

Strategy Analysis: Progressive Entry II, Stops

Ivan Anich

July 15, 2021

1 Signal

The signal analyzed is a rise of 20% from the open, with a previous close between \$1 and \$2.

2 Strategy 1: Unlimited Adds, 5% Stop Win, Exit at 11

Weighted expected return 5.0%

3 Strategy 2: Max 4 Adds, 5% Stop Win Relative to Average Cost, Exit at 11

weighted expected return: 2.9%

4 Strat 3: 30 min, 11 final time, unlimited adds, no stops

Weighted expected return 5.0%

5 30 min, 11 final time, Stop win, Max 4 Adds

Weighted expected return 0.8%.

Table 1: Performance of Strategy 1: Unlimited Adds, 5% Stop Win Relative to Average Cost, Exit at 11

Overall				
	0.1	0.9	median	average
constant	0.0152	0.0500	0.0500	0.0410
	(inf)	(inf)	(inf)	(0.0027)
N	65	65	65	65
Win rate	0.92	0.92	0.92	0.92
Winners				
	0.25	0.75	median	average
constant	0.0500	0.0500	0.0500	0.0463
	(inf)	(inf)	(inf)	(0.0014)
N	60	60	60	60
Win rate	0.92	0.92	0.92	0.92
Losers				
	0.25	0.75	median	average
constant	0.0025	0.0311	0.0280	0.0228
	(nan)	(nan)	(nan)	(0.0093)
N	5	5	5	5
Loss rate	0.08	0.08	0.08	0.08

Table 2: Performance of Strategy 2: Max 4 Adds, 5% Stop Win Relative to Average Cost, Exit at 11

Overall				
	0.1	0.9	median	average
constant	-0.0025 (inf)	0.0500 (inf)	0.0500 (inf)	0.0354 (0.0043)
N	65	65	65	65
Win rate	0.88	0.88	0.88	0.88
Winners				
	0.25	0.75	median	average
constant	0.0500 (inf)	0.0500 (inf)	0.0500 (inf)	0.0461 (0.0015)
N	57	57	57	57
Win rate	0.88	0.88	0.88	0.88
Losers				
	0.25	0.75	median	average
constant	0.0180 (nan)	0.0404 (nan)	0.0308 (0.0250)	0.0404 (0.0171)
N	8	8	8	8
Loss rate	0.12	0.12	0.12	0.12

Table 3: Performance of Strategy 2: Max 4 Adds, 5% Stop Win Relative to Average Cost, Exit at 11

Overall				
	0.1	0.9	median	average
constant	0.0177	0.0500	0.0500	0.0440
	(inf)	(inf)	(inf)	(0.0022)
N	66	66	66	66
Win rate	0.95	0.95	0.95	0.95
Winners				
	0.25	0.75	median	average
constant	0.0500	0.0500	0.0500	0.0473
	(inf)	(inf)	(inf)	(0.0012)
N	63	63	63	63
Win rate	0.95	0.95	0.95	0.95
Losers				
	0.25	0.75	median	average
constant	0.0075	0.0435	0.0258	0.0256
	(nan)	(nan)	(nan)	(0.0104)
N	3	3	3	3
Loss rate	0.05	0.05	0.05	0.05

Table 4: Performance of Strategy 2: Max 4 Adds, 5% Stop Win Relative to Average Cost, Exit at 11

Overall				
	0.1	0.9	median	average
constant	-0.0075 (inf)	0.0500 (inf)	0.0500 (inf)	0.0296 (0.0089)
N	66	66	66	66
Win rate	0.89	0.89	0.89	0.89
Winners				
	0.25	0.75	median	average
constant	0.0500 (inf)	0.0500 (inf)	0.0500 (inf)	0.0471 (0.0013)
N	59	59	59	59
Win rate	0.89	0.89	0.89	0.89
Losers				
	0.25	0.75	median	average
constant	0.0200 (nan)	0.2577 (nan)	0.0288 (nan)	0.1178 (0.0632)
N	7	7	7	7
Loss rate	0.11	0.11	0.11	0.11