Spotting algorithmic opportunities in the energy market

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Sample strategy

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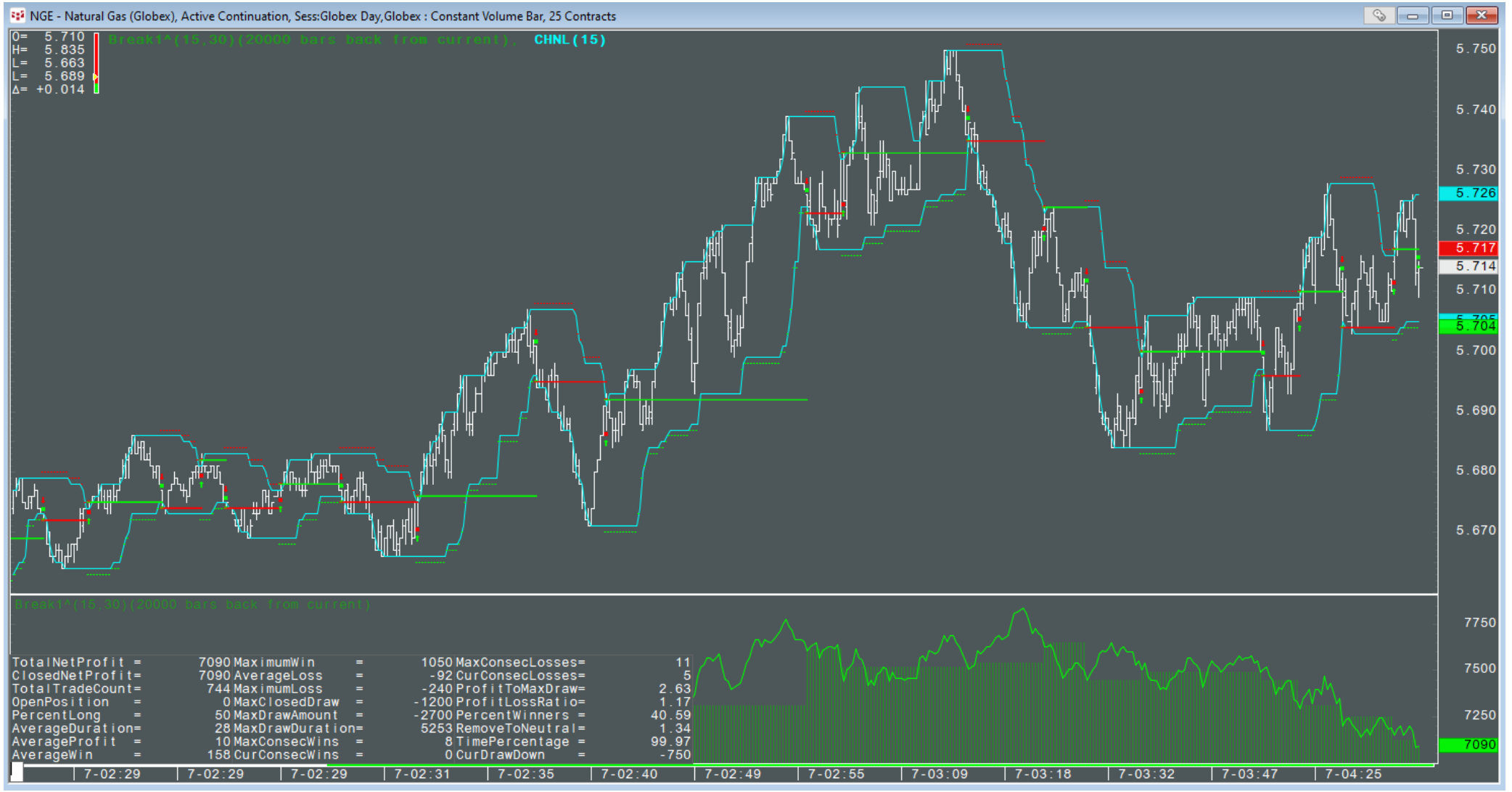
Donchian Breakout example



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Formula

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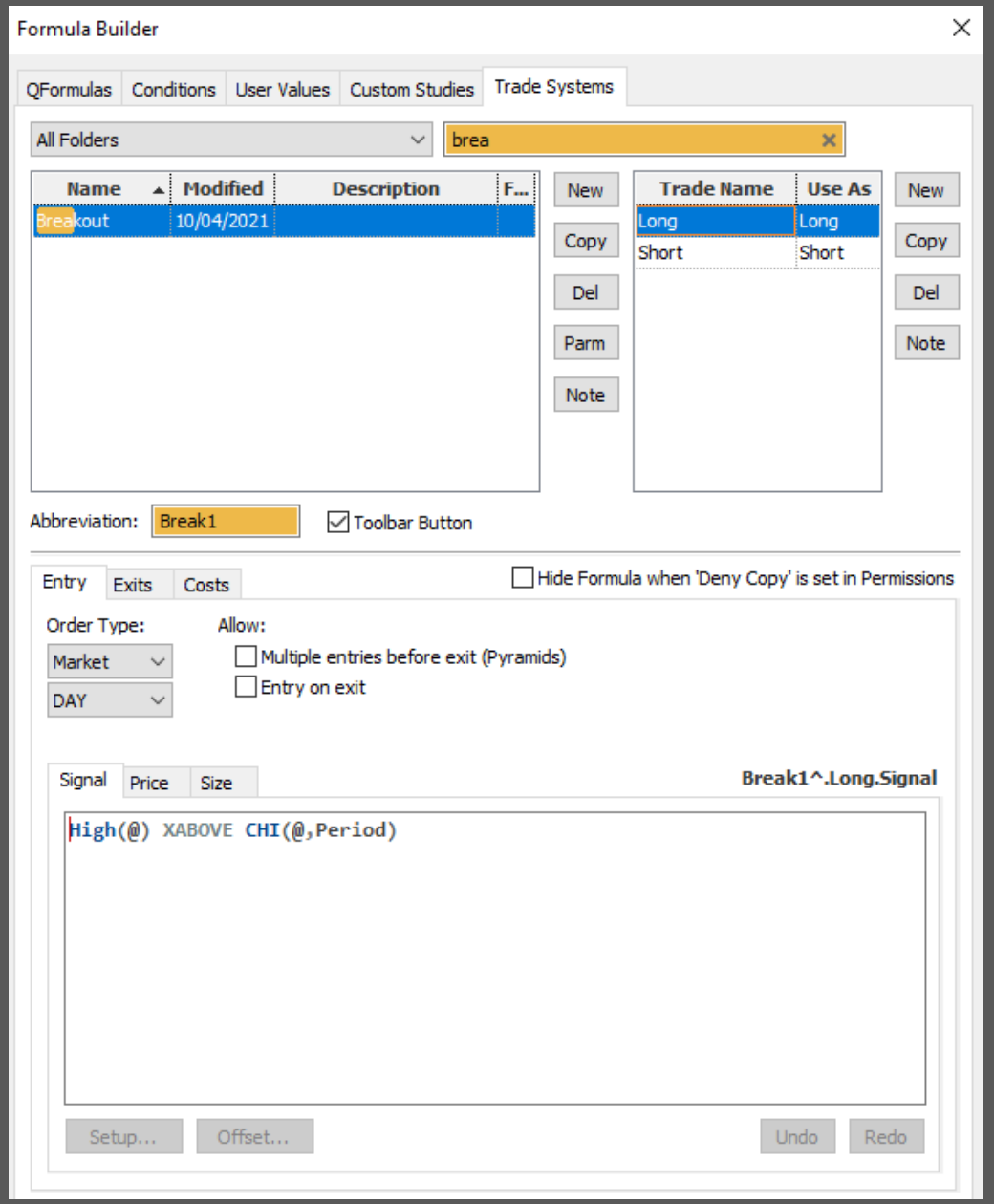
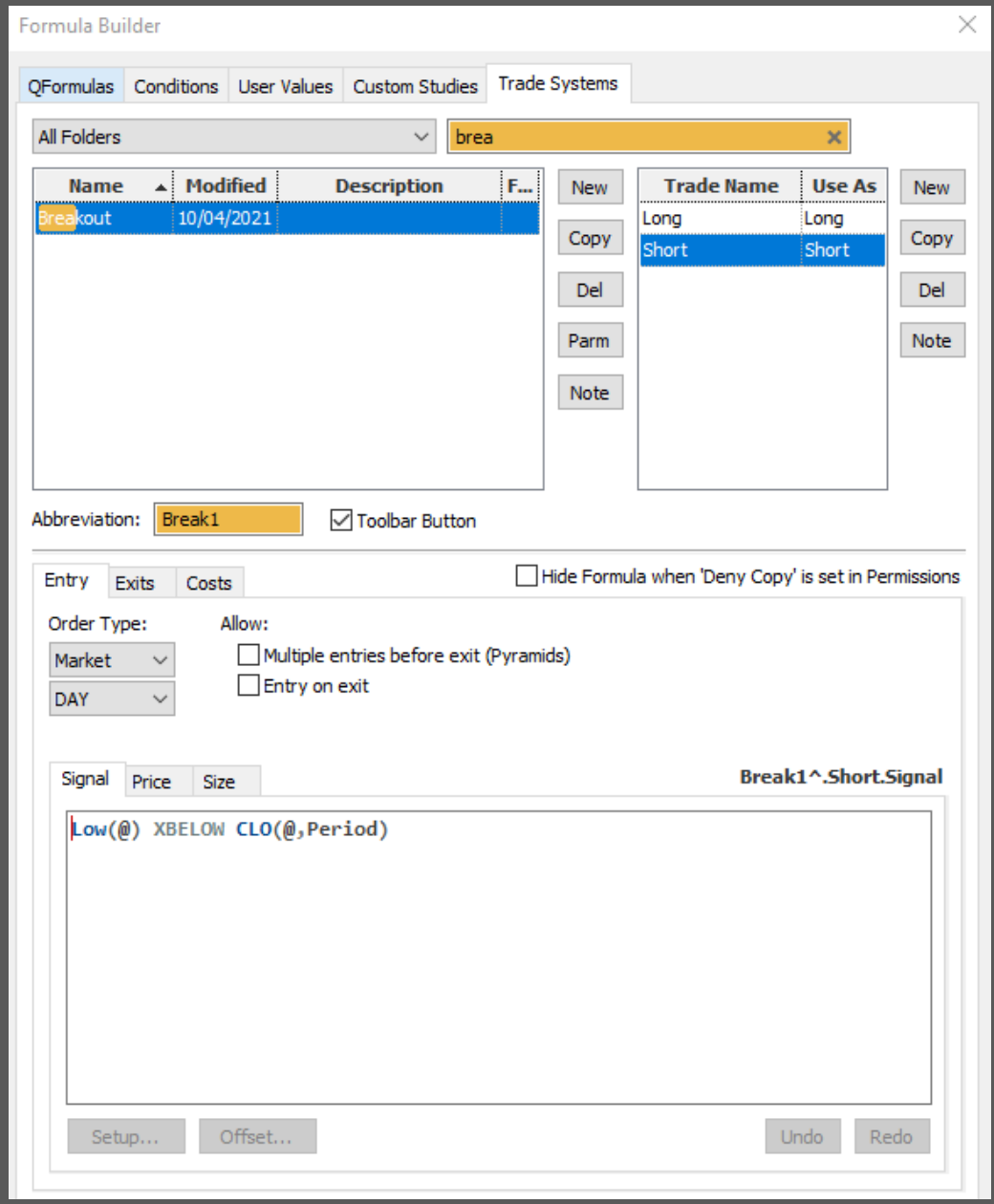
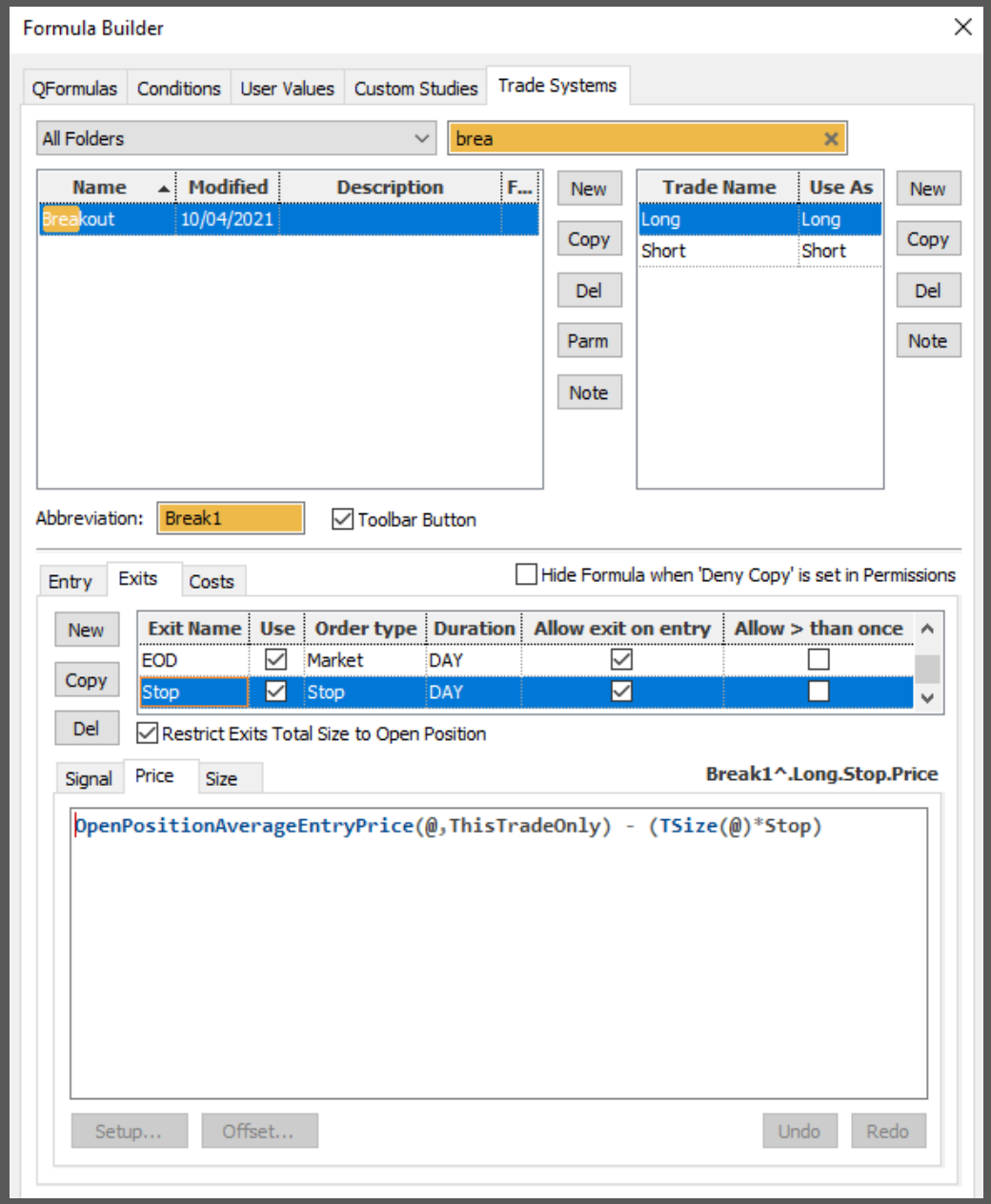
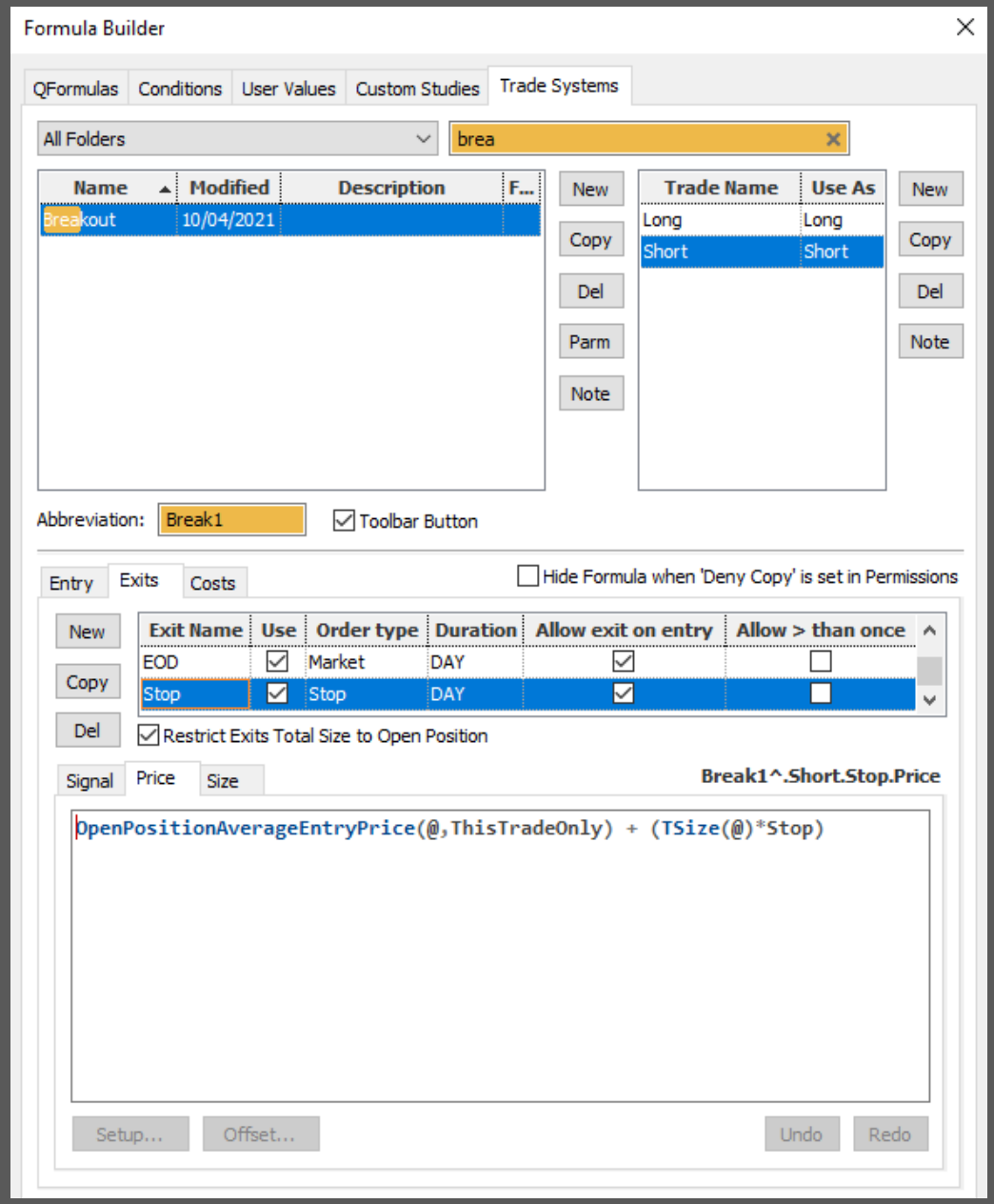
Formula - Entries

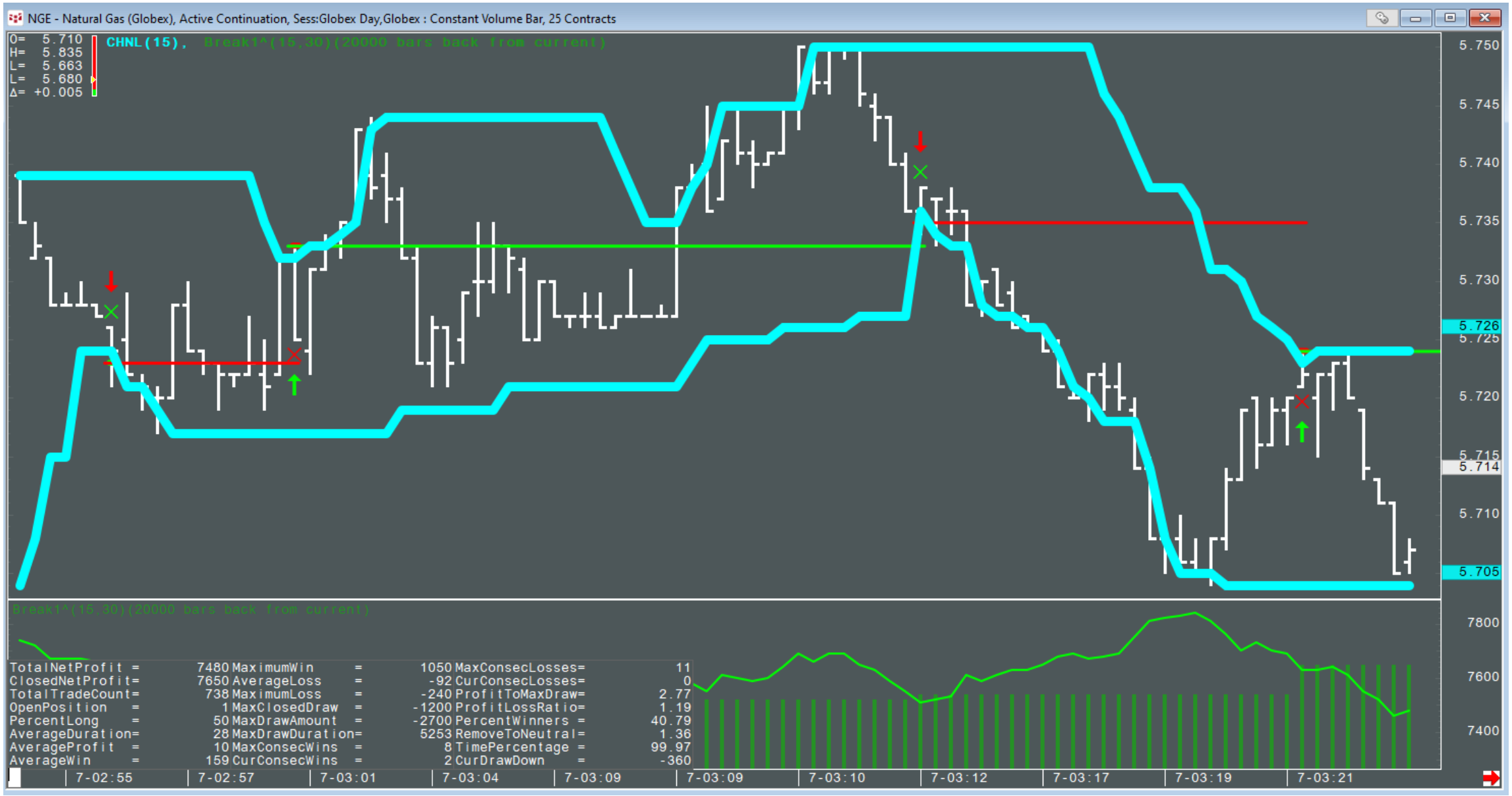




Formula - Exits







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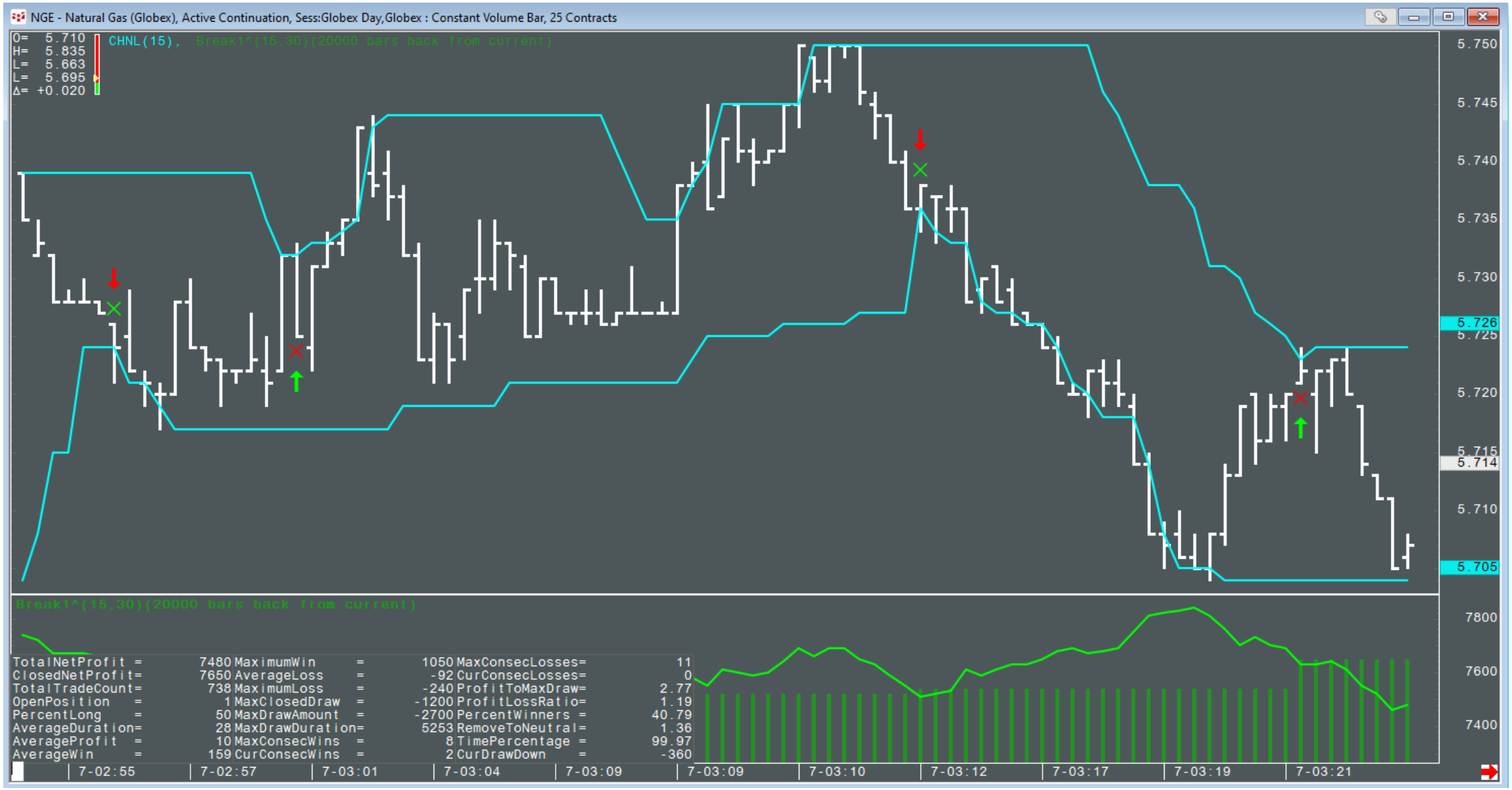

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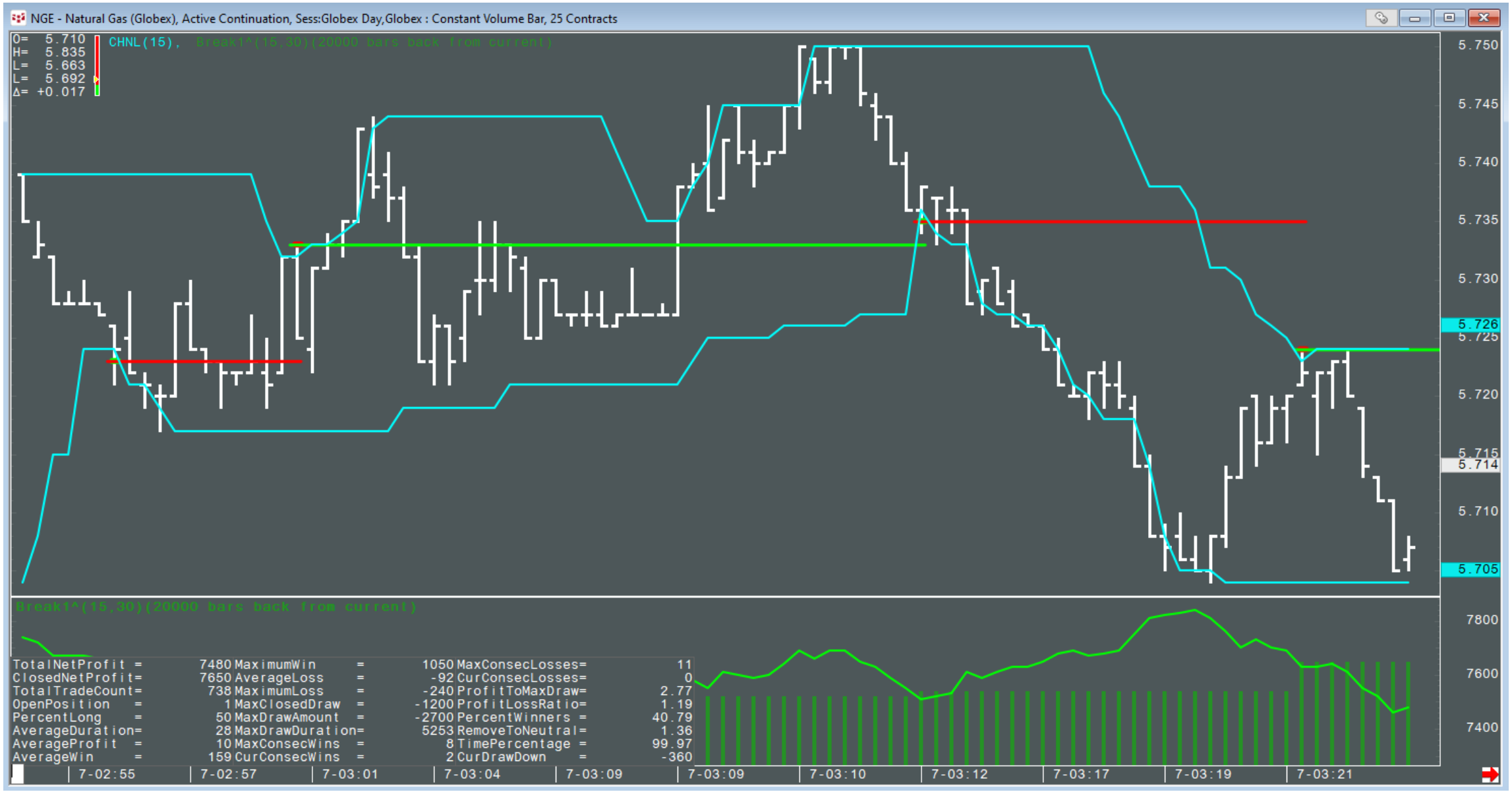

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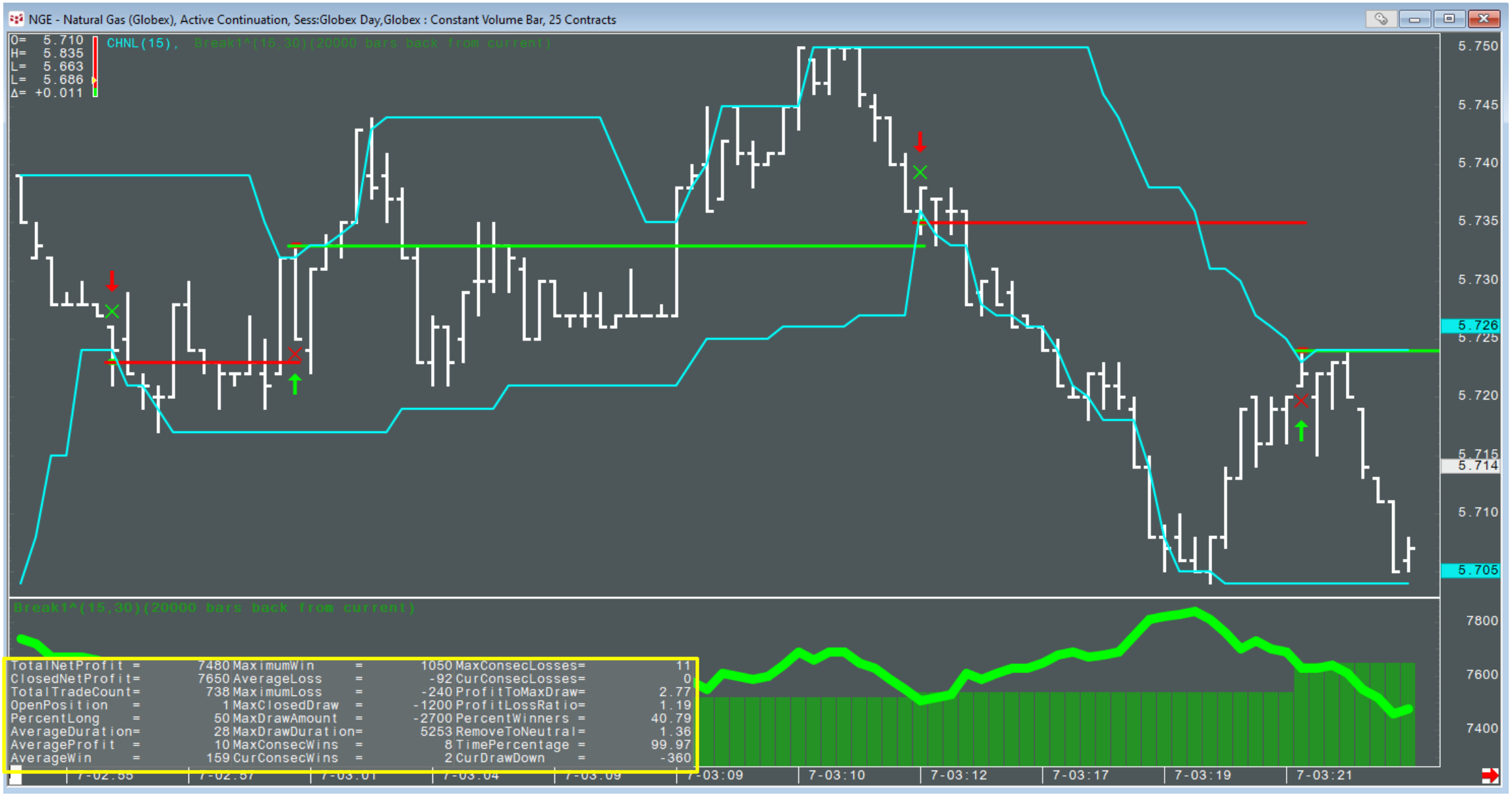

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Statistics

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Statistics

Total Trade Count	Total number of buys and sells indicated by the system.
Open Position	Number of contracts long or short.
Percent Long	Percentage of the total trades that were long trades.
Average Duration	Average number of bars a trade is held.
Average Profit	Average gain for all trades.
Average Win	Average gain for all winning trades.
Average Loss	Average loss for all losing trades.
Maximum Win	Biggest winning trade.
Maximum Loss	Biggest losing trade.
Max Closed Draw	Biggest amount lost for any string of losing trades.
Max Draw Amount	Largest loss in equity during any time, i.e., the amount needed to trade the system.
Max Draw Duration	Largest number of bars form a peak to a trough
Max Consec Wins	Largest number of consecutive winning trades.
Cur Consec Wins	Current number of consecutive winning trades.
Max Consec Losses	Largest number of consecutive losing trades.
Cur Consec Losses	Current number of consecutive losing trades.
Profit to Max Draw	(Total Net Profit)/ (Maximum Draw Amount).
Profit Loss Ratio	(Total gain for open and closed trades)/(Total loss for open and closed trades).
Percent Winners	Percentage of profitable trades.
Remove To Neutral	Starting with the biggest winning trade, the percentage of all the trades that can be removed before breaking even.

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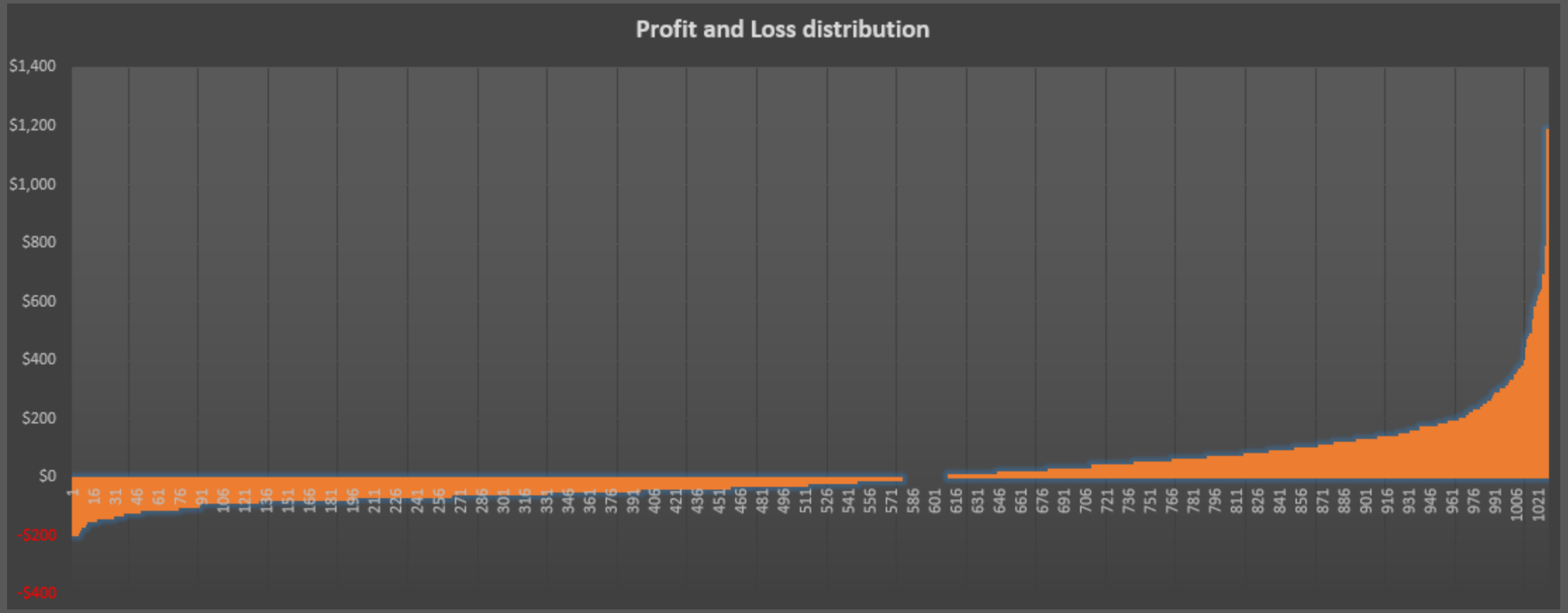
Statistics – Remove to Neutral



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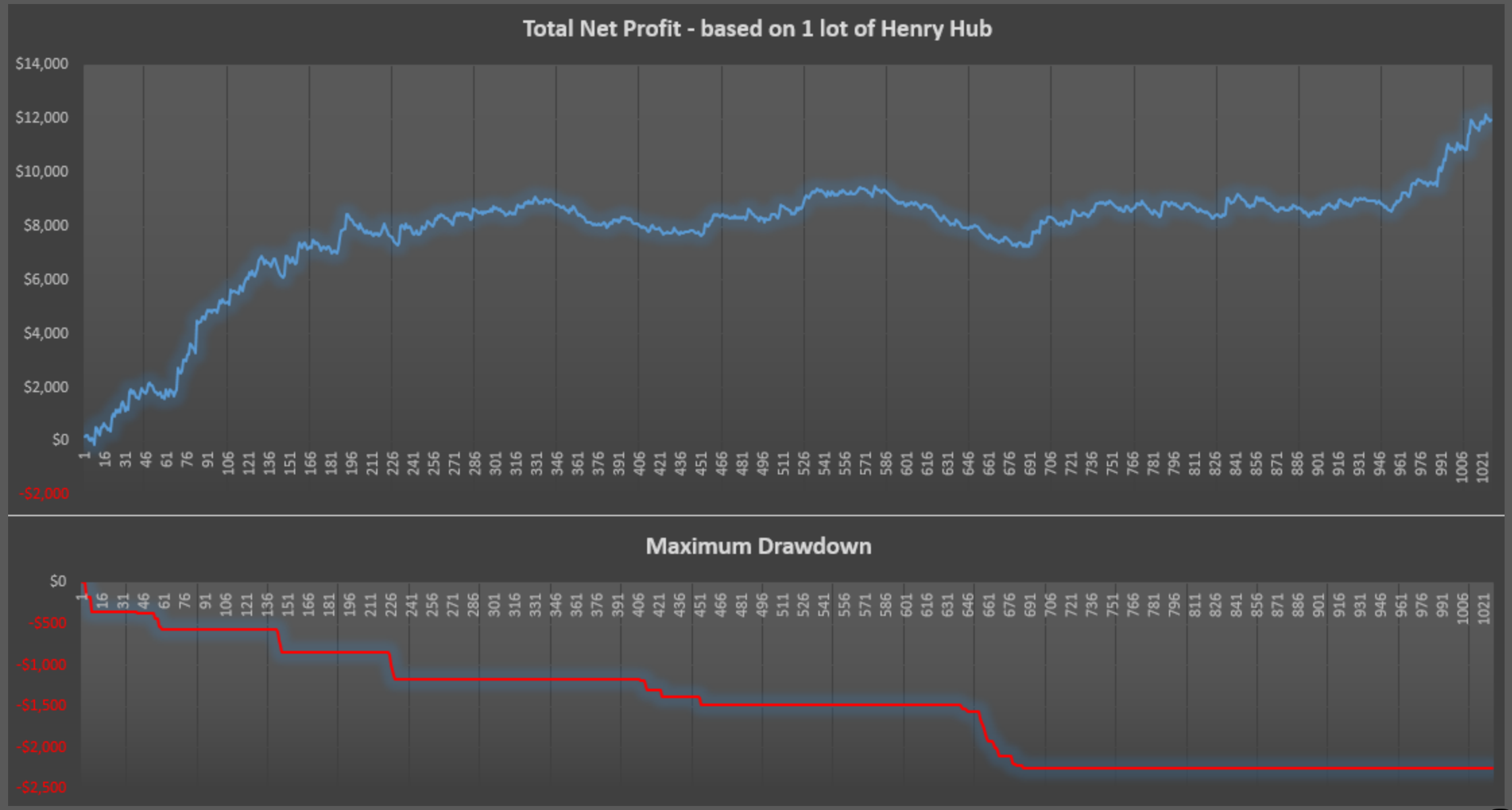
Statistics – Profits vs Drawdowns



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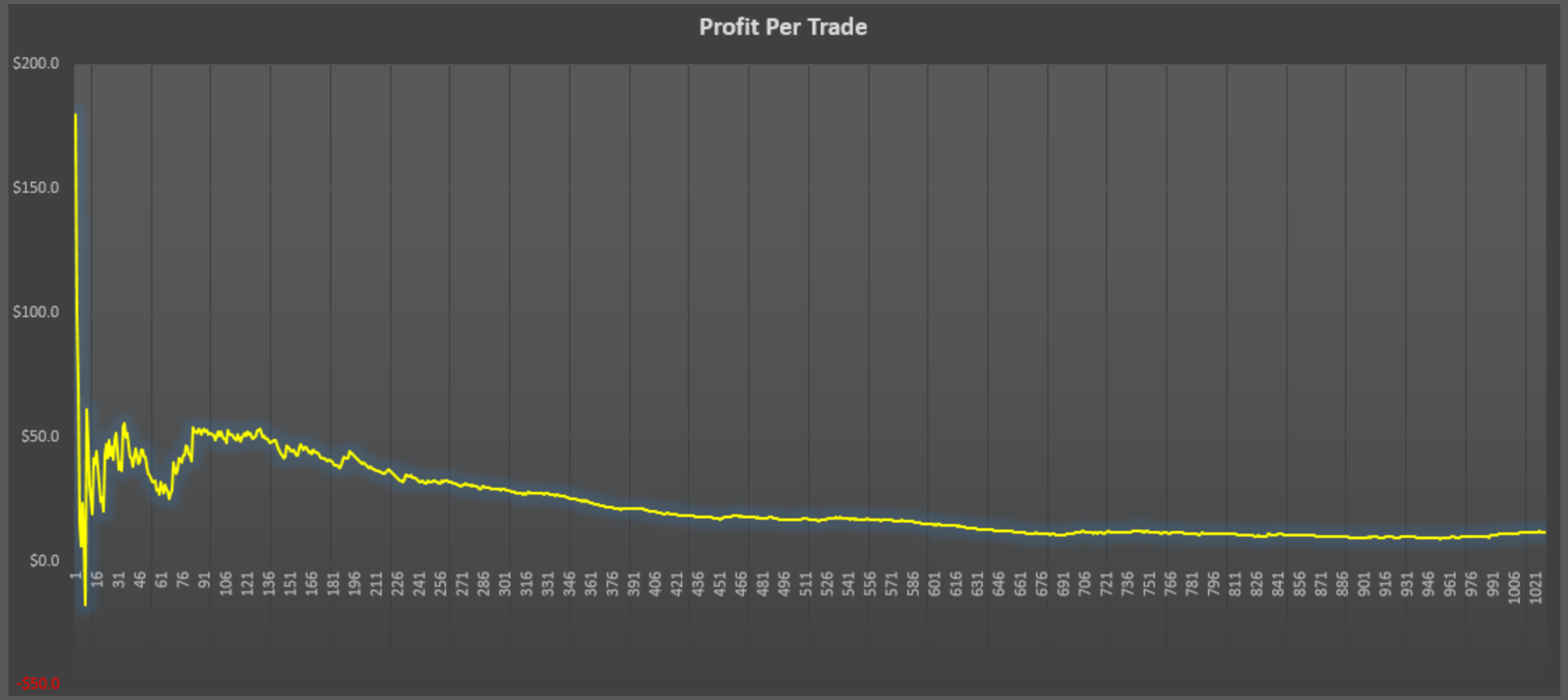
Statistics – Average Profit



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Optimization

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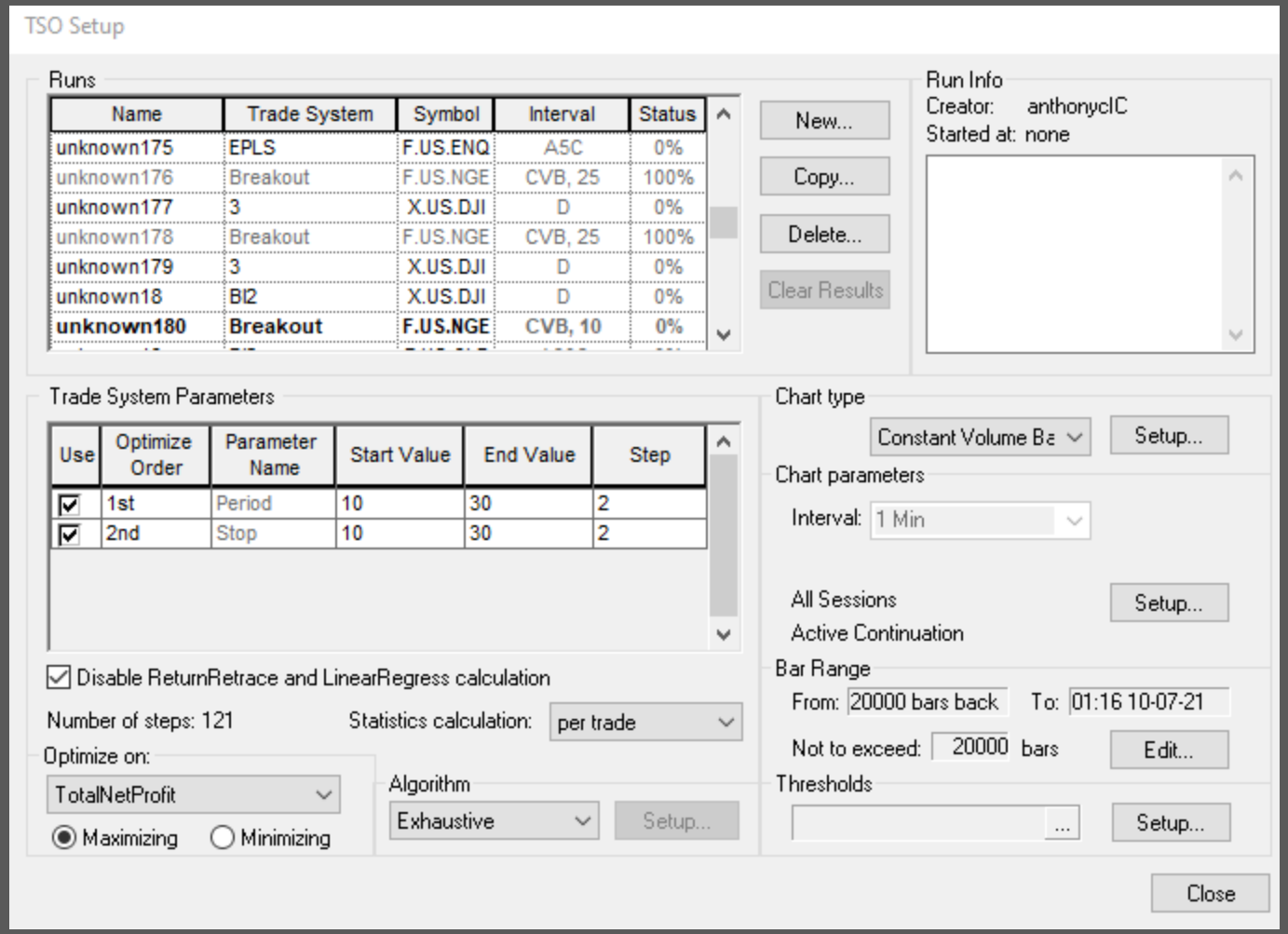
Optimization - Steps



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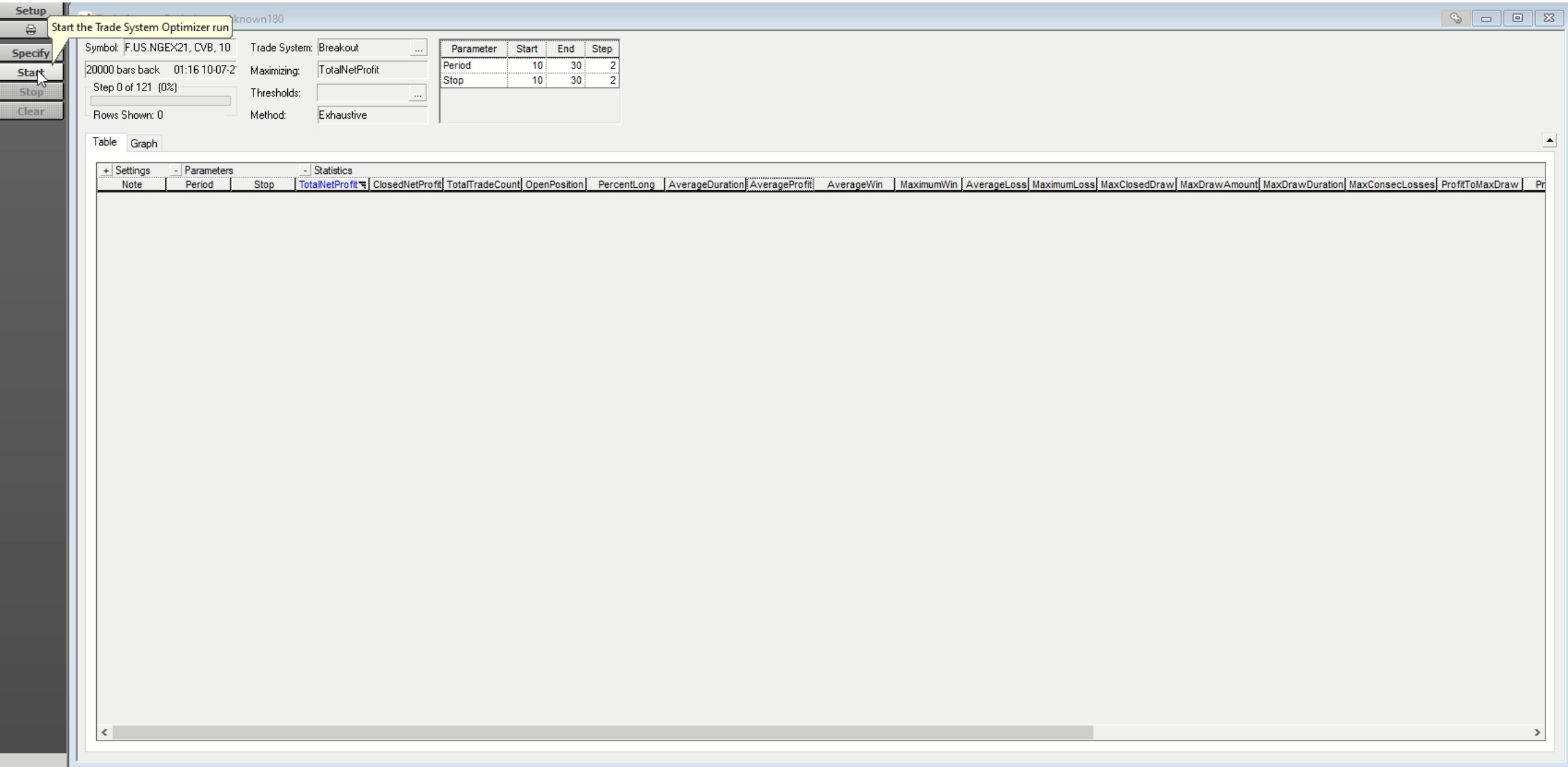
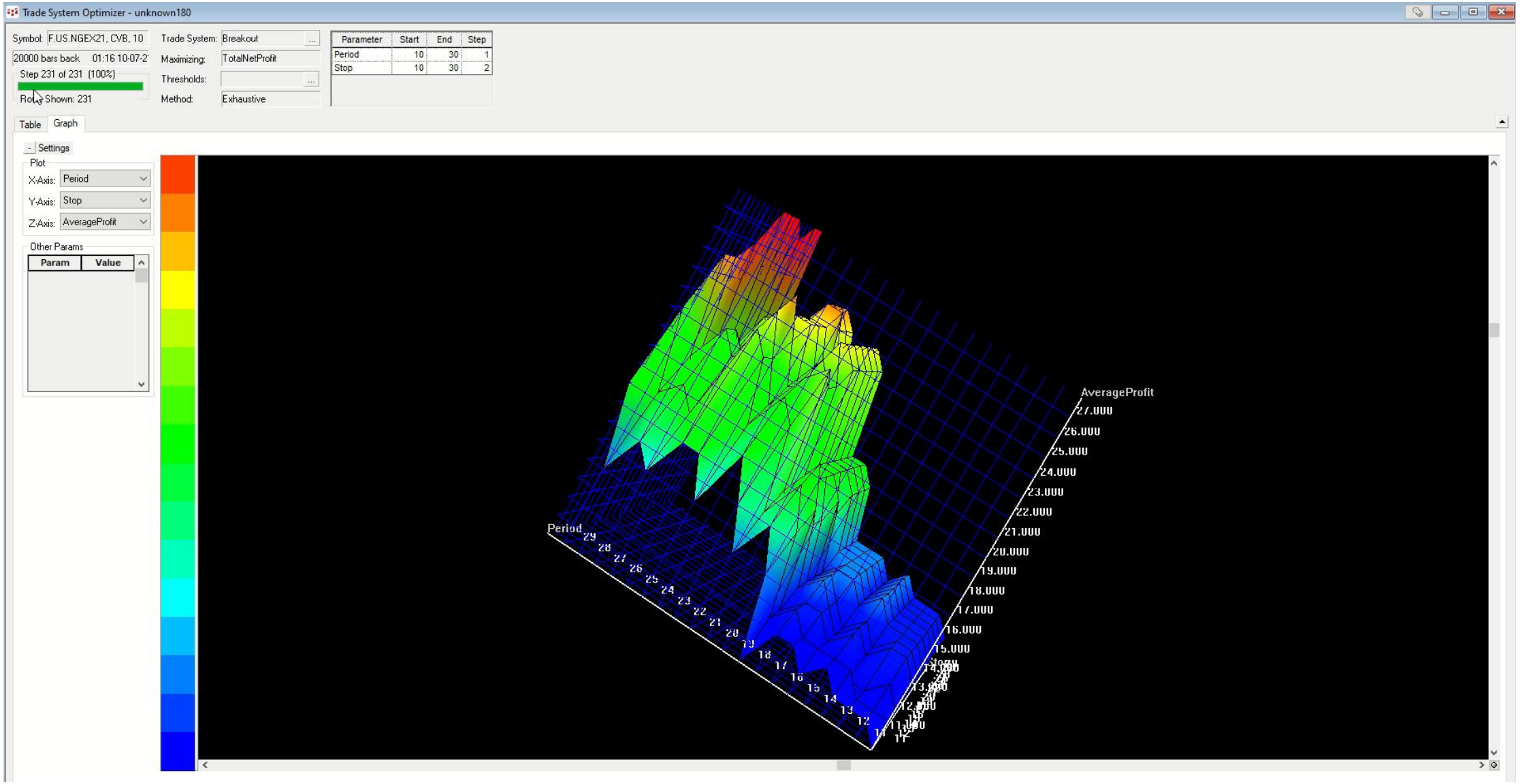
Optimization - Steps



Optimization - Steps



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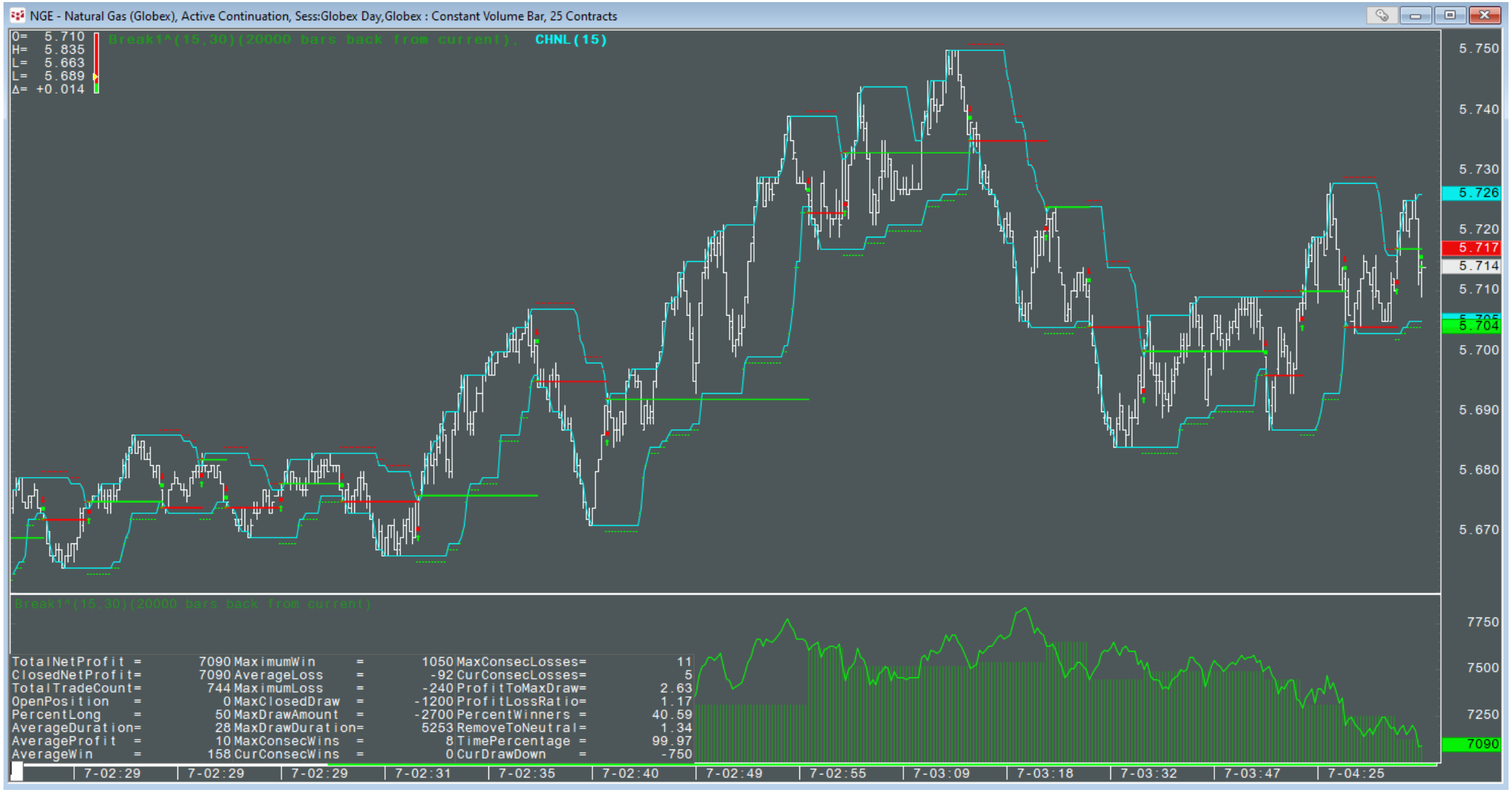
Statistics – Improvements



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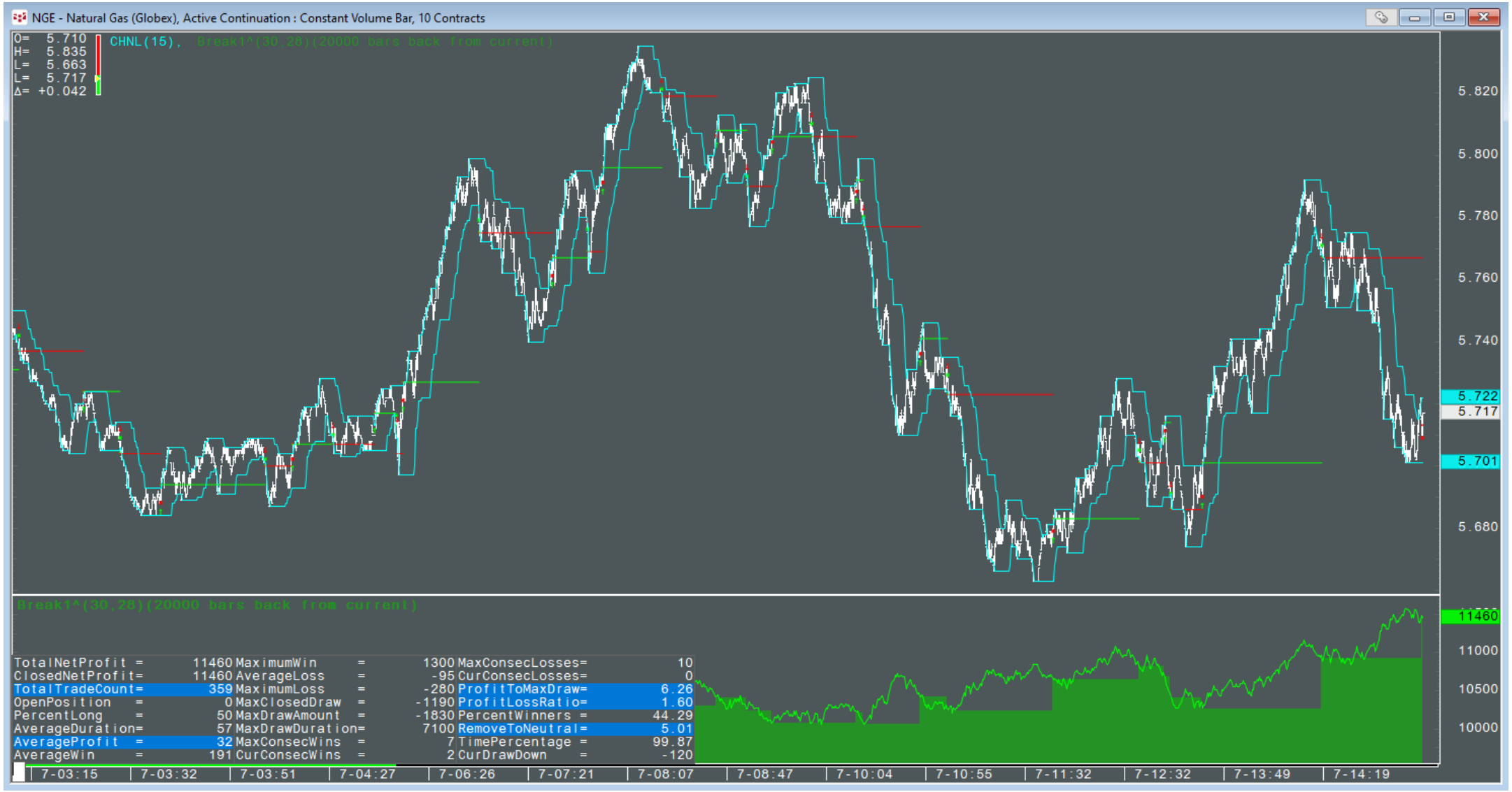
Statistics – Improvements



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