

Conclusion

We have seen that the Number of profitable trade and the number of non-profitable trades is nearly equal (i.e, No of Trades: 9338 No of Profitable Trades: 4724, Accuracy of Strategy: 0.51) but Strategy return is still more than Buy and hold return (Buy and Hold Returns: 111.38, Strategy Returns: 136.39). for further improvement of this strategy is either Change in Time frame or by changing moving averager's period.

EMA/SMA period from (Fast,mid,slow)=(5,8,13) to (Fast,mid,slow)=(5,9,14) then our matrices are going to be:

No of Trades: 9648

No of Profitable Trades: 4896

Accuracy of Strategy: 0.51

Returns:

Buy and Hold Returns: 111.38

Strategy Returns: 148.64

Drawdown:

Buy and Hold: -64.52

Strategy: -13.44

Changing the time frame from 5 to 10 the results are:

No of Trades: 4624

No of Profitable Trades: 2423

Accuracy of Strategy: 0.52

Returns:

Buy and Hold Returns: 111.38

Strategy Returns: 175.88

We can observe from above that when we changed the time frame from 5 min to 10 min and applied the same ema crossovers strategy then the returns goes up to 176 % from 136%