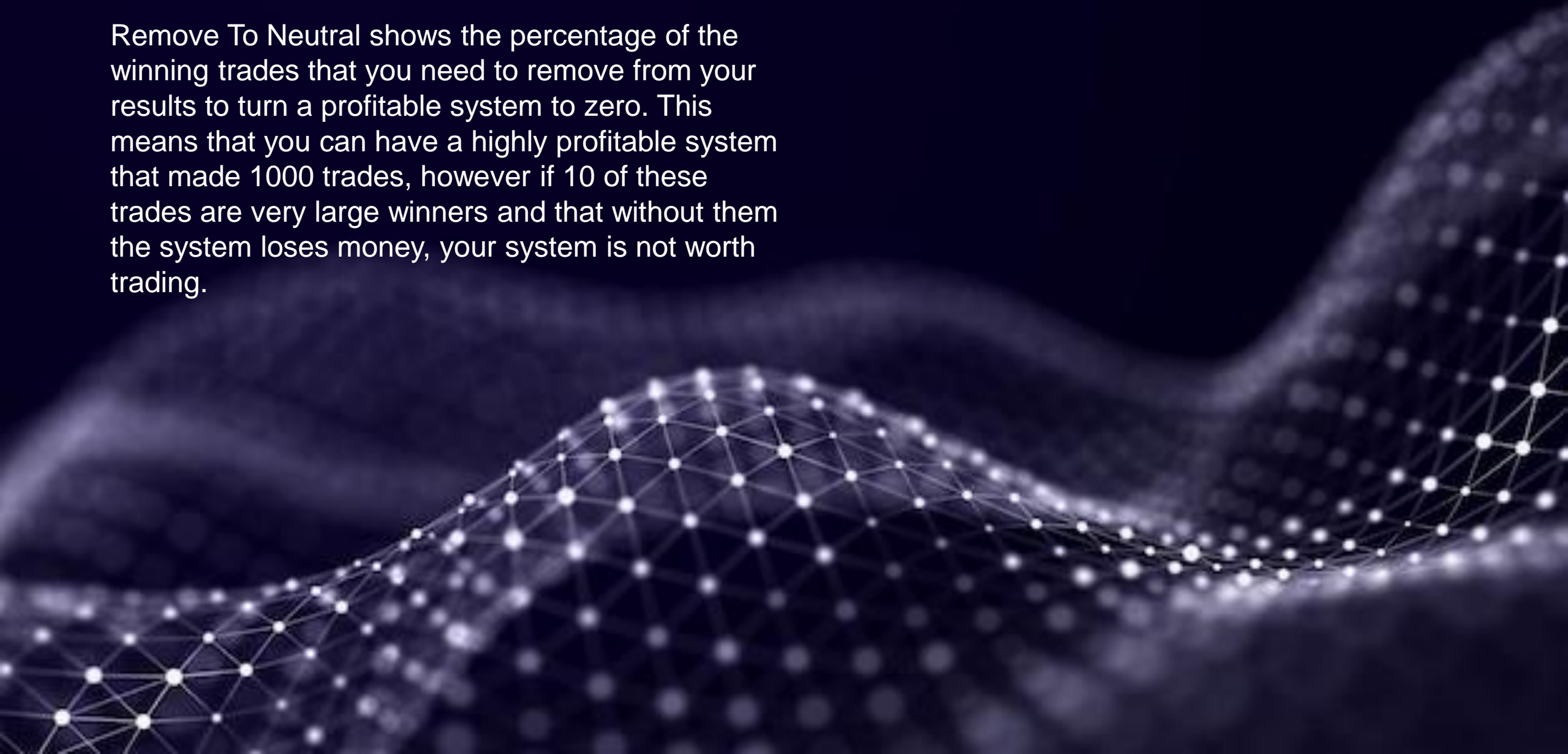
Average Profit = Total Profit/Number of trades

Often ignored, it demonstrates the sensitivity of a system for slippage. If each trade returns less than 1 tick's worth of profit, the system is going to be guaranteed to lose money when turned on in the real market as you can never expect a system to execute at the same price as your backtested results.

Profit Loss Ratio= Total Profit/Total Losses

A very simple statistic but that can straight away show you whether the system is worth looking into a bit deeper or spend a bit more time perfecting. Anything below 2 (meaning that your winners make overall twice as much as what your losers lose) is usually not worth pursuing.

Remove To Neutral shows the percentage of the winning trades that you need to remove from your results to turn a profitable system to zero. This means that you can have a highly profitable system that made 1000 trades, however if 10 of these trades are very large winners and that without them the system loses money, your system is not worth trading.



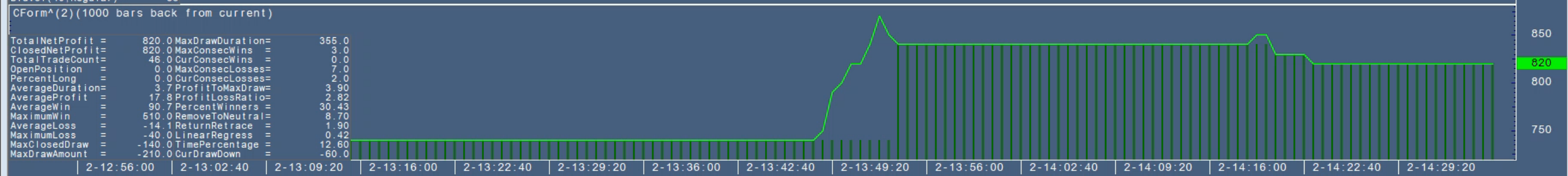


AUTOMATED TRADING

- Indicator-based

On	Total P	Name	Account	Trading System	Issue	Preferences	Actions	Remember	Exte	Rej	Stop to Mkt
<input checked="" type="checkbox"/>	0	Engulfing	SIMSYSTEM (Spreader: PSSYSTEM)	CForm(2)	F.US.GCEZ23	SubMinBar, 10	Off	No		<input checked="" type="checkbox"/>	
<input type="checkbox"/>										<input type="checkbox"/>	
<input type="checkbox"/>										<input type="checkbox"/>	

GCE - Gold (Globex), Active Continuation, 40 Sec



11-02-23	14:36:00	1993.3	
O=		1993.5	
H=		1993.0	
L=		1993.0	
C=		1993.0	
TickVol(40, Regular)=		9	
Vol(40, Regular)=		52	
AskVol(40, Regular)=		14	
BidVol(40, Regular)=		38	

CForm^(2) (1000 bars back from current)		
TotalNetProfit =	820.0	MaxDrawDuration = 355.0
ClosedNetProfit =	820.0	MaxConsecWins = 3.0
TotalTradeCount =	46.0	CurConsecWins = 0.0
OpenPosition =	0.0	MaxConsecLosses = 7.0
PercentLong =	0.0	CurConsecLosses = 2.0
AverageDuration =	3.7	ProfitToMaxDraw = 3.90
AverageProfit =	17.8	ProfitLossRatio = 2.82
AverageWin =	90.7	PercentWinners = 30.43
MaximumWin =	610.0	RemoveToNeutral = 8.70
AverageLoss =	-14.1	ReturnRetrace = 1.90
MaximumLoss =	-40.0	LinearRegress = 0.42
MaxClosedDraw =	-140.0	TimePercentage = 12.60
MaxDrawAmount =	-210.0	CurDrawDown = -60.0



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