.CSV Data Manipulation Job Posting

**Goal**

-I’m a day trader with 30 automated strategies. I’m attempting to find the best combination of strategies to build a portfolio. Each strategy generates a simple .csv file with 2 columns. I’ve attached screenshots below. One column shows the date a trade was taken and the other column shows the profit/loss for that trade. I’m attempting to find a program that can look at 30 .csv files, combine all the trades taken on each date to one total P/L figure, and return the top 10ish strategy combinations. The criteria I use to rank groups of strategies is Total Net Profit divided by Max Drawdown.

**Requirements**

-The strategies may have multiple trades on the same day. If Strategy A has 2 trades on January 1st and Strategy B has 1 trade on January 1st, the program must combine all 3 trades to calculate the net P/L for January 1st

-Once net profits for each day are calculated it must then calculate the total net profit over all the dates and divide that number by the maximum drawdown. Maximum drawdown is the largest distance between a peak and its subsequent valley

-It might be best to trade 3 contracts on strategy A, none on strategy B, and one contract on strategy C. 3 contracts on the same strategy is as high as I would go. The program must be able to test for 1, 2, or 3 contracts on each strategy as it’s combining them.

-Program must return a list of the top 5-20ish combinations based on total net profit/max drawdown so I can evaluate which combination of strategies to turn on. I don’t need a list of every single combination’s performance. I just need to see the top few combinations.

**Wishlist (not required)**

-Given a set of 30 strategies, the program can either find combinations of a given value (i.e. 30C15 = nCr) or a range of values (i.e. combinations of 14 through 16 strategies which would be all sets contained in 30C14, 30C15, and 30C16)

-If 100 million combinations (30C15) would take hours then a timer or a progress bar as well as a button to cancel would be appreciated

-.csv files will contain trades for the last 15 years. If the program had a field to change the date range it considers that would be nice otherwise I can manually go into each .csv and delete the date ranges I don’t want to check. I run multiple tests based on the last 5 years, 10 years, etc

-It’d be nice to also return/sort a value that shows how consistent the profit/loss curve (equity curve) is for each combination. I believe this is called an R^2 value

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