

Report for Double Down Strategy(v3)

Strategy

- Each time interval to test is 3 months
- start date: from 1/1/2016 to 17/3/2016
- end date: from 31/3/2016 to 15/6/2016
- position level: It means the price levels that trigger long are dmatLow , $\text{dmatLow} \times (1 - \text{position level})$, $\text{dmatLow} \times (1 - \text{position level})^2$, And price levels that trigger short are dmatHigh , $\text{dmatHigh} \times (1 + \text{position level})$, $\text{dmatHigh} \times (1 + \text{position level})^2$,
- take profit: It means that the strategy takes profit at what percent
- round limit If round limit for stop loss is 4, it means that when the price hits the 4th position level, the strategy will exit to stop loss). Once exit, reset the corresponding position to 0 and set dmat value of that day as new entry price
- amount of contract for short and long are 1, 1, 2, 4, 8, 16, 32, 64, 128, ...
- unit of contract in this test is 10
- net position limit is 600
- capital is \$3M
- group of parameters: there are three group of parameters tested in this report

Group NO	Round Limit	Take Profit	Position Level
1	6	2.5%	2.5%
2	7	2.0%	2.0%
3	7	2.5%	2.0%

Result

- Table

Group NO	Average Return without Exit	Average Return with Exit	Best Return without Exit	Best Return with Exit	Worst Return without Exit	Worst Return with Exit
1	4.585%	3.963%	16.070%	16.070%	-8.605%	-8.605%
2	11.491%	11.431%	18.287%	18.287%	-3.449%	-4.257%
3	15.836%	15.575%	25.363%	25.363%	-1.091%	-4.315%

- Chart

this is the chart for double down strategy starting from Jan.1 to Mar.17 with time interval 3 months. The round limit is 7, take profit at 2.5% and position level is 2.0%

