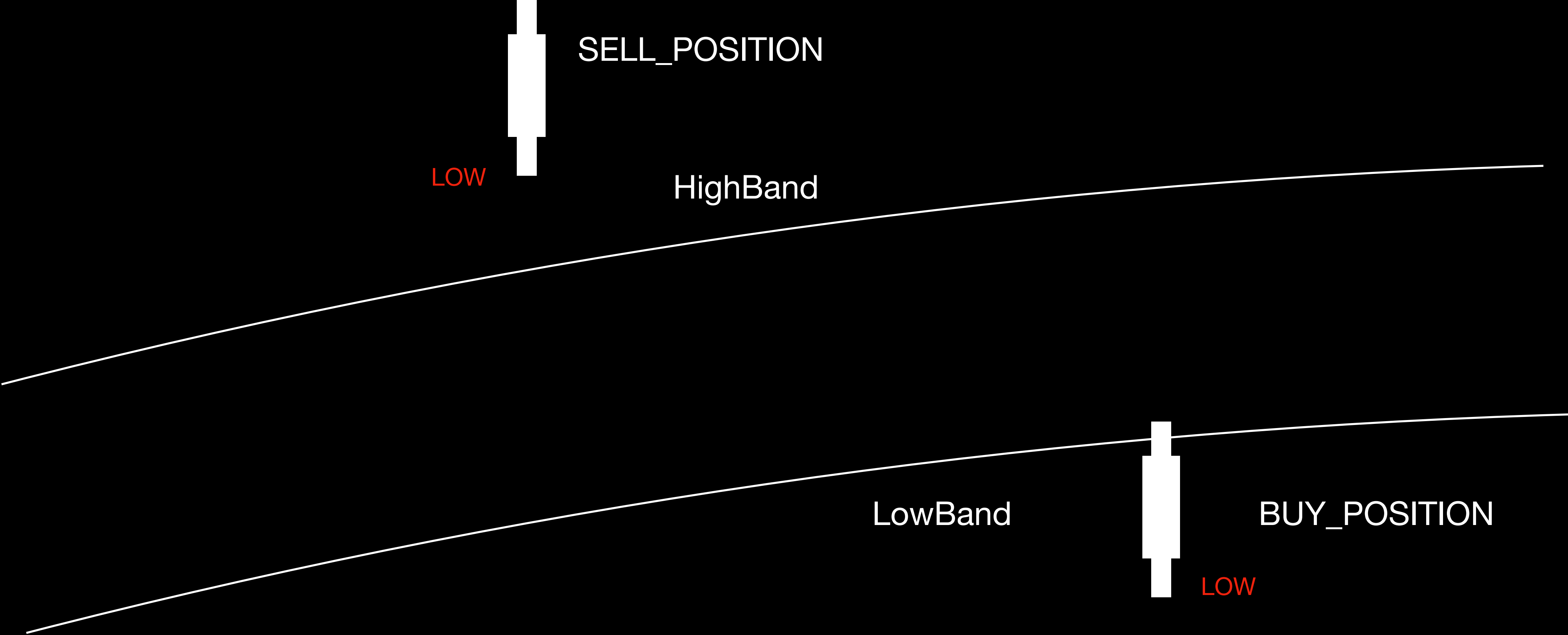
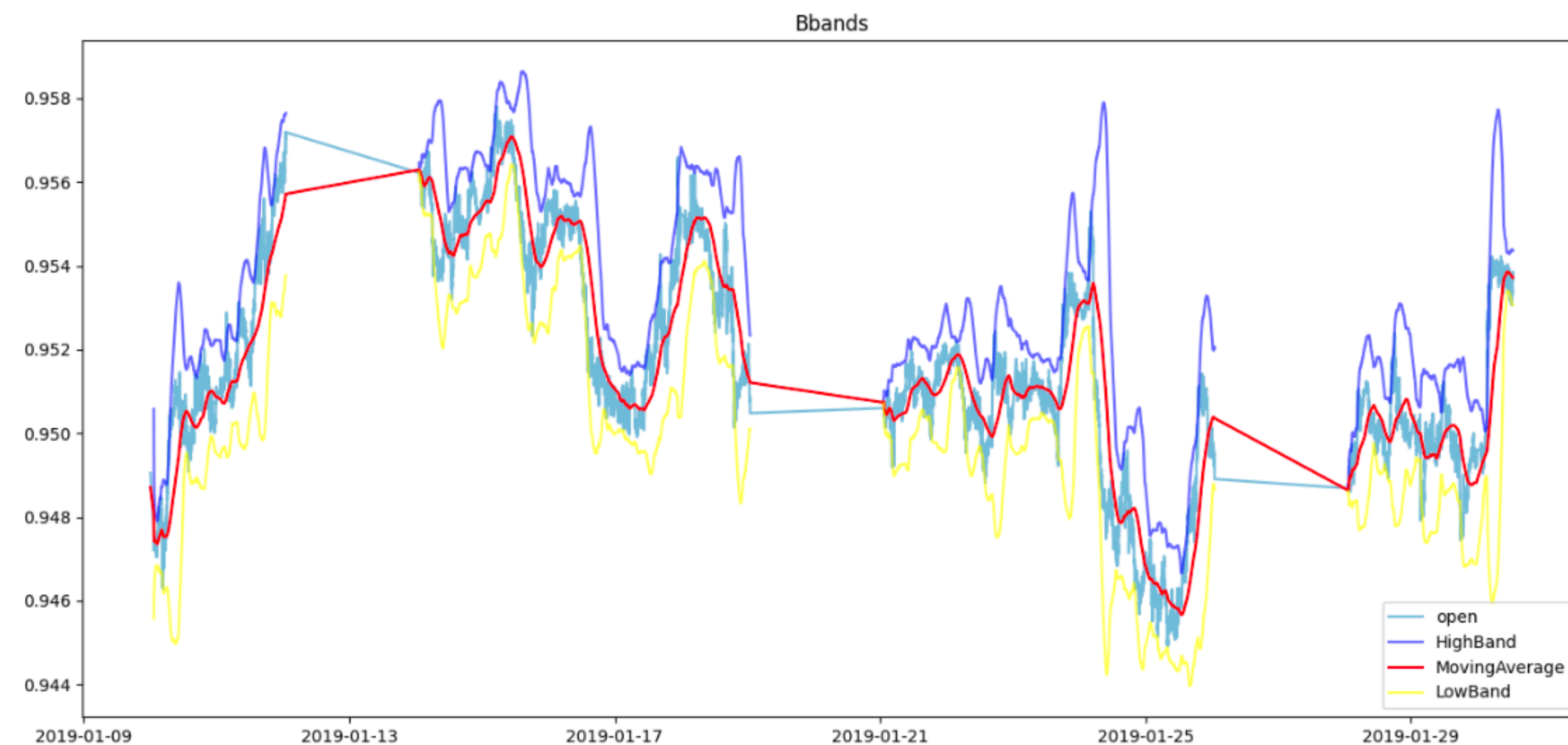
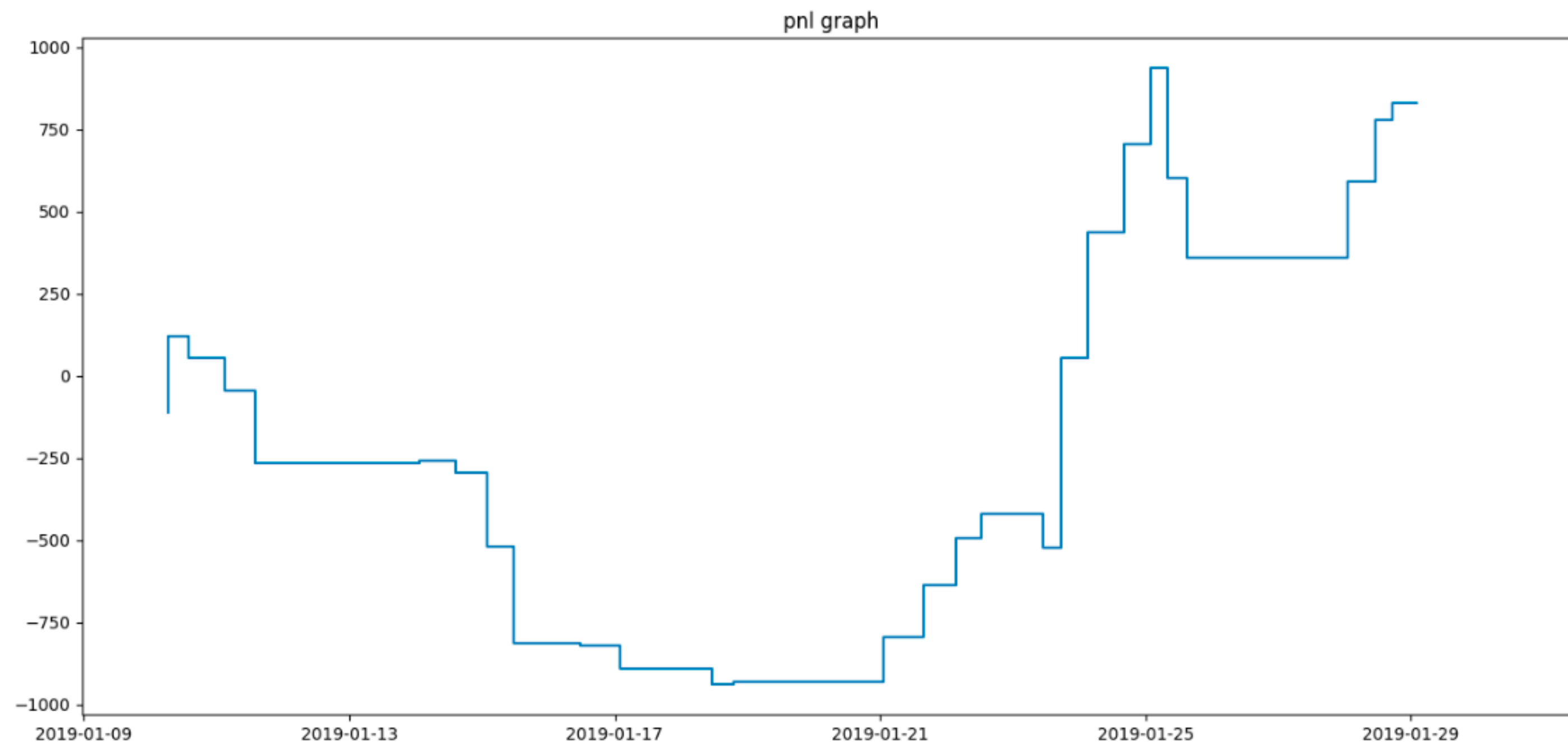


MR Strategy



Проблема

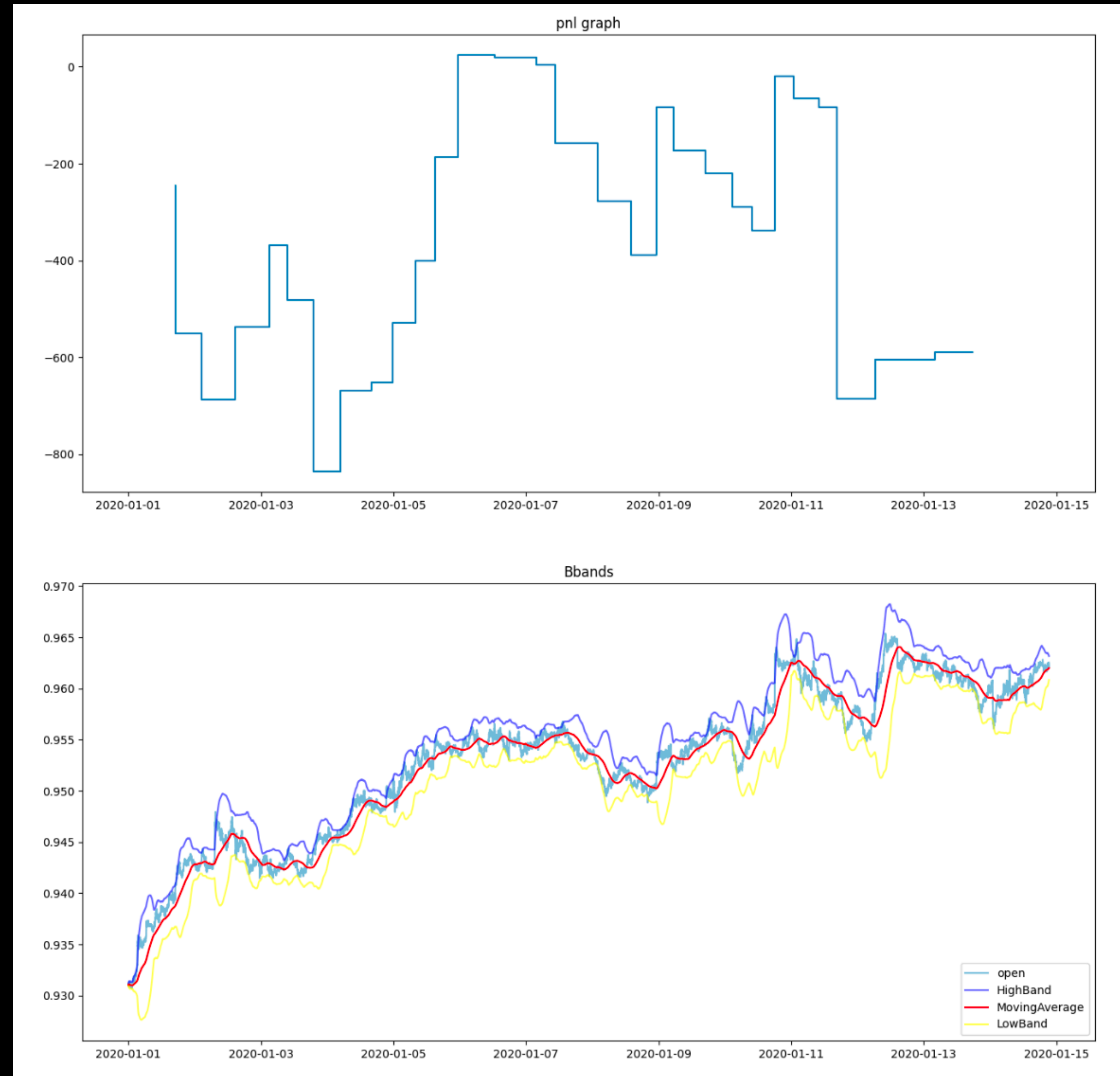
В момент после выходных
позиция гарантированно
открывается
из-за того что цена бьется о
VBands



Возможное решение

Теряется смысл в выставлении
maxHold и MovingAverageLookBack
так как можно будет «заглянуть»
сквозь точки без данных

Однако это не особо сильно влияет
на итоговый PNL стратегии



AUDCAD (RandomGrid) without holidays

Insample

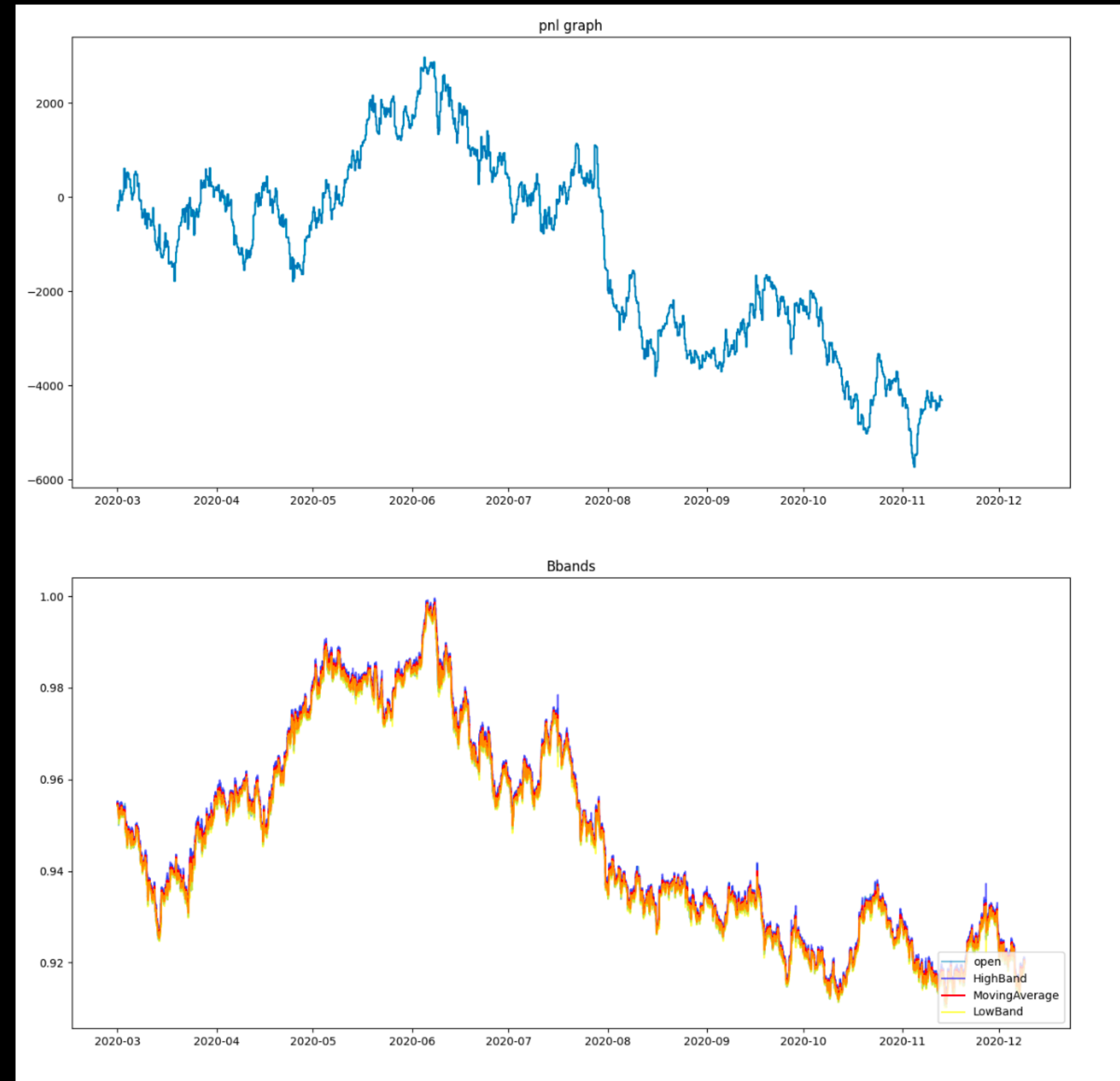
Таблица 1

OPTIMAL_PARAMS:	
BuyLossPercent	0.5
BuyTakePercent	3.5
MaxHold	310.0T
WindowRoll	100.0T
Y_STD	200.0



AUDCAD (RandomGrid) without holidays

Total trades: 1055
Total pnl -4311.689
Positive trades: 0.482
Negative trades: 0.518
Long trades: 0.632
Short trades: 0.468
StopLoss closes: 0.012
TakeProfit closes: 0.0
endPeriod closes: 0.988



AUDCAD (RandomGrid) with holidays

OPTIMAL_PARAMS:	
BuyLossPercent	3.5
BuyTakePercent	0.5
MaxHold	450.0T
WindowRoll	170.0T
Y_STD	162.0

INSAMPLE

Total trades: 743

Total pnl 9500.099

Positive trades: 0.521

Negative trades: 0.479

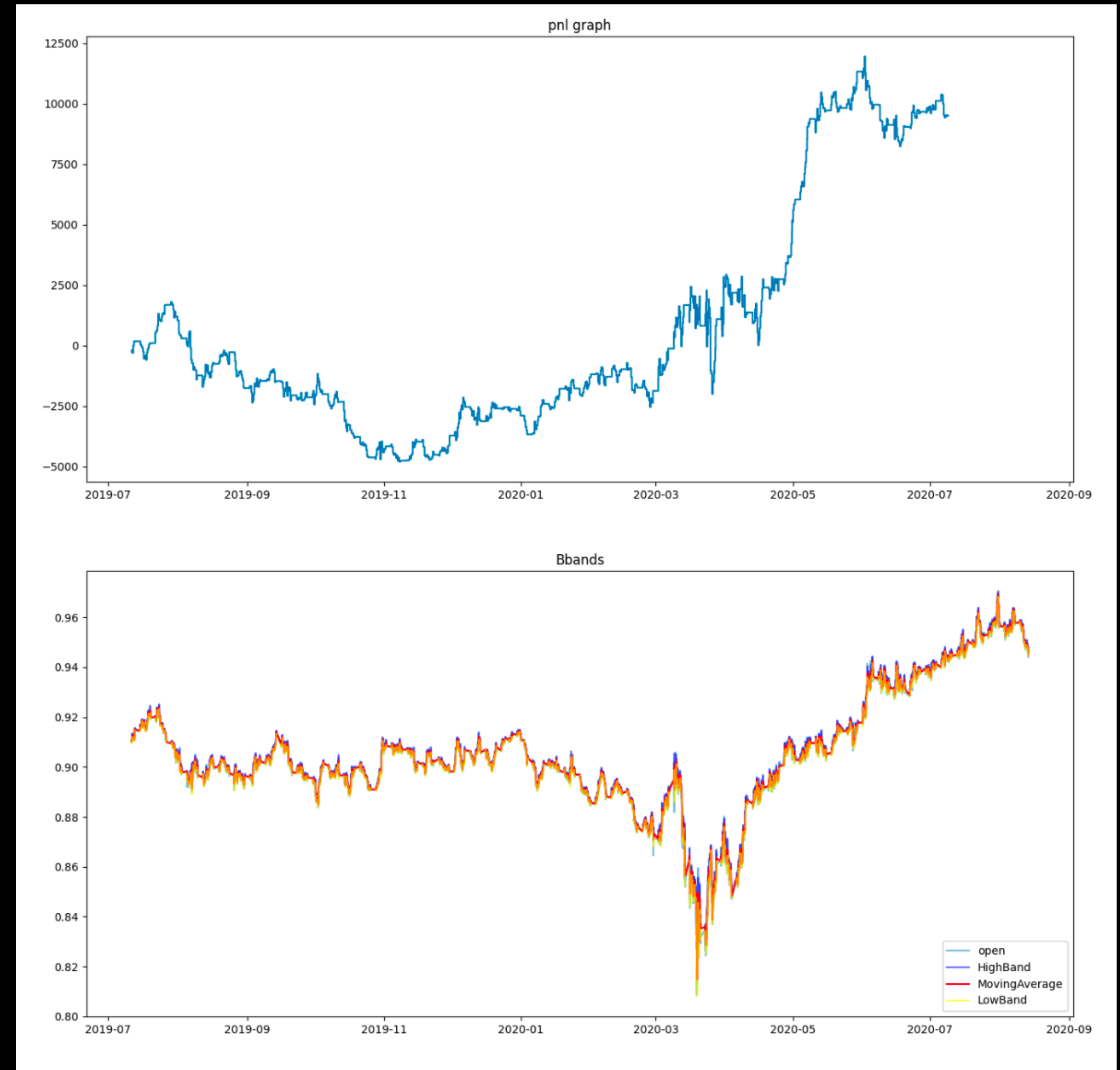
Long trades: 0.58

Short trades: 0.42

StopLoss closes: 0.0

TakeProfit closes: 0.114

endPeriod closes: 0.886



Есть небольшое пересечение

OUTOFSAMPLE

Total trades: 1153

Total pnl 6633.529

Positive trades: 0.508

Negative trades: 0.492

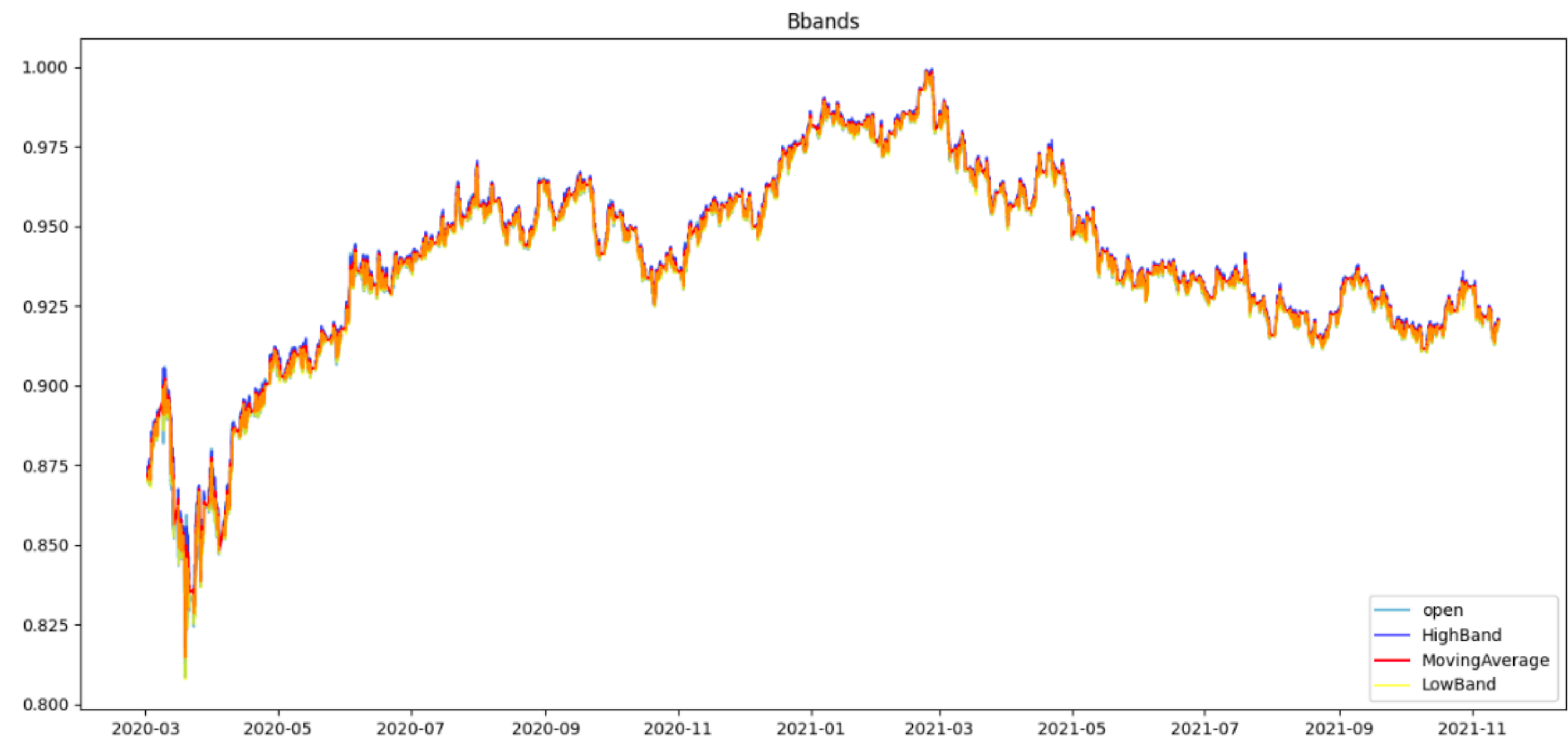
Long trades: 0.594

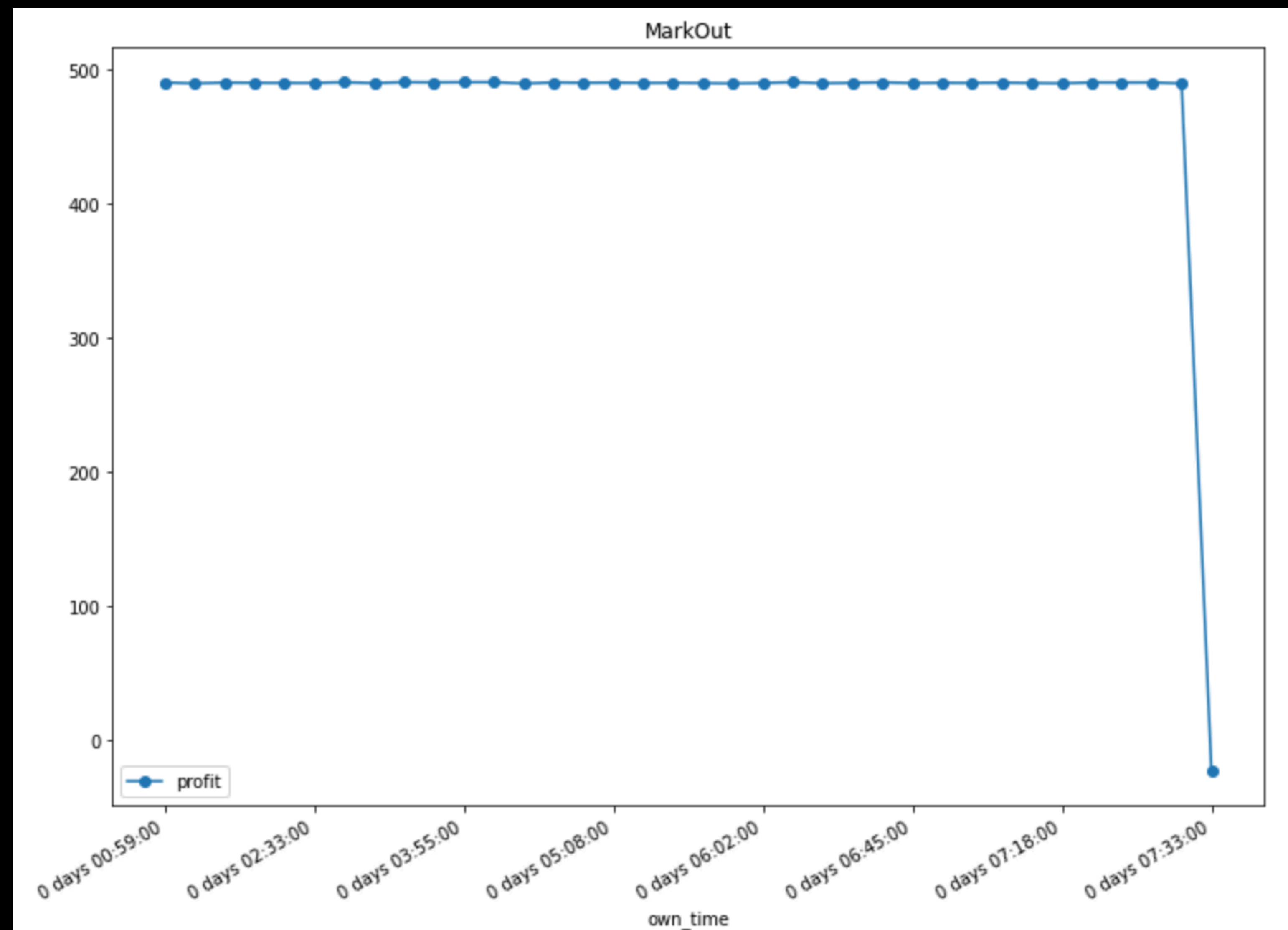
Short trades: 0.406

StopLoss closes: 0.0

TakeProfit closes: 0.093

endPeriod closes: 0.907



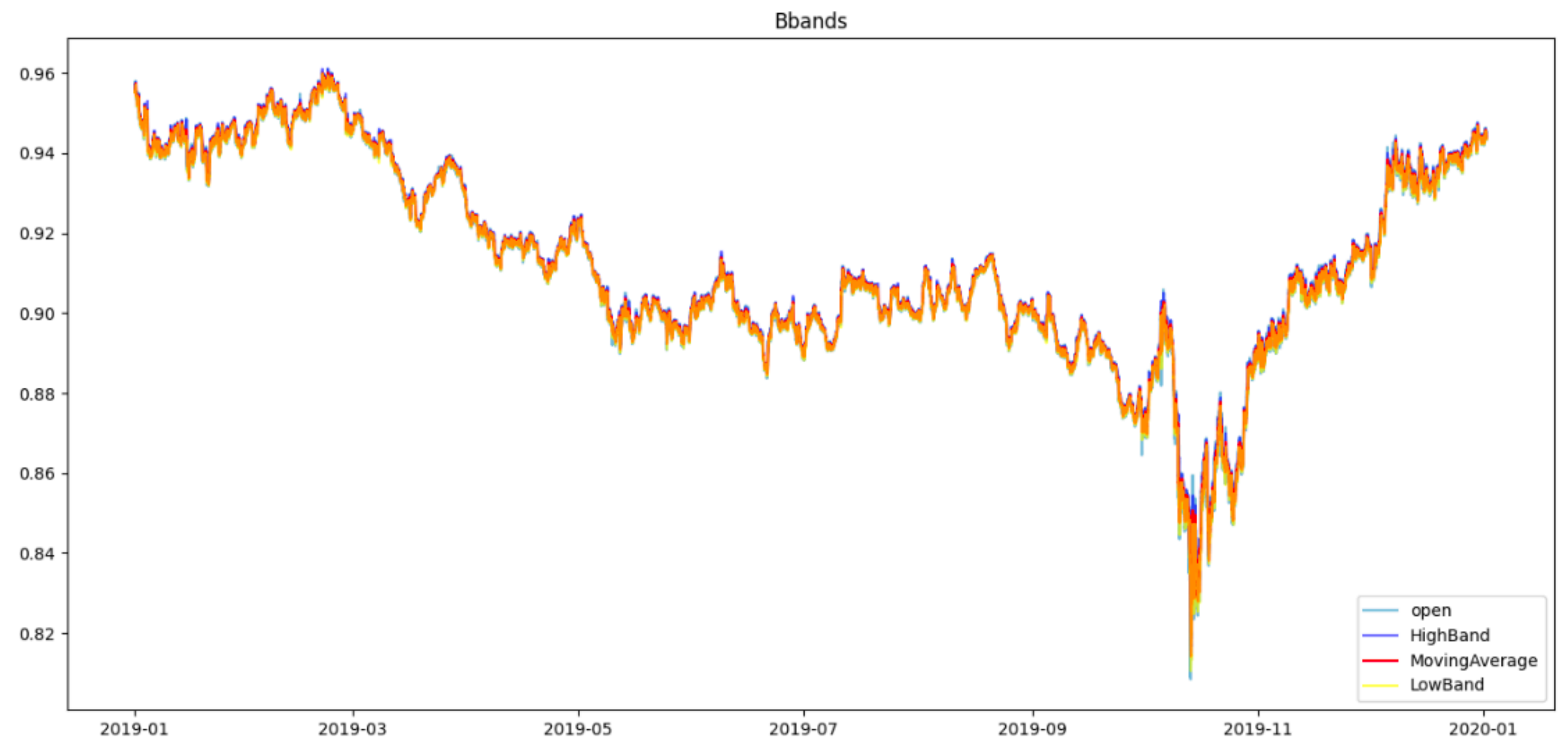
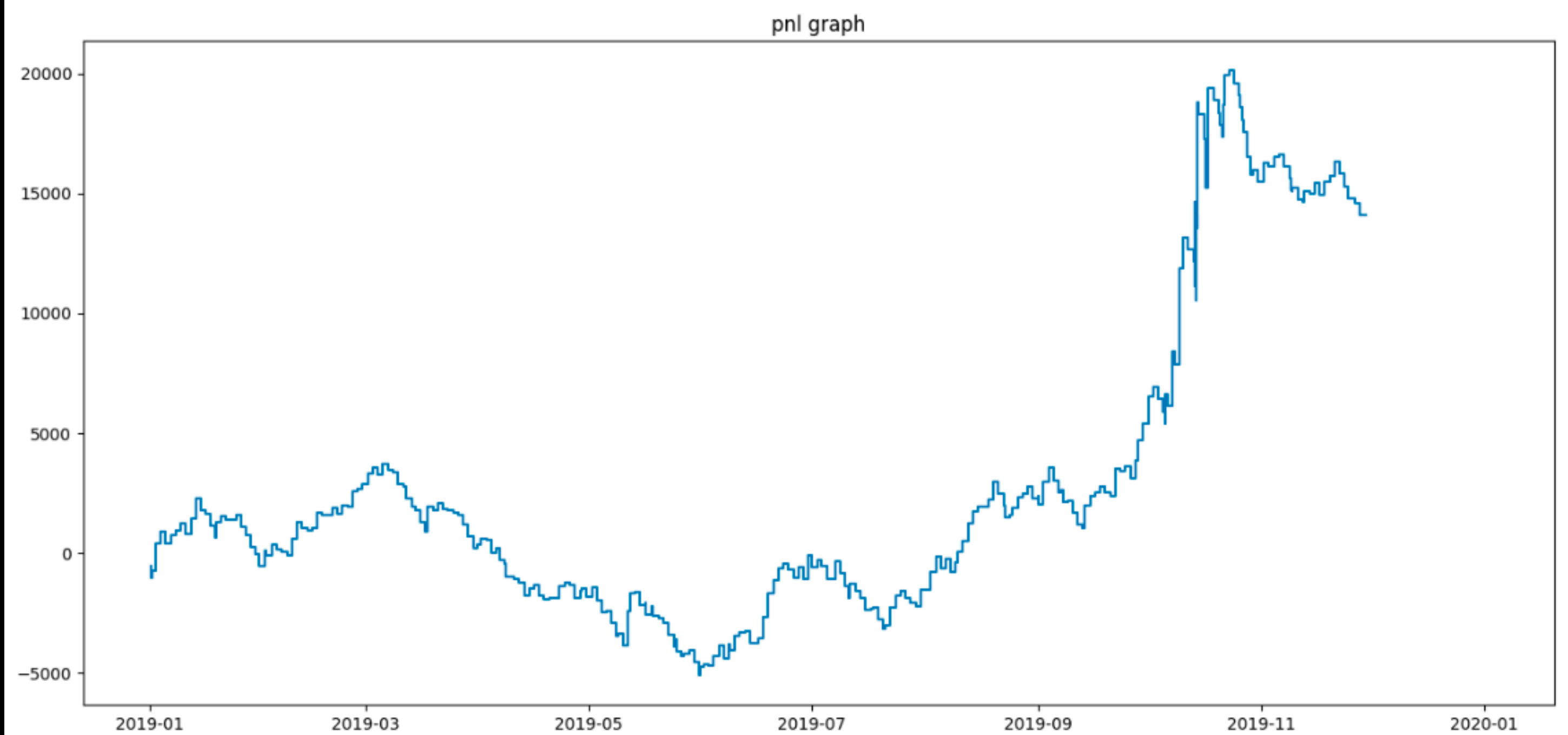


OPTIMAL_PARAMS:

BuyLossPercent 0.5
BuyTakePercent 3.5
MaxHold 1980.0T
WindowRoll 100.0T
Y_STD 124.0

INSAMPLE

Total trades: 302
Total pnl 14083.96
Positive trades: 0.45
Negative trades: 0.55
Long trades: 0.556
Short trades: 0.444
StopLoss closes: 0.325
TakeProfit closes: 0.013
endPeriod closes: 0.662



OUTOFSAMPLE

Total trades: 256

Total pnl 3819.531

Positive trades: 0.527

Negative trades: 0.473

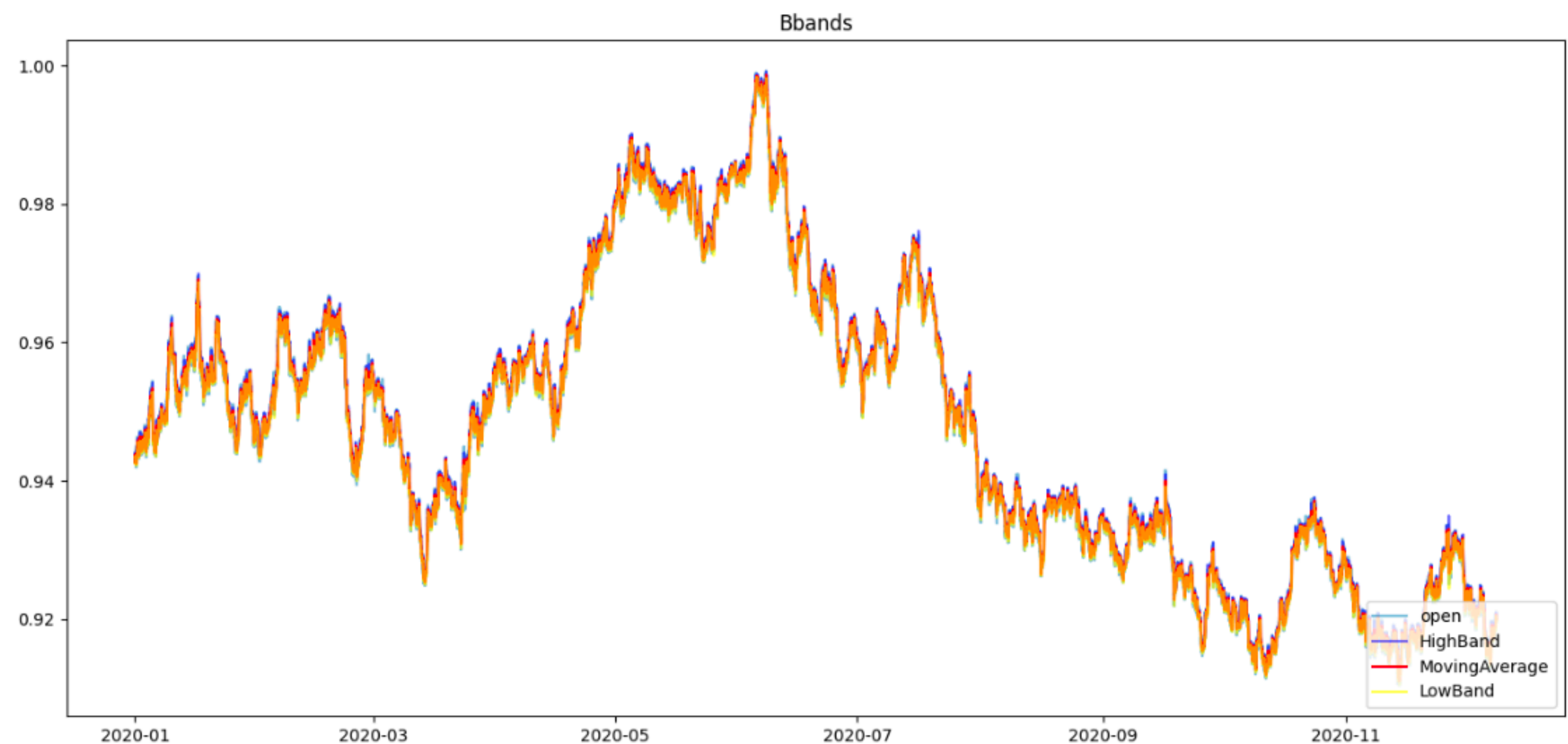
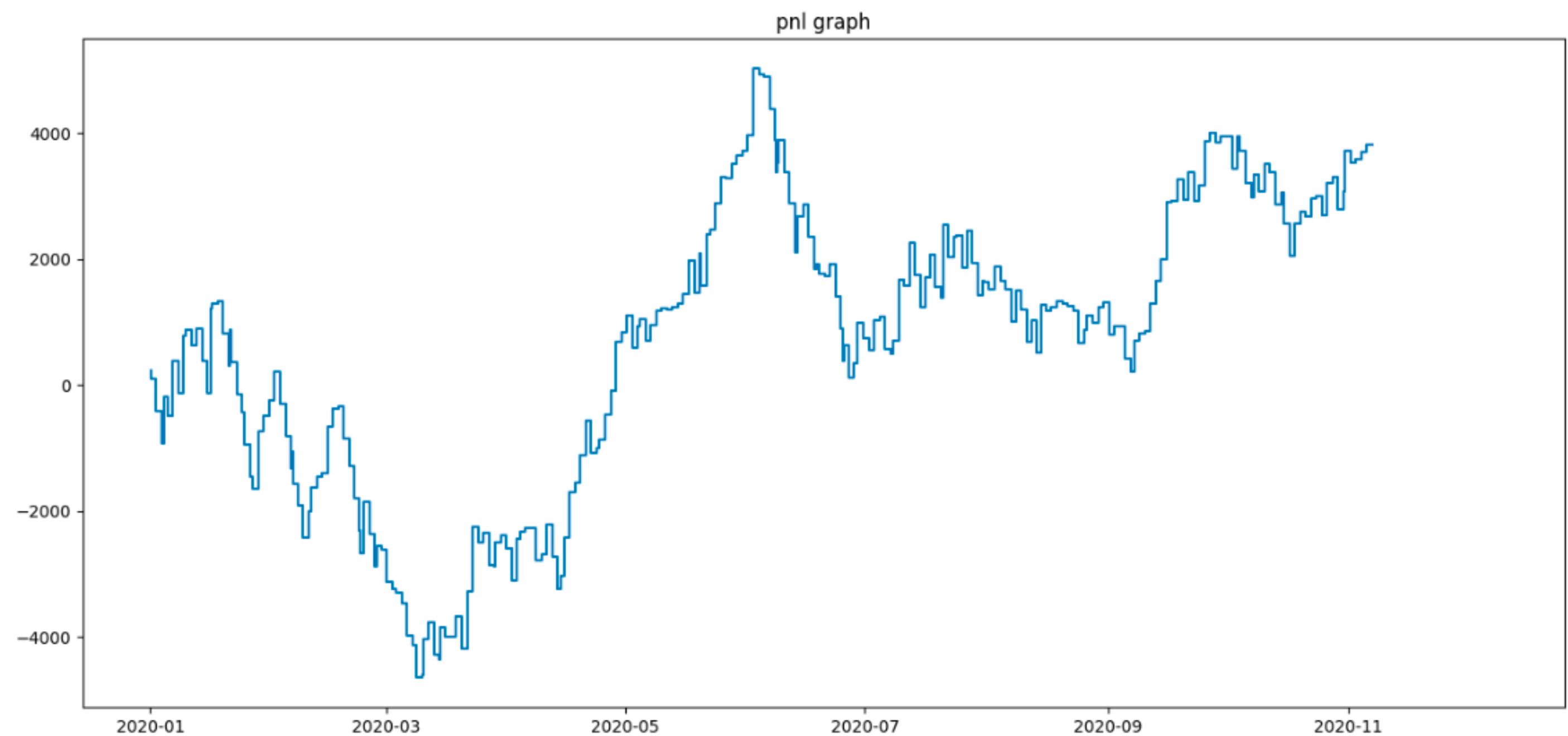
Long trades: 0.594

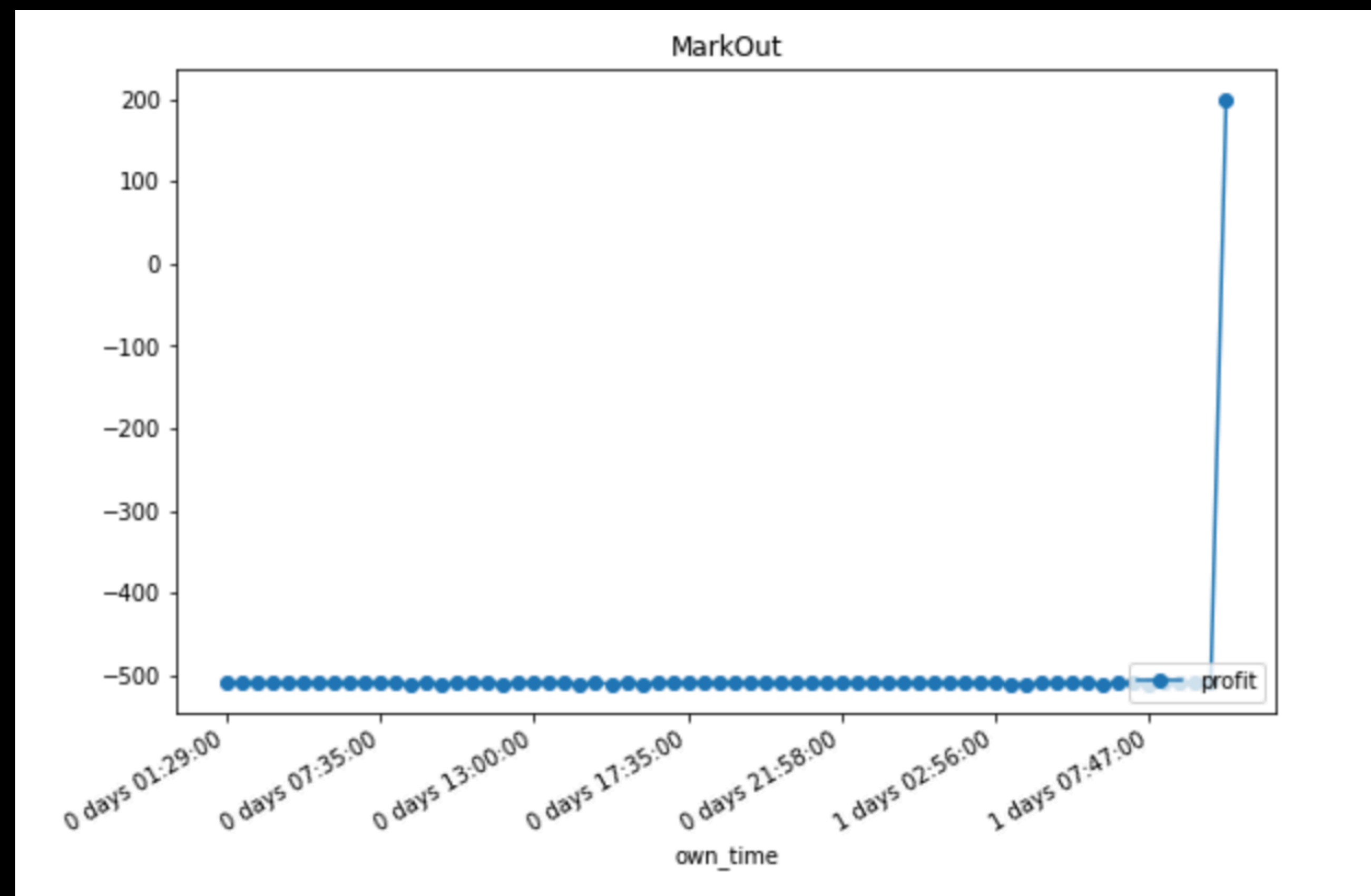
Short trades: 0.406

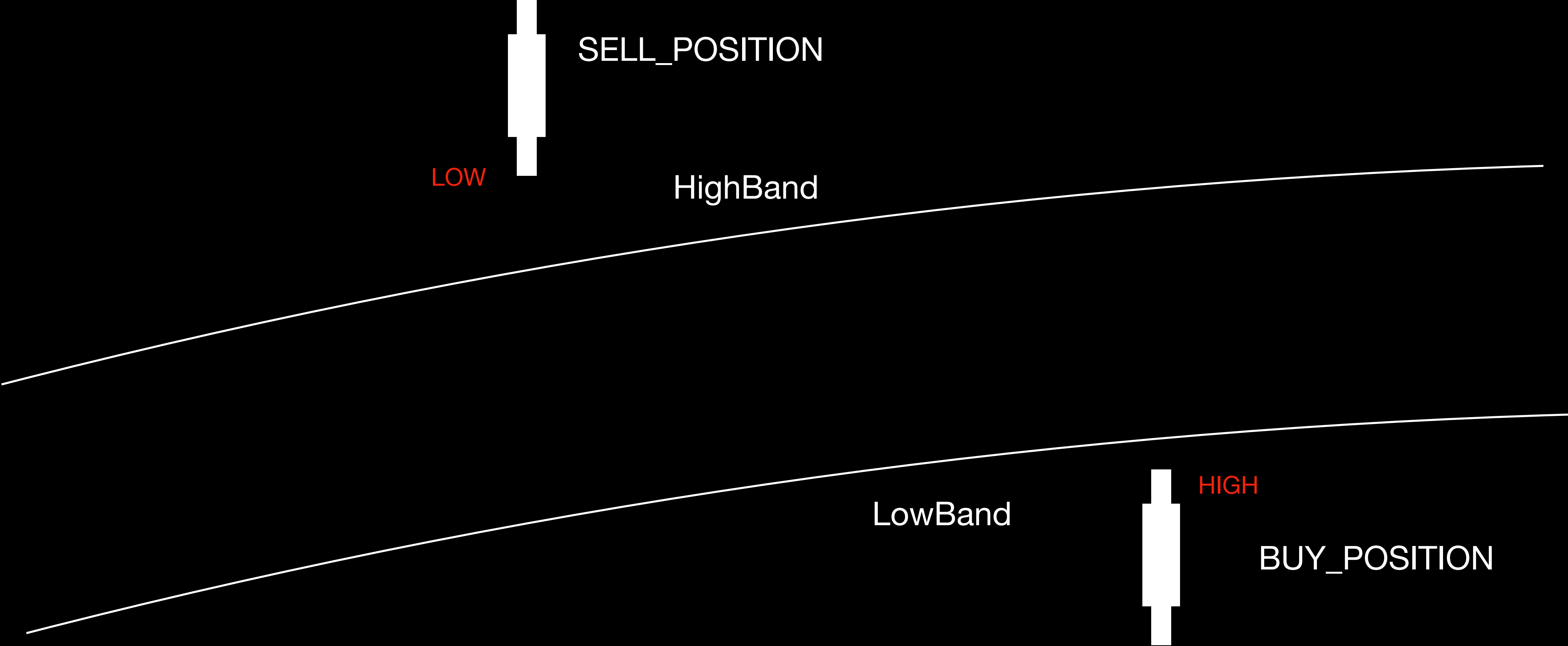
StopLoss closes: 0.262

TakeProfit closes: 0.0

endPeriod closes: 0.738







IN

OPTIMAL_PARAMS:

BuyLossPercent 3.5

BuyTakePercent 5.0

MaxHold 1040.0T

WindowRoll 240.0T

Y_STD 200.0

Name: 5, dtype: object

0%| | 0/527040 [00

INSAMPLE

Total trades: 418

Total pnl 23187.262

Positive trades: 0.519

Negative trades: 0.481

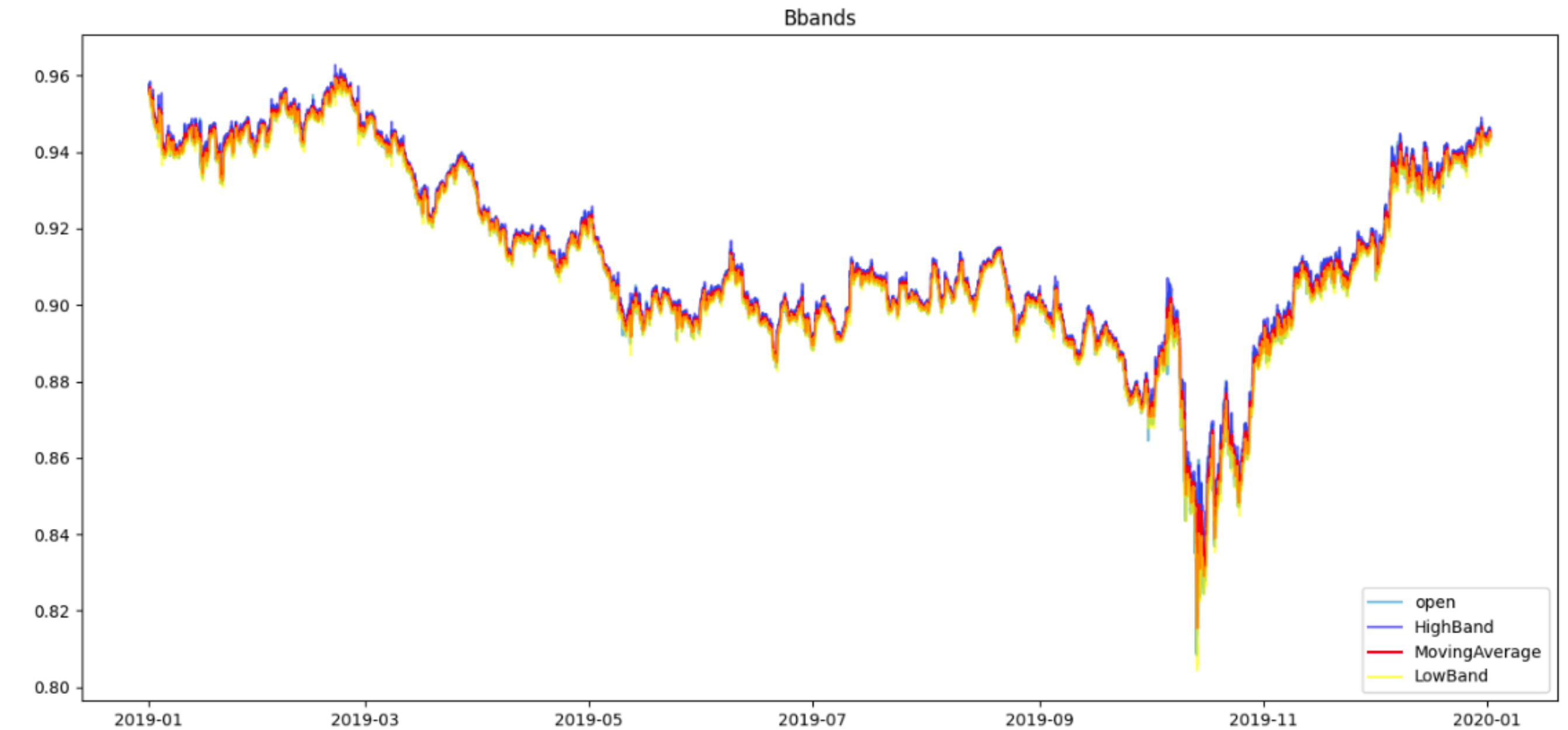
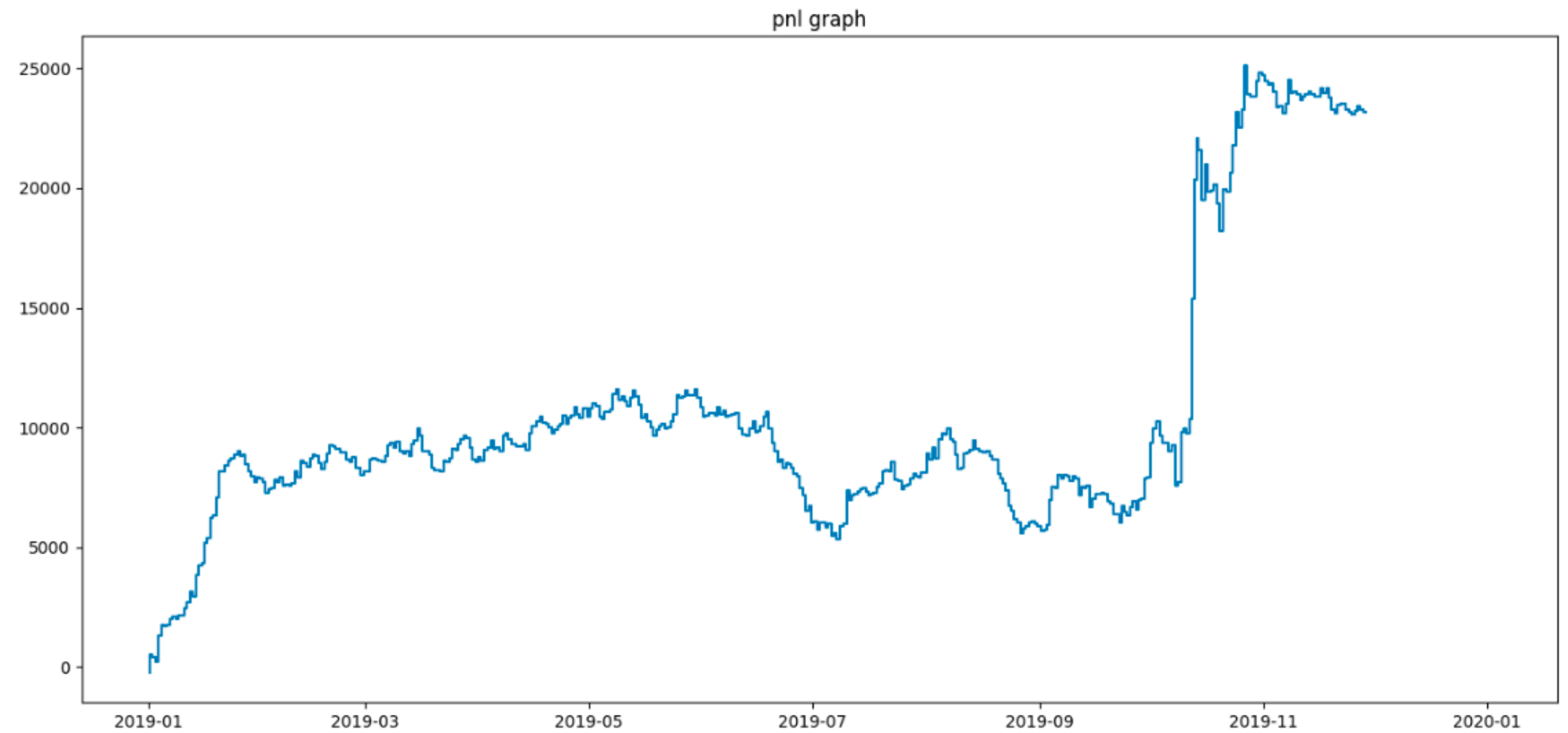
Long trades: 0.505

Short trades: 0.495

StopLoss closes: 0.0

TakeProfit closes: 0.005

endPeriod closes: 0.995



OUT

OUTOFSAMPLE

Total trades: 391

Total pnl -9614.029

Positive trades: 0.465

Negative trades: 0.535

Long trades: 0.535

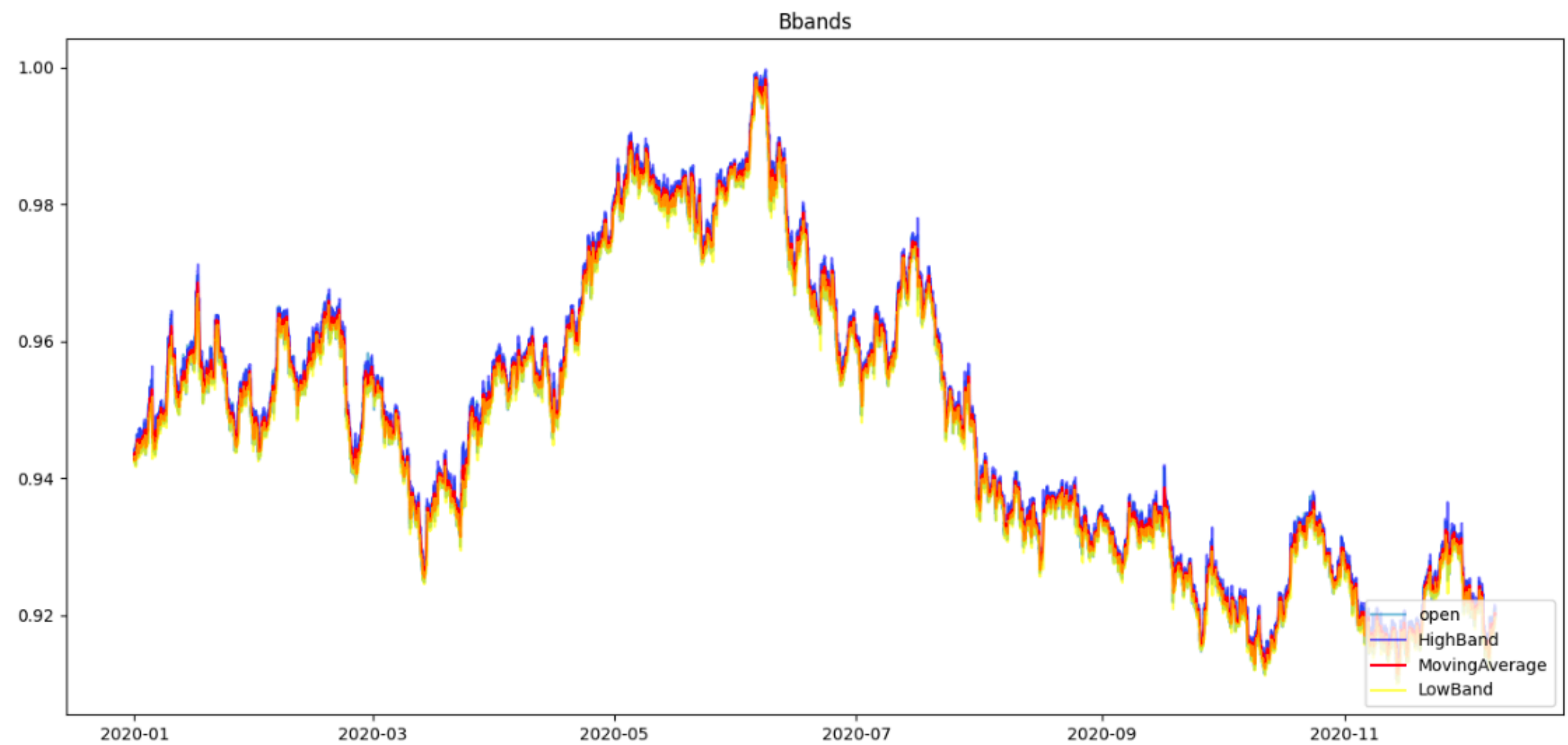
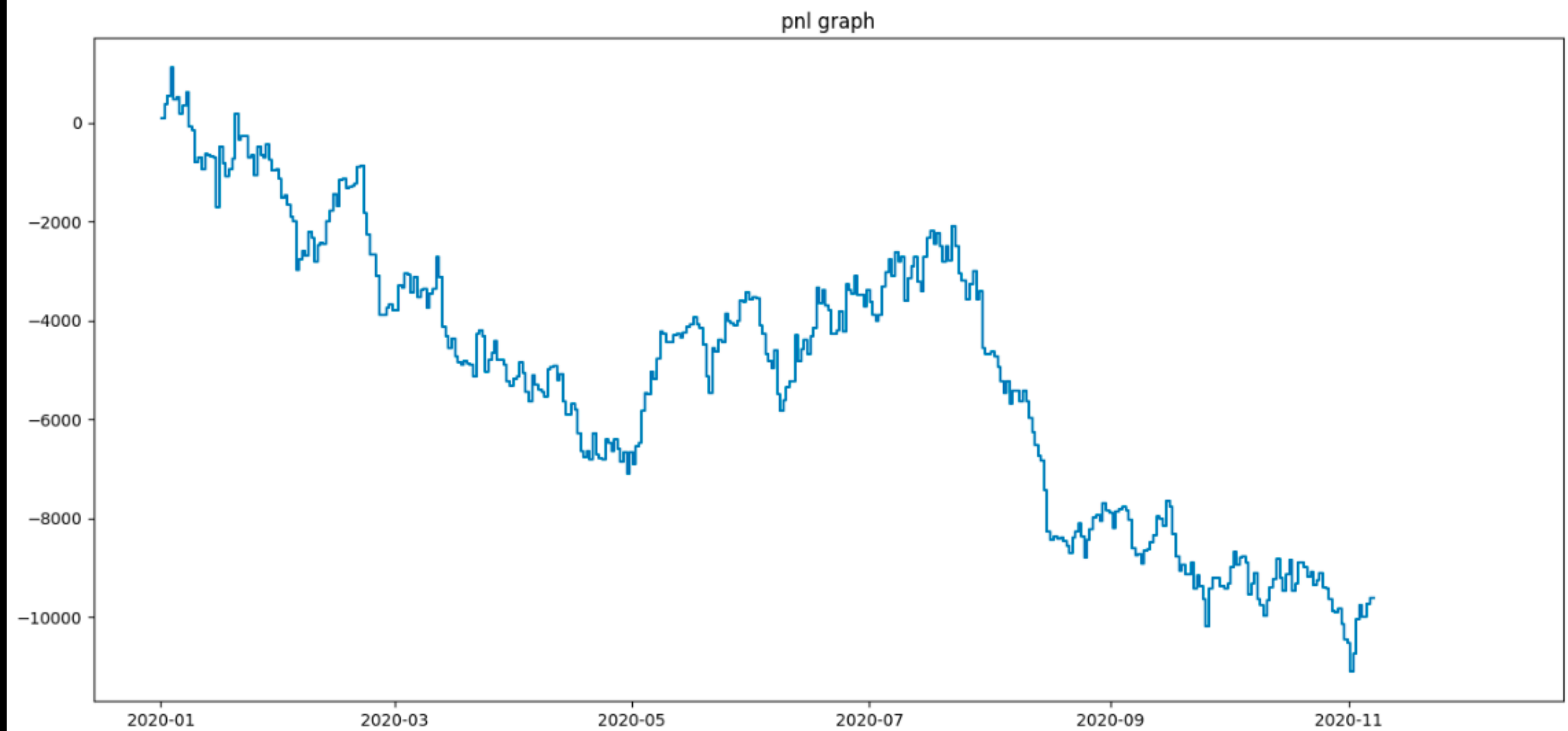
Short trades: 0.465

StopLoss closes: 0.0

TakeProfit closes: 0.0

endPeriod closes: 1.0

Process finished with exit code 0



IN

OPTIMAL_PARAMS:

BuyLossPercent 0.833333
BuyTakePercent 1.2
MaxHold 1040.0T
WindowRoll 240.0T
Y_STD 300.0

Name: 5, dtype: object

0%| | 0/527040 [00:00<?, ?it/s]

INSAMPLE

Total trades: 341

Total pnl 6976.25

Positive trades: 0.49

Negative trades: 0.51

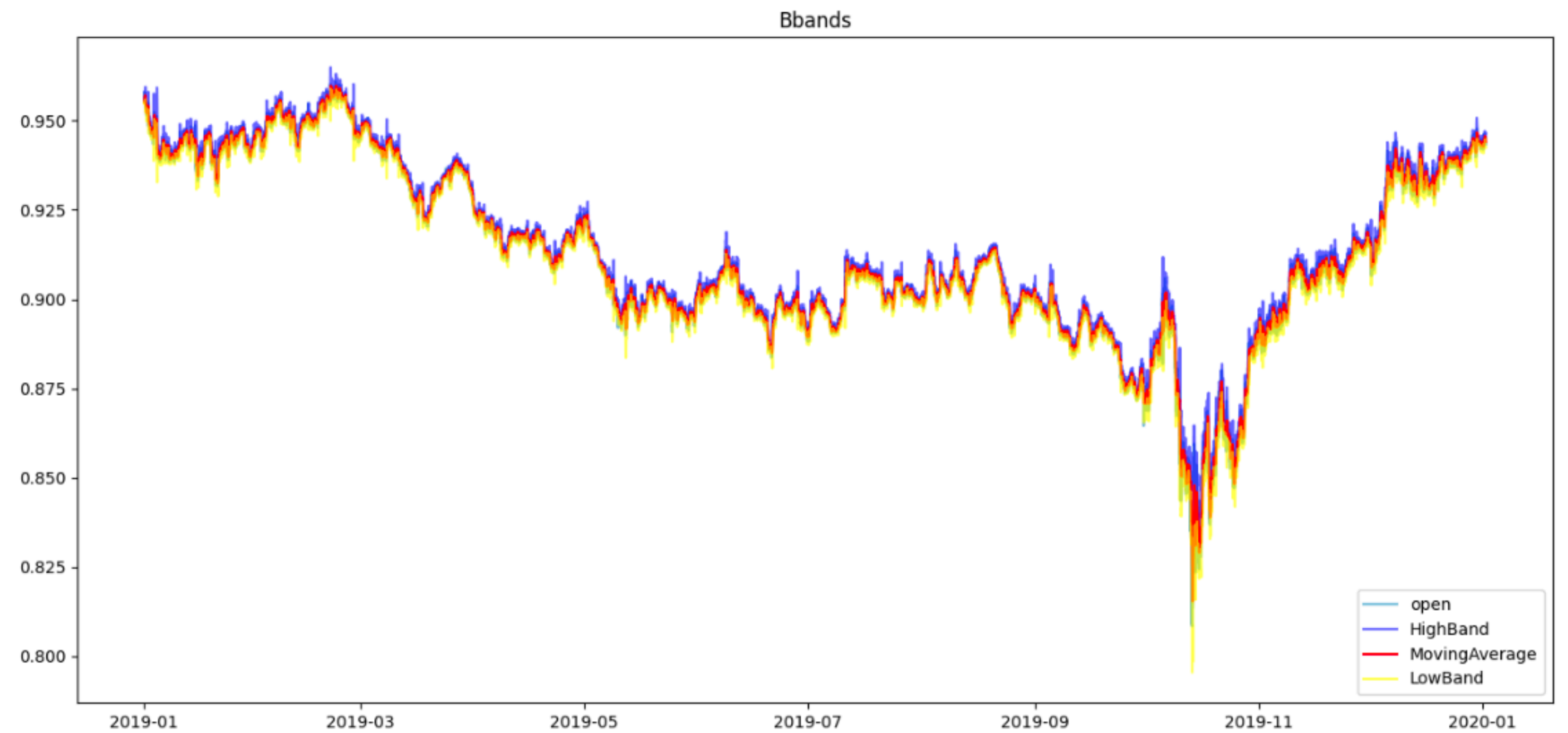
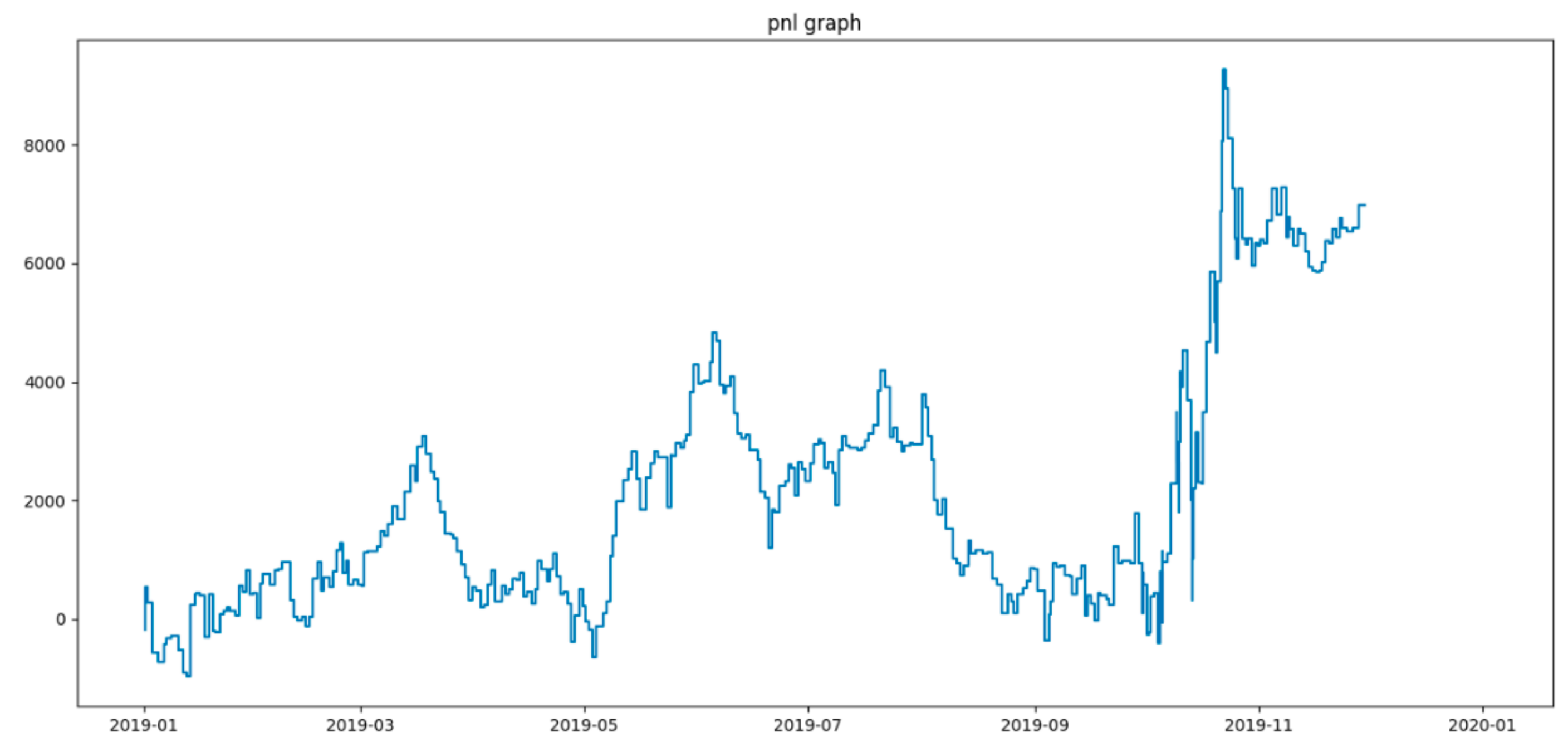
Long trades: 0.516

Short trades: 0.484

StopLoss closes: 0.079

TakeProfit closes: 0.053

endPeriod closes: 0.868



OUT

OUTOFSAMPLE

Total trades: 294

Total pnl 3452.828

Positive trades: 0.51

Negative trades: 0.49

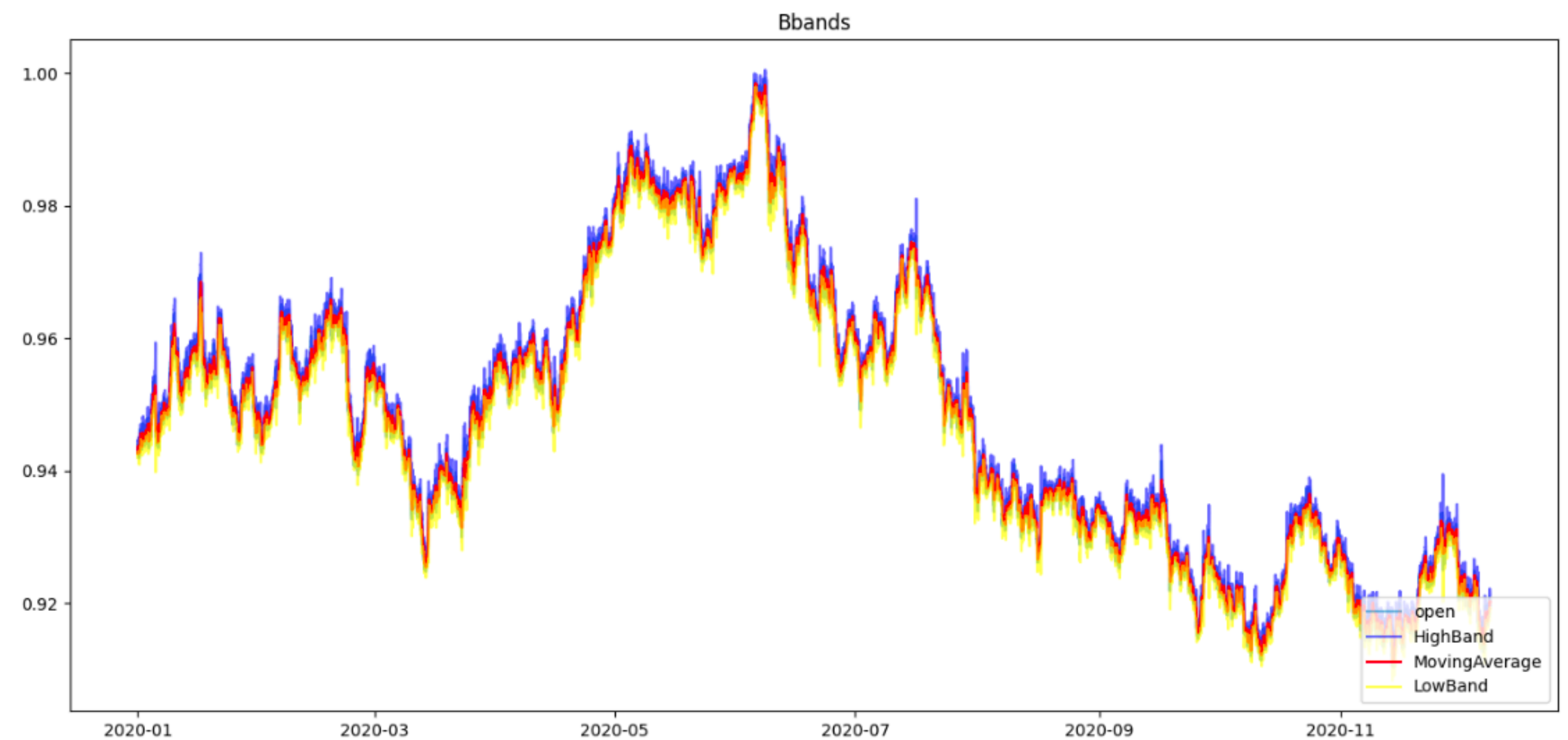
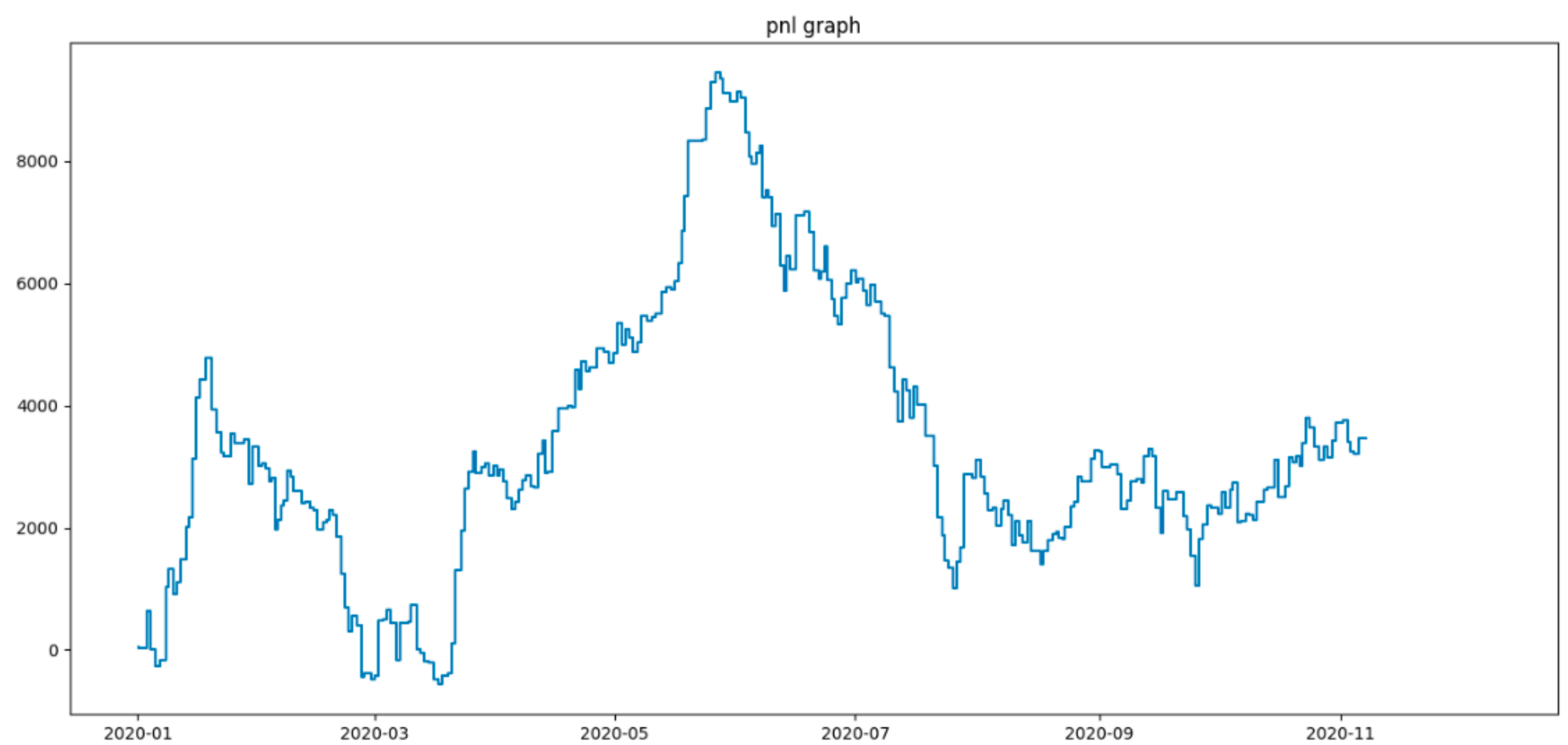
Long trades: 0.52

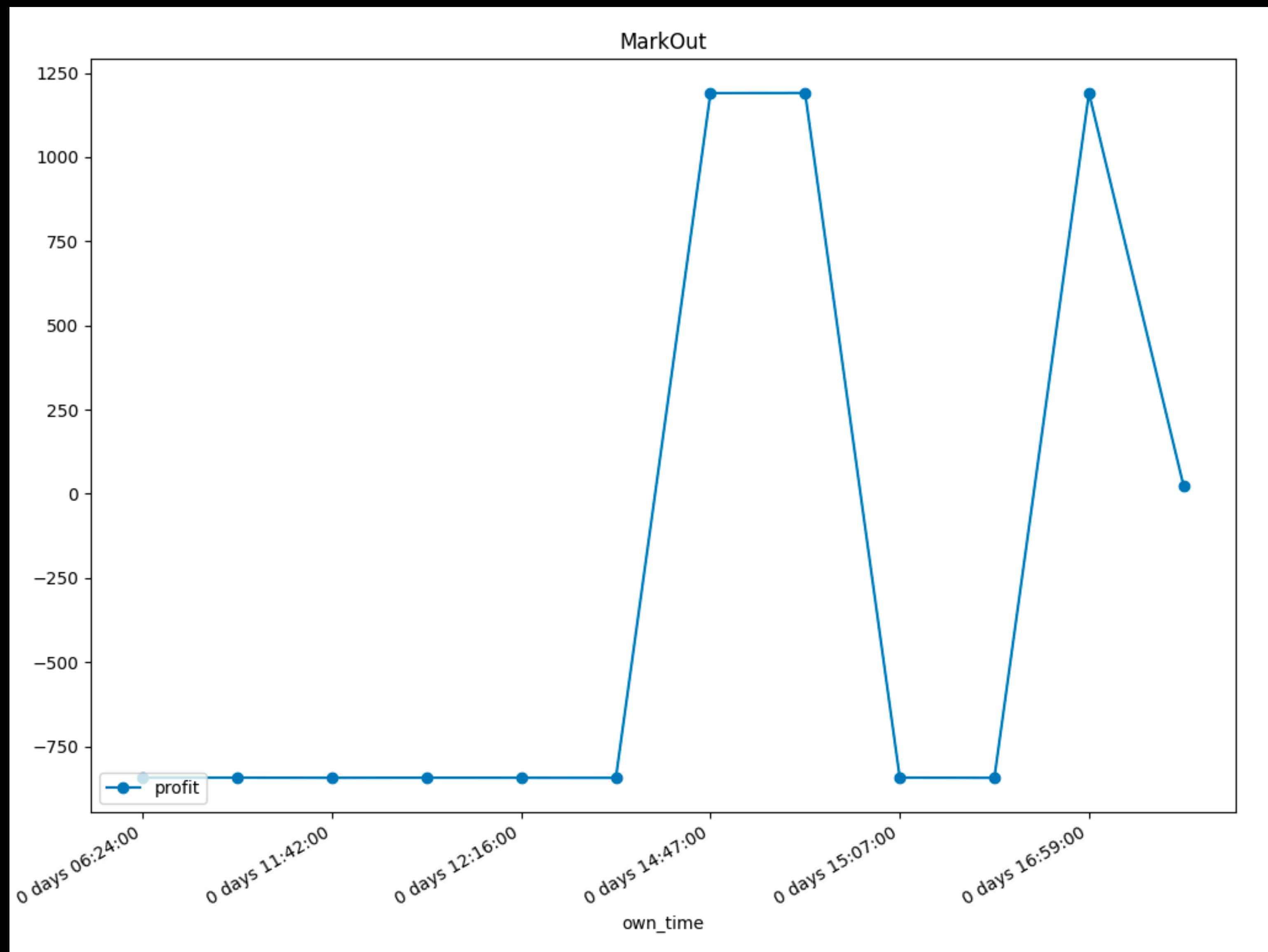
Short trades: 0.48

StopLoss closes: 0.027

TakeProfit closes: 0.01

endPeriod closes: 0.963





IN

OPTIMAL_PARAMS:

BuyLossPercent 0.728571

BuyTakePercent 0.728571

MaxHold 965T

WindowRoll 563T

Y_STD 300.0

Name: 33, dtype: object

0%| | 0/527040 [00:0

INSAMPLE

Total trades: 304

Total pnl 9936.979

Positive trades: 0.546

Negative trades: 0.454

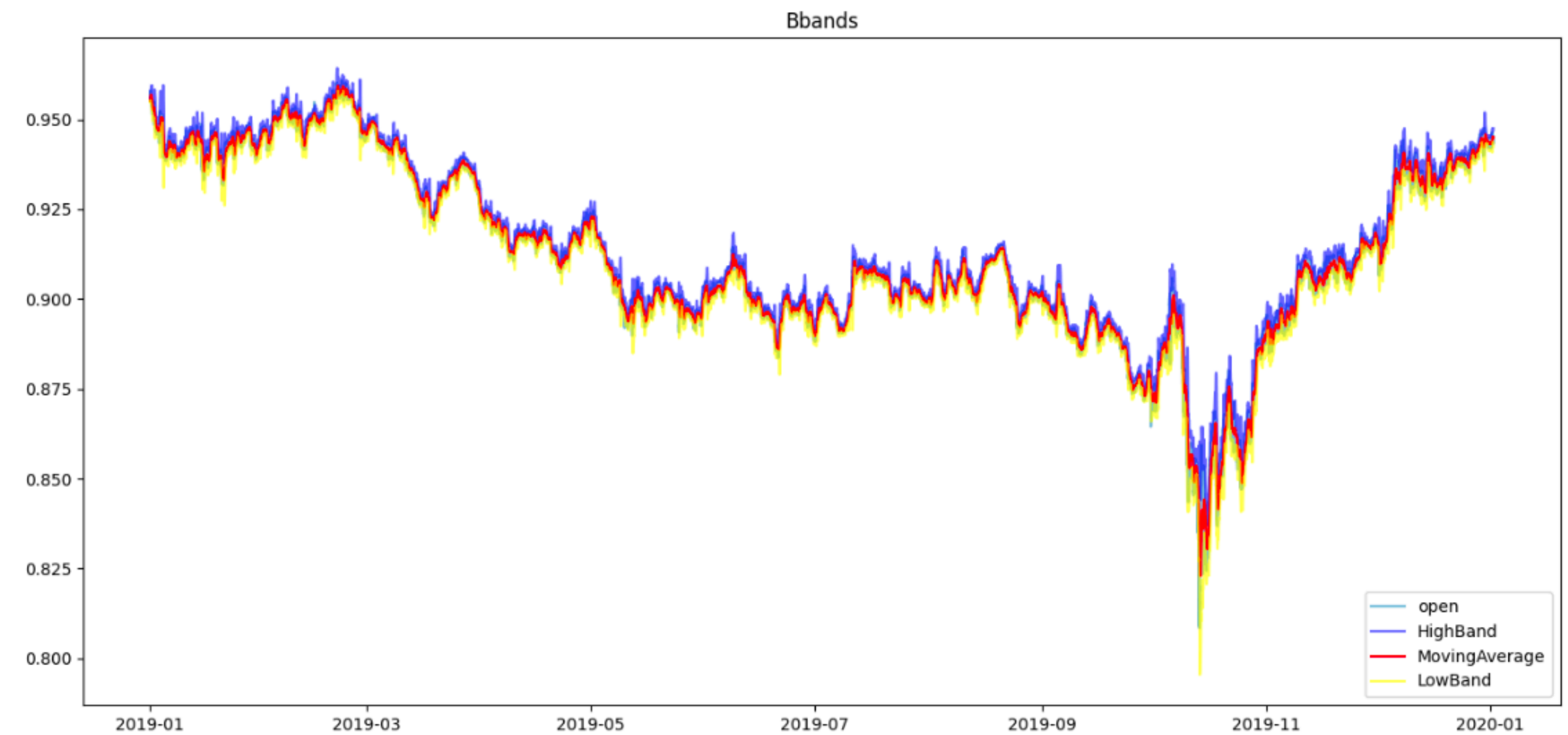
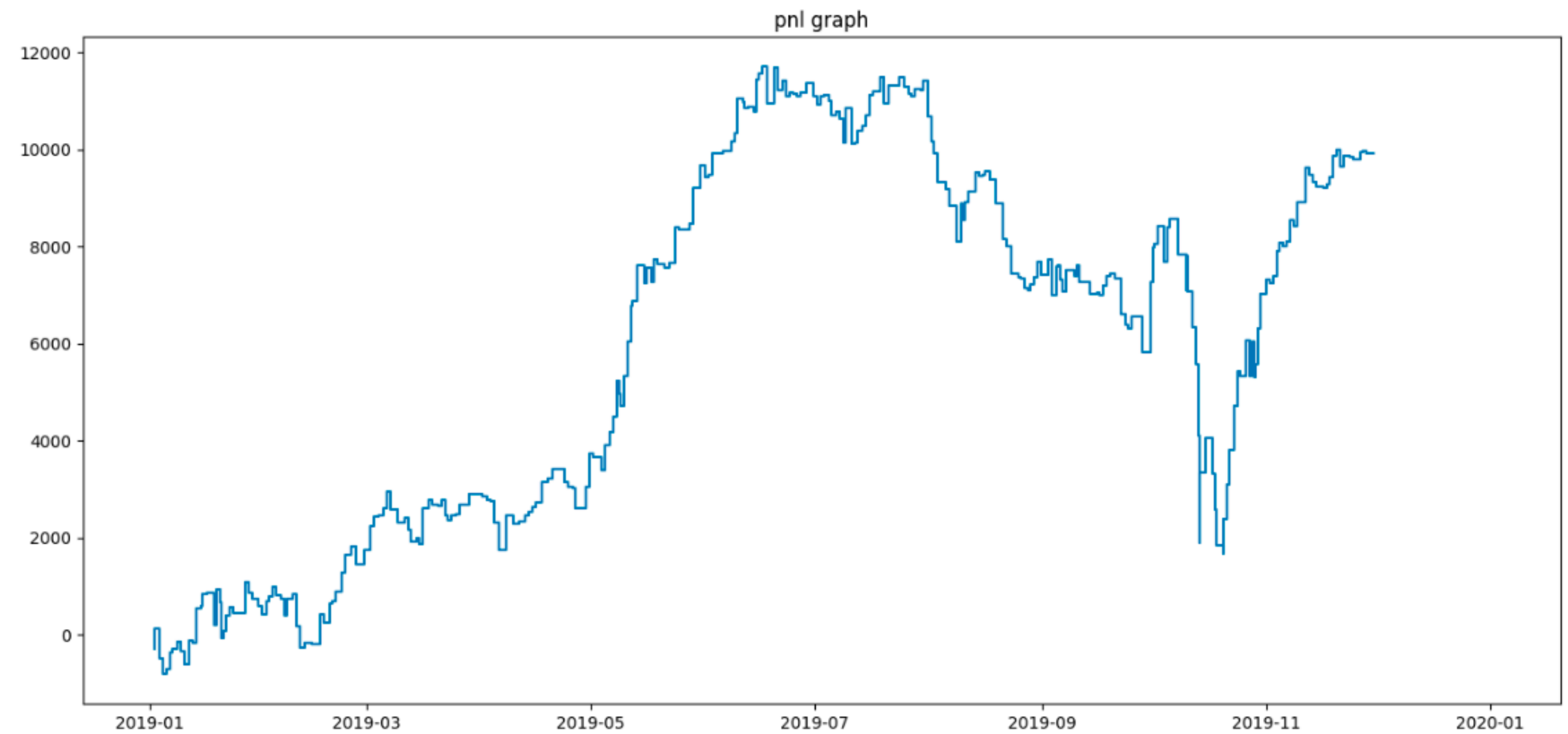
Long trades: 0.53

Short trades: 0.47

StopLoss closes: 0.082

TakeProfit closes: 0.102

endPeriod closes: 0.816



OUT

OUTOFSAMPLE

Total trades: 263

Total pnl -2411.598

Positive trades: 0.502

Negative trades: 0.498

Long trades: 0.479

Short trades: 0.521

StopLoss closes: 0.049

TakeProfit closes: 0.046

endPeriod closes: 0.905

