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```
% Algo_ale_02 test usando 239k punti a 1minuto da EURUSD ...2015 (~166gg)
% LOGICA: fa 2 smoothing e quando si incrociano apre nella direzione dello smooth minore
% lead = 2 , lag = 20
% suggestedTP = 5*stdevLag , suggestedSL = 1*stdevLag
% spread fisso a 1pips
% capitale iniziale 10k , leva 10
% finestra di storico di 100 dati
% testo in funzione della timescale considerata

% %% timescale 1 minuto:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,1,1,1000
0,10);
% bkt_AlgoX.performance

%
% %% timescale 2 minuti:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,2,1,1000
0,10);
% bkt_AlgoX.performance
```

timescale 5 minuti:

```
clear all; bkt_AlgoX=bktOffline;
bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,5,1,10000,
10);
bkt_AlgoX.performance
```

ans =

TimeSeriesExpert_11 handle

Properties:

```
state: []
trend: []
probability: []
openV: [239043x1 double]
maxV: [239043x1 double]
minV: [239043x1 double]
closeV: [239043x1 double]
vol: [239043x1 double]
openD: [239043x1 double]
openVrescaled: [47808x1 double]
maxVrescaled: [47808x1 double]
minVrescaled: [47808x1 double]
closeVrescaled: [47808x1 double]
volrescaled: [47808x1 double]
openDrescaled: [47808x1 double]
```

operation closed
operazione aperta

indexOpen =

933

startingOperation =

-1

loose

closeValue =

1.1012e+04

operation closed

Elapsed time is 213.532634 seconds.

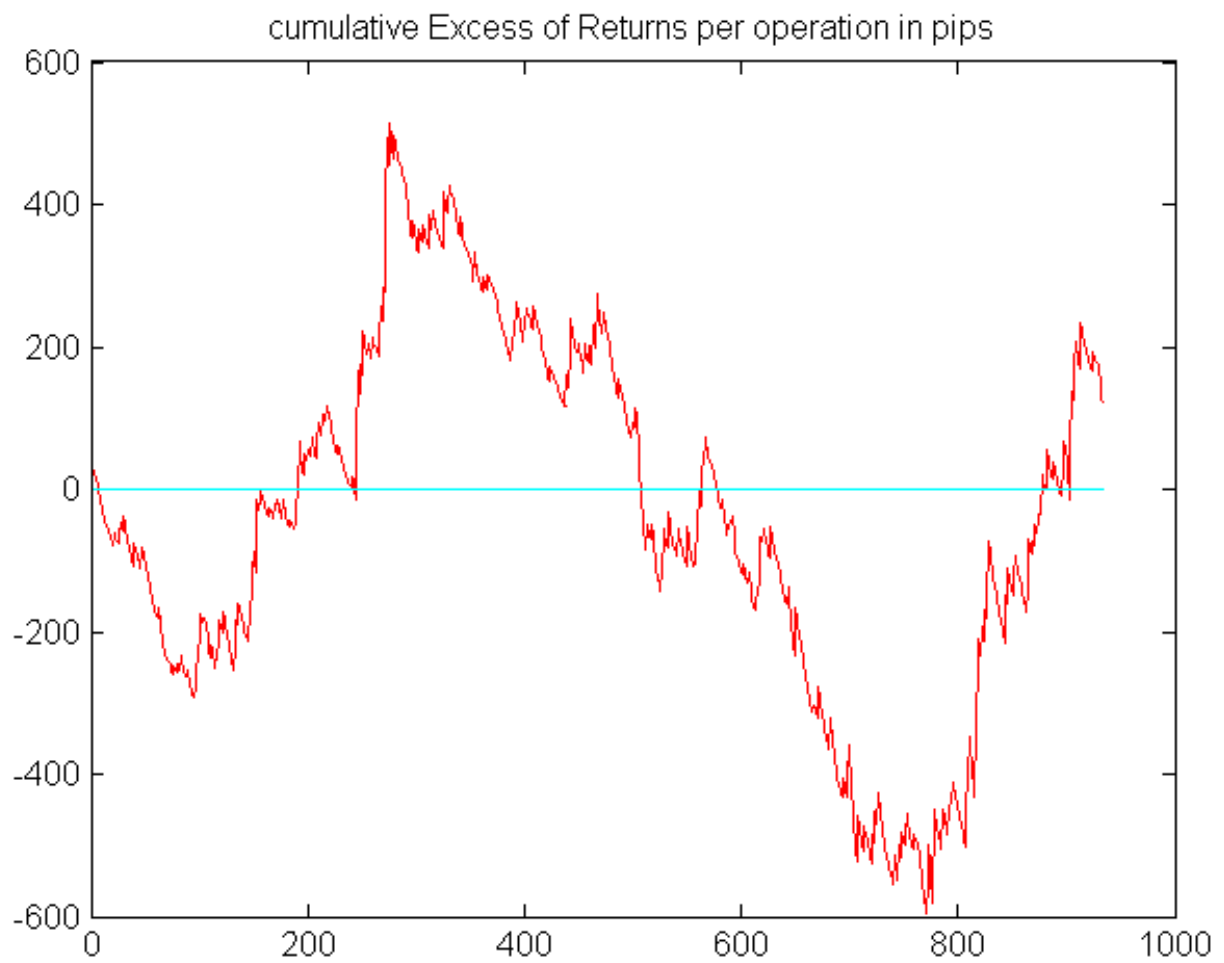
ans =

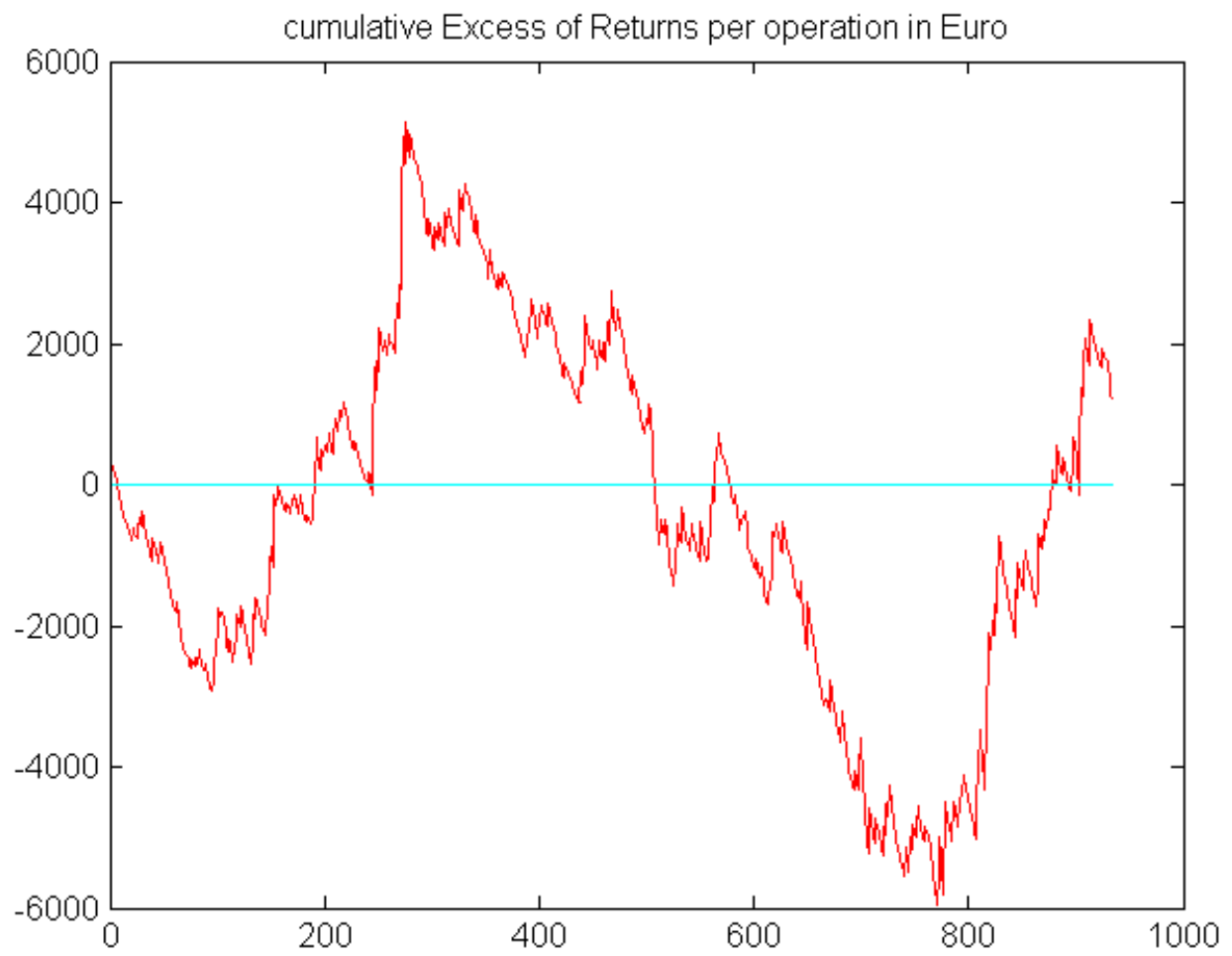
Performance_05 handle

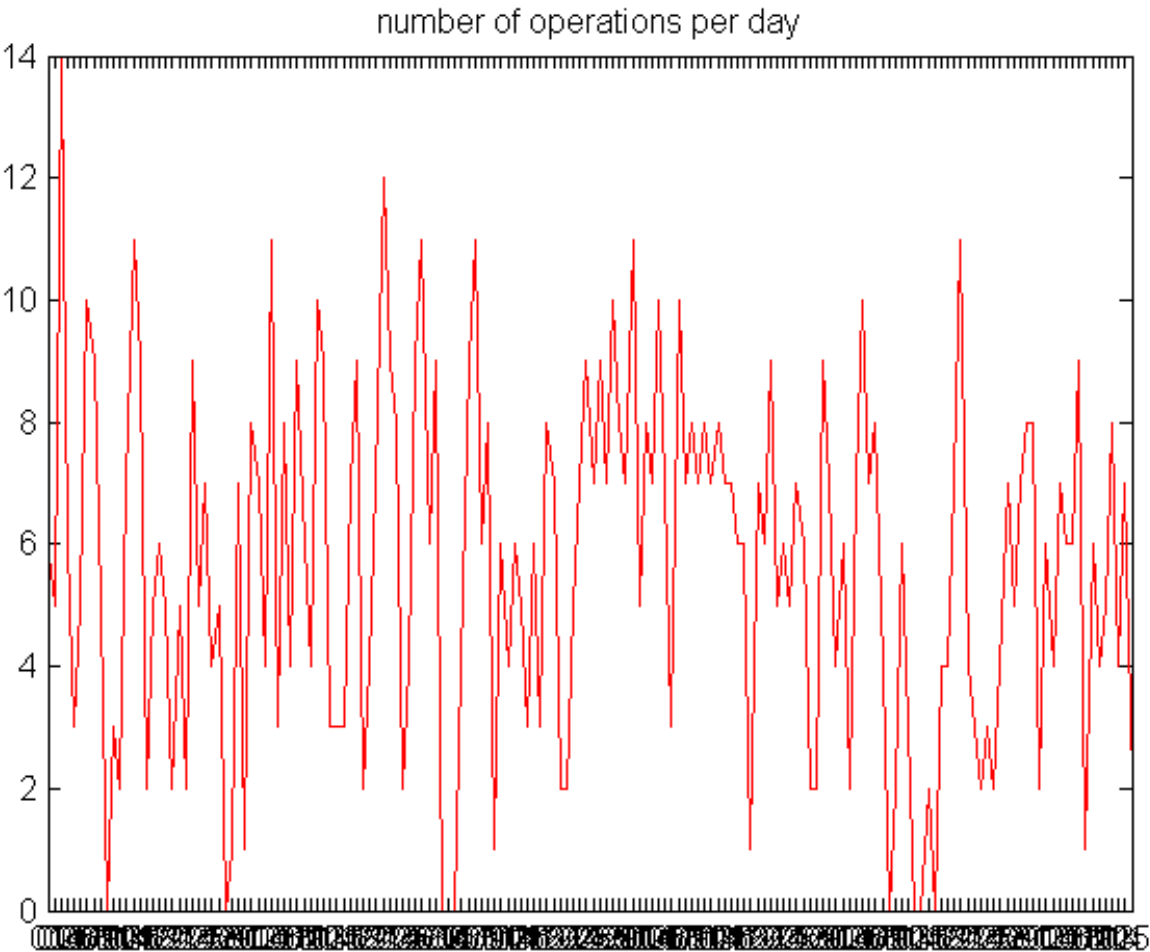
Properties:

nameAlgo: 'Algo_Ale_02'
origin: 'bktWeb'
period: {'01/01/2015 10:14 - 06/15/2015 20:24'}
cross: 'EURUSD'
freq: 5
transCost: 1
initialStack: 10000
leverage: 10
inputResultsMatrix: [933x9 double]
SR: 0.2354
ferialNetReturns: [157x1 double]
ferialAveNetReturns: 0.7729
dailyAveNetReturns: 0.7310
pipsEarned: 121.3504
ferialNetReturnsEuro: [157x1 double]
ferialAveNetReturnsEuro: 7.7293
dailyAveNetReturnsEuro: 7.3103
EuroEarned: 1.2135e+03
ferialNetReturnsEuroPerc: [157x1 double]
ferialAveNetReturnsEuroPerc: 0.0773
dailyAveNetReturnsEuroPerc: 0.0731
percEarned: 12.1350
ferialDaysOperation: 157
daysOperation: 166
numOperations: 933
RR: 0.0096
percExRetPos: 19.2926
percExRetNeg: 80.7074
percWeExRetPos: 50.4804
percWeExRetNeg: 49.5196
aveExRetPos: 35.4180
aveExRetNeg: -8.3053
minDD: -6.9247
maxDD: -1.1089e+03
aveDD: -140.0482
minDDD: 1

maxDDD: 657
aveDDD: 70.6154









timescale 6 minuti:

```
clear all; bkt_AlgoX=bktOffline;
bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,6,1,10000,
10);
bkt_AlgoX.performance

%% timescale 10 minuti:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,10,1,100
00,10);
% bkt_AlgoX.performance

%
%% timescale 20 minuti:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,20,1,100
00,10);
% bkt_AlgoX.performance

%
%% timescale 30 minuti:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,30,1,100
00,10);
```

-1

loose

closeValue =

1.1015e+04

operation closed

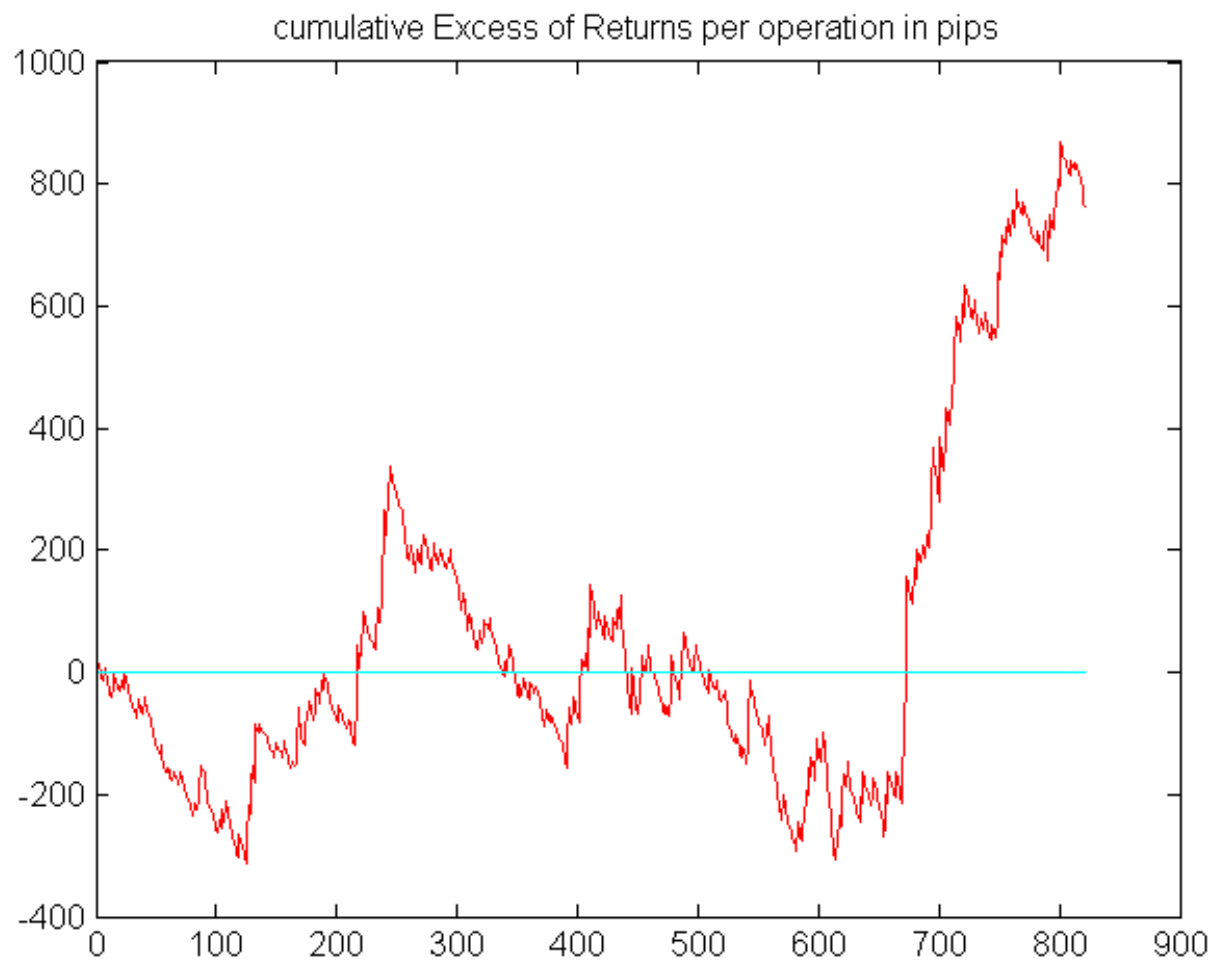
Elapsed time is 151.994347 seconds.

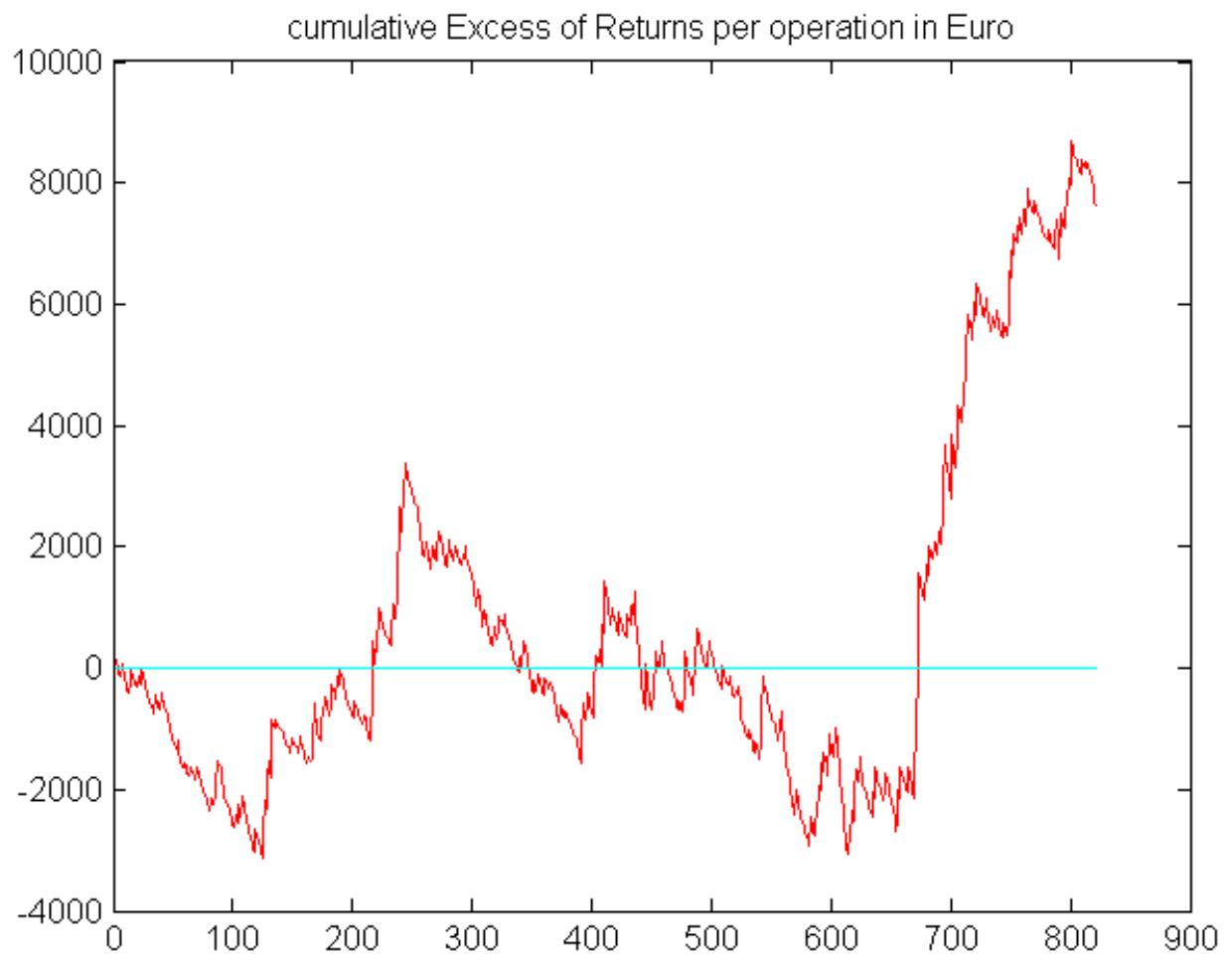
ans =

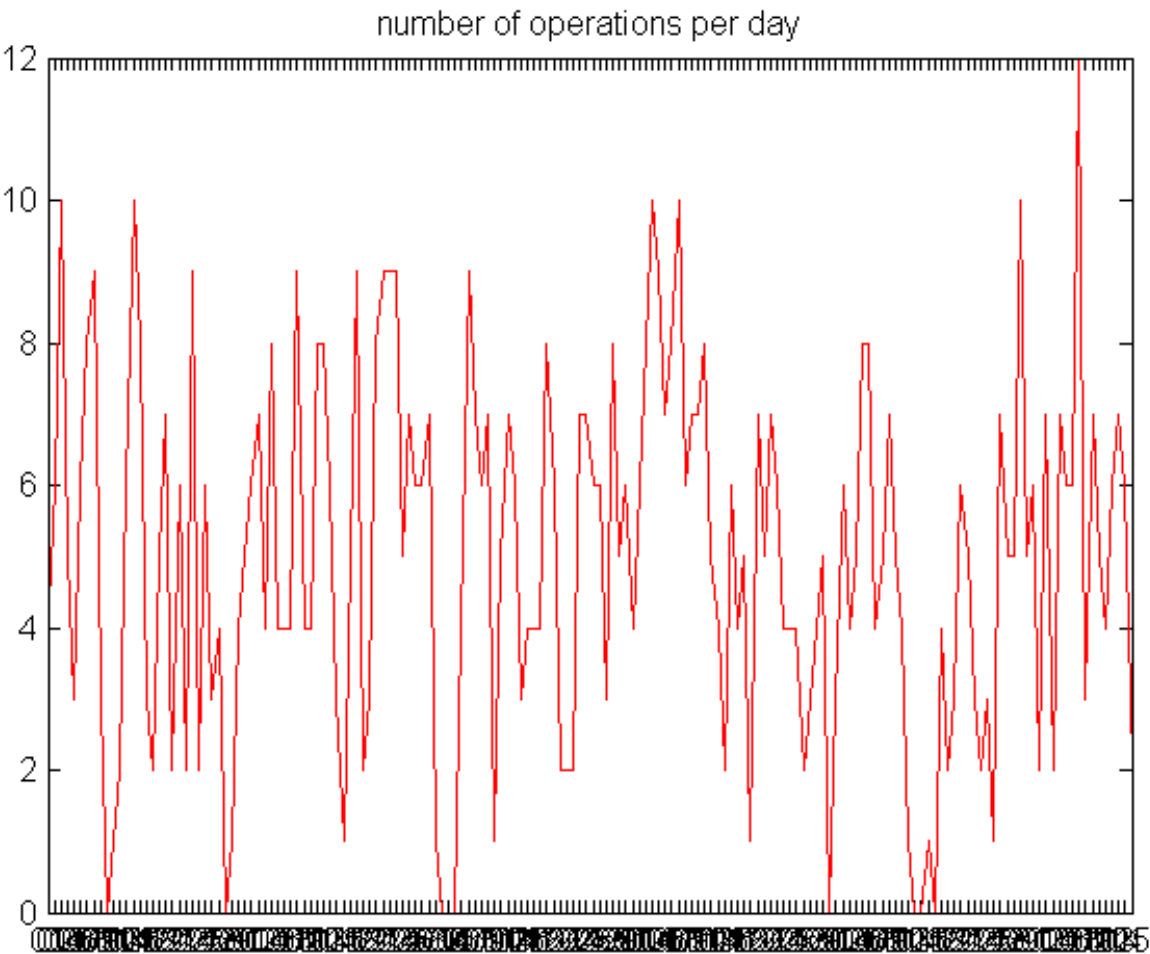
Performance_05 handle

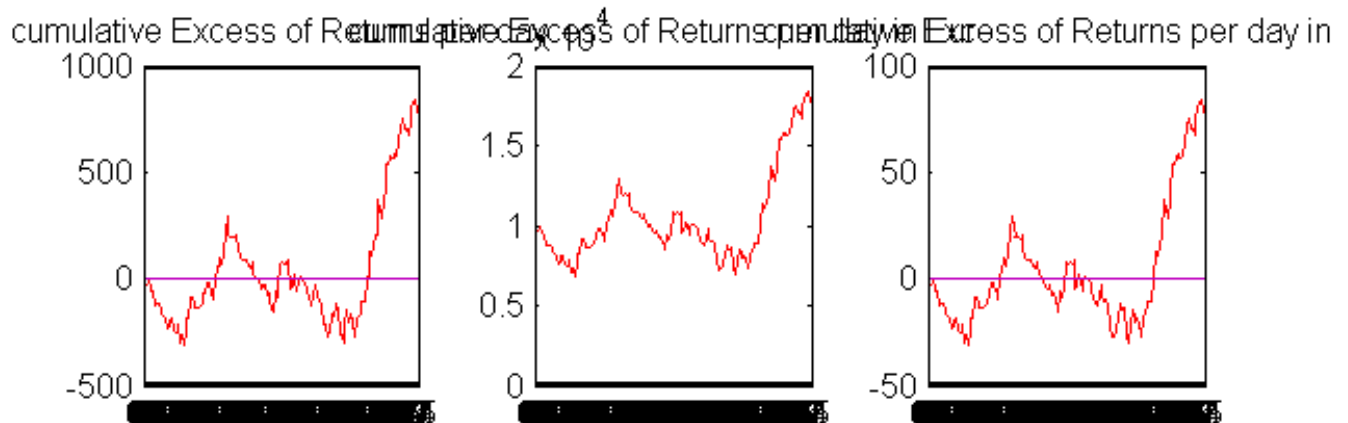
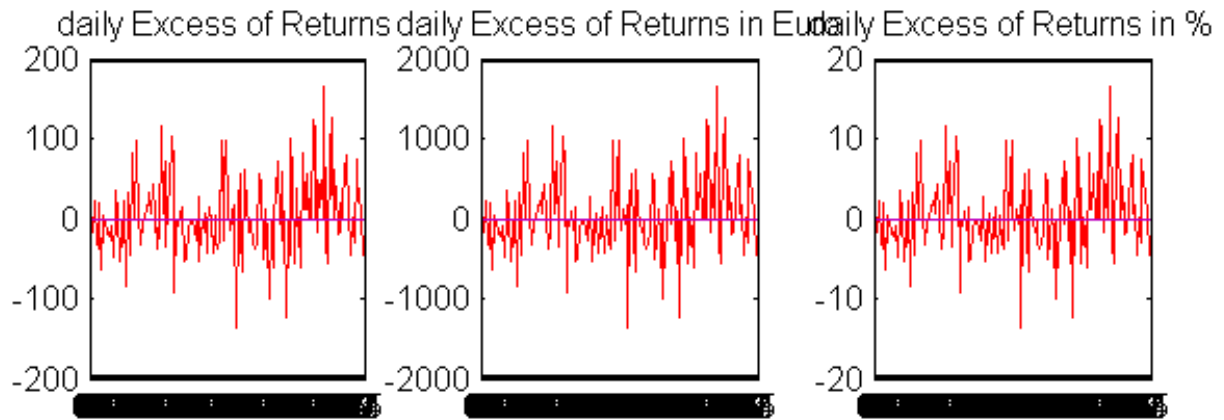
Properties:

```
nameAlgo: 'Algo_Ale_02'
origin: 'bktWeb'
period: {'01/01/2015 13:41 - 06/15/2015 20:35'}
cross: 'EURUSD'
freq: 6
transCost: 1
initialStack: 10000
leverage: 10
inputResultsMatrix: [821x9 double]
SR: 1.5768
ferialNetReturns: [157x1 double]
ferialAveNetReturns: 4.8621
dailyAveNetReturns: 4.5985
pipsEarned: 763.3483
ferialNetReturnsEuro: [157x1 double]
ferialAveNetReturnsEuro: 48.6209
dailyAveNetReturnsEuro: 45.9848
EuroEarned: 7.6335e+03
ferialNetReturnsEuroPerc: [157x1 double]
ferialAveNetReturnsEuroPerc: 0.4862
dailyAveNetReturnsEuroPerc: 0.4598
percEarned: 76.3348
ferialDaysOperation: 157
daysOperation: 166
numOperations: 821
RR: 0.0617
percExRetPos: 21.3155
percExRetNeg: 78.6845
percWeExRetPos: 53.0838
percWeExRetNeg: 46.9162
aveExRetPos: 37.5436
aveExRetNeg: -8.9888
minDD: -4.6877
maxDD: -642.6226
aveDD: -72.7431
minDDD: 1
maxDDD: 450
aveDDD: 31.6400
```









timescale 1 ora:

```
clear all; bkt_AlgoX=bktOffline;
bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,60,1,10000,10);
bkt_AlgoX.performance
```

ans =

TimeSeriesExpert_11 handle

Properties:

```
state: []
trend: []
probability: []
openV: [239043x1 double]
maxV: [239043x1 double]
minV: [239043x1 double]
closeV: [239043x1 double]
vol: [239043x1 double]
openD: [239043x1 double]
openVrescaled: [3984x1 double]
maxVrescaled: [3984x1 double]
minVrescaled: [3984x1 double]
closeVrescaled: [3984x1 double]
volrescaled: [3984x1 double]
openDrescaled: [3984x1 double]
maxDD: []
```