Contents

```
% 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',1,5,1,1000
0,10);
% bkt_AlgoX.performance
%
% %% timescale 6 minuti:
%
% clear all; bkt_AlgoX=bktOffline;
% bkt_AlgoX=bkt_AlgoX.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,6,1,1000
0,10);
% bkt_AlgoX.performance
```

timescale 10 minuti:

```
%clear all;
bkt_Algo10min=bktOffline;
bkt_Algo10min=bkt_Algo10min.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,10
,1,10000,10);
bkt_Algo10min.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: [23904x1 double]
            maxVrescaled: [23904x1 double]
            minVrescaled: [23904x1 double]
          closeVrescaled: [23904x1 double]
            volrescaled: [23904x1 double]
          openDrescaled: [23904x1 double]
                   maxDD: []
                   minDD: []
                   aveDD: []
                  maxDDD: []
                  minDDD: []
                  aveDDD: []
                   maxRB: []
                   minRB: []
                   aveRB: []
              startTrend: []
               rateTrend: []
               typeTrend: []
               qFitTrend: []
                qUpTrend: []
                qDwTrend: []
              Trend1mins: []
              Trend5mins: []
             Trend10mins: []
             Trend30mins: []
             Trend60mins: []
            Trend240mins: []
           Trend1440mins: []
                indexMax: []
             positionMax: []
                   lastM: []


    Elapsed time is 127.433585 seconds.

    ans =

      Performance_05 handle

      Properties:
                       nameAlgo: 'Algo_Ale_02'
                         origin: 'bktWeb'
                         period: {'01/01/2015 18:49 - 06/15/2015 20:39'}
                          cross: 'EURUSD'
                           freq: 10
                      transCost: 1
                   initialStack: 10000
                       leverage: 10
              inputResultsMatrix: [460x9 double]
                             SR: 2.1193
                ferialNetReturns: [150x1 double]
             ferialAveNetReturns: 6.5489
```
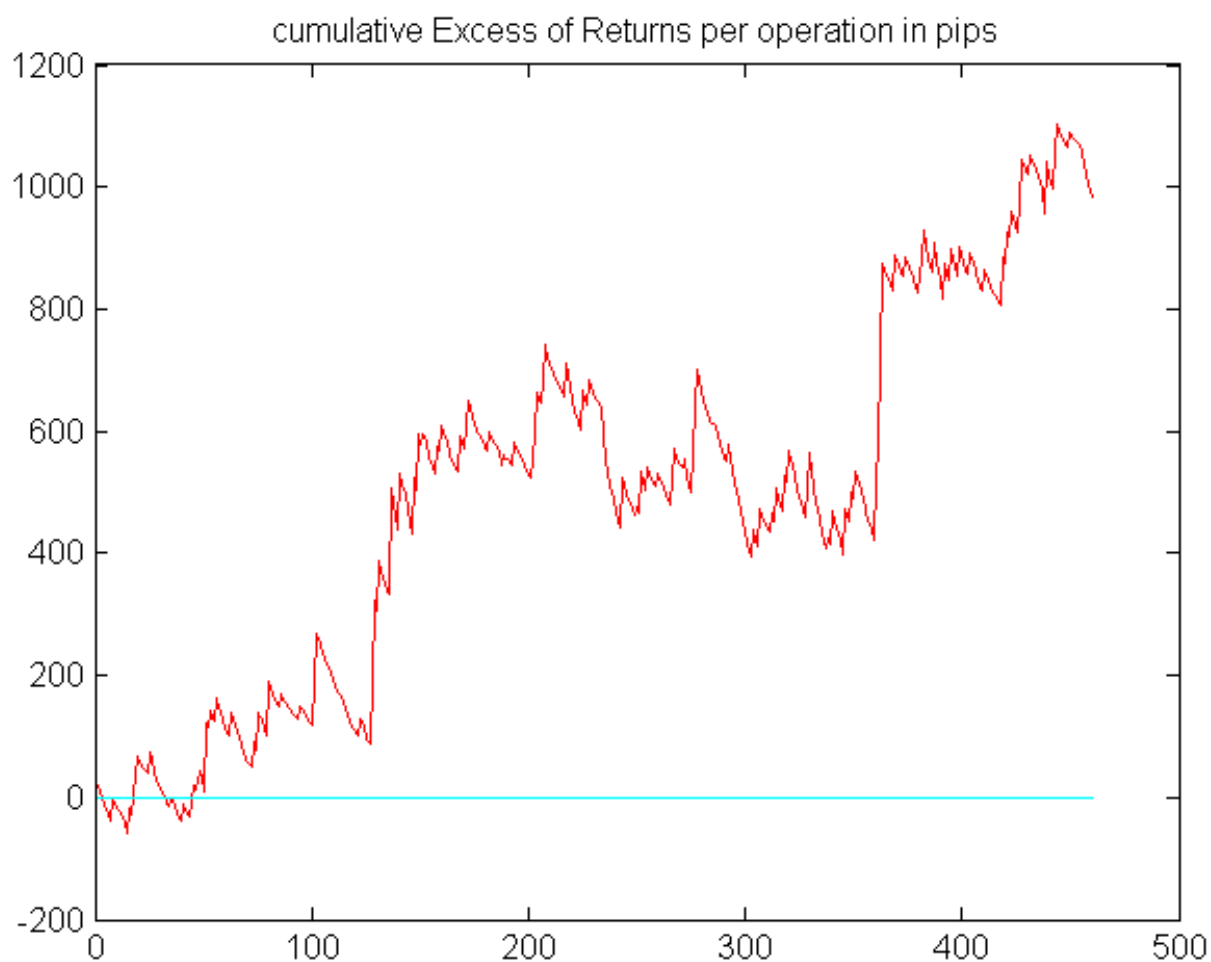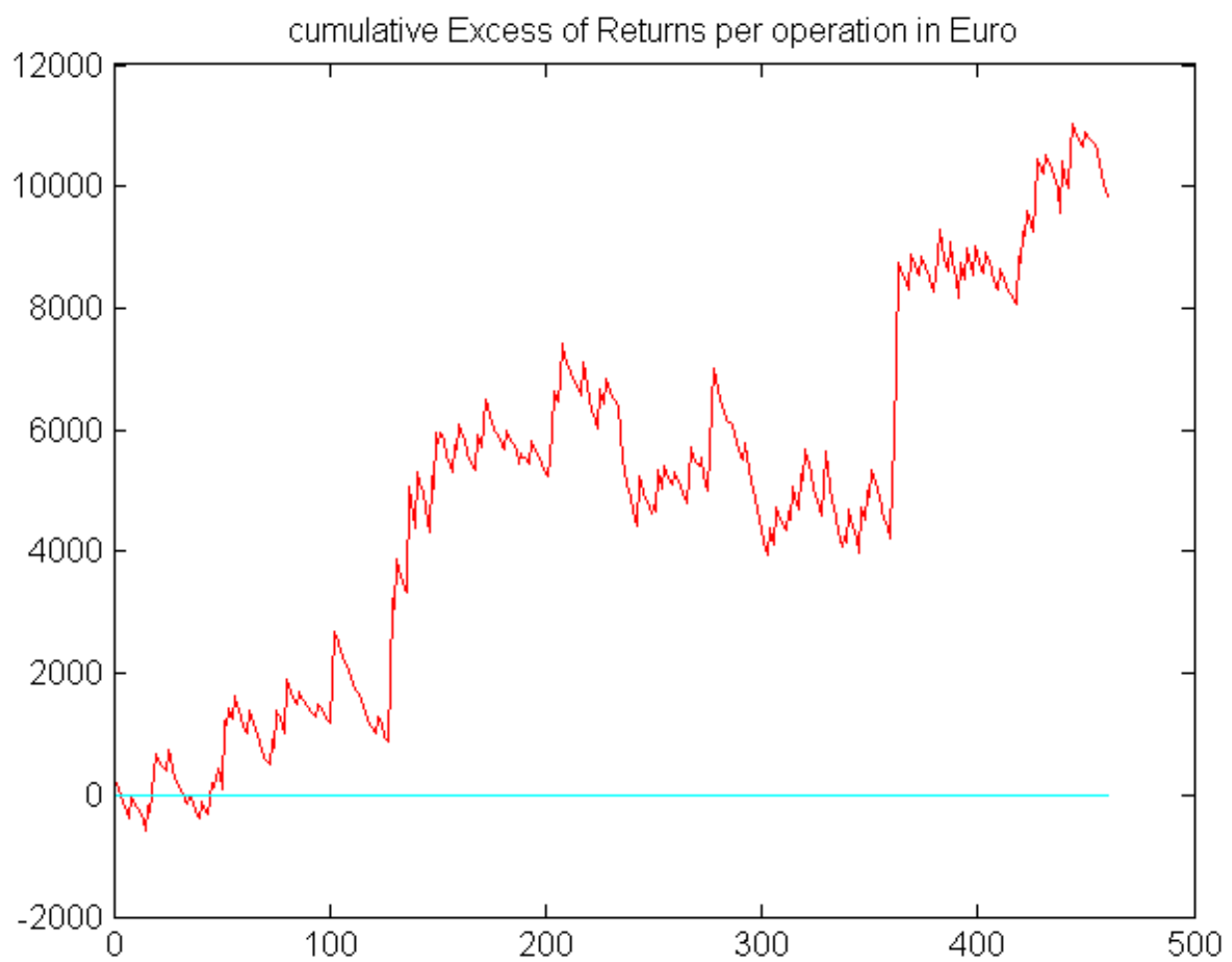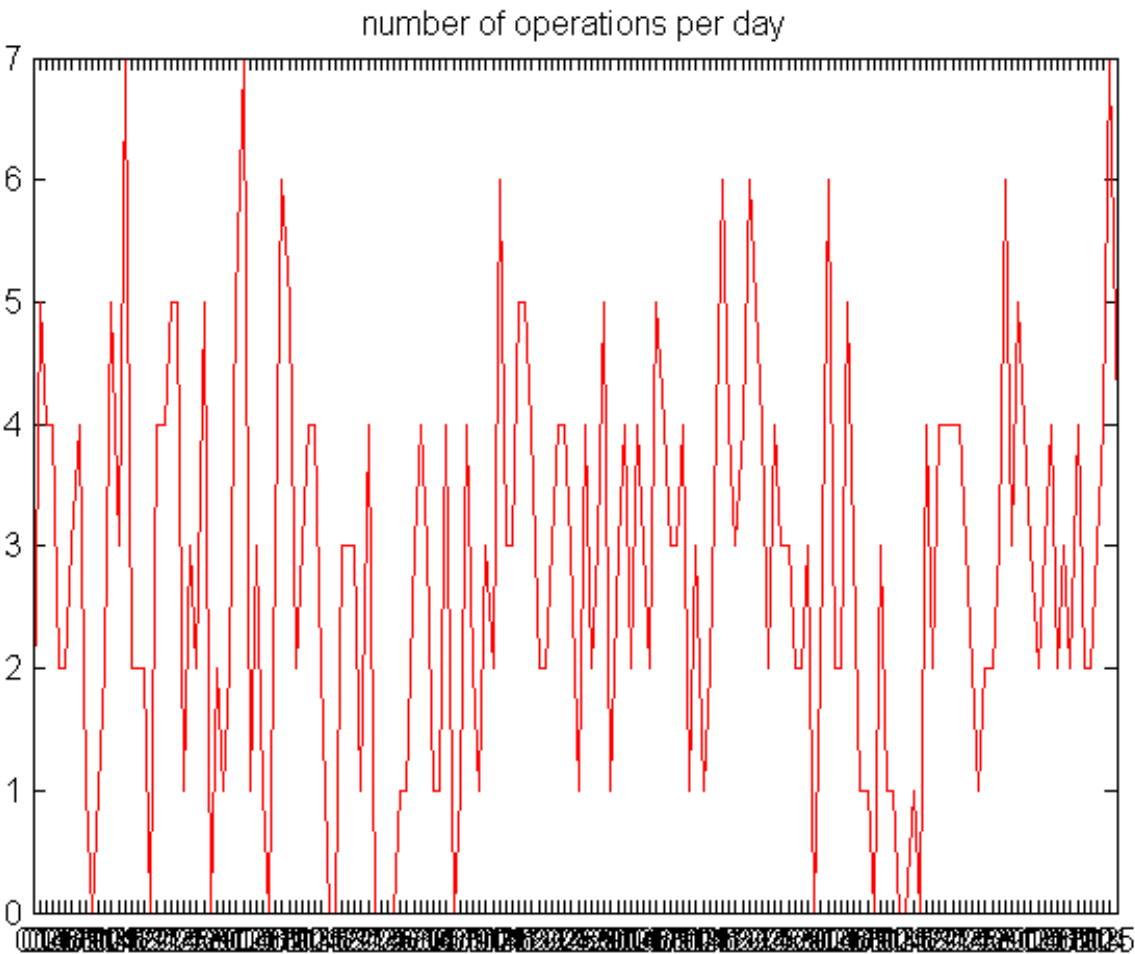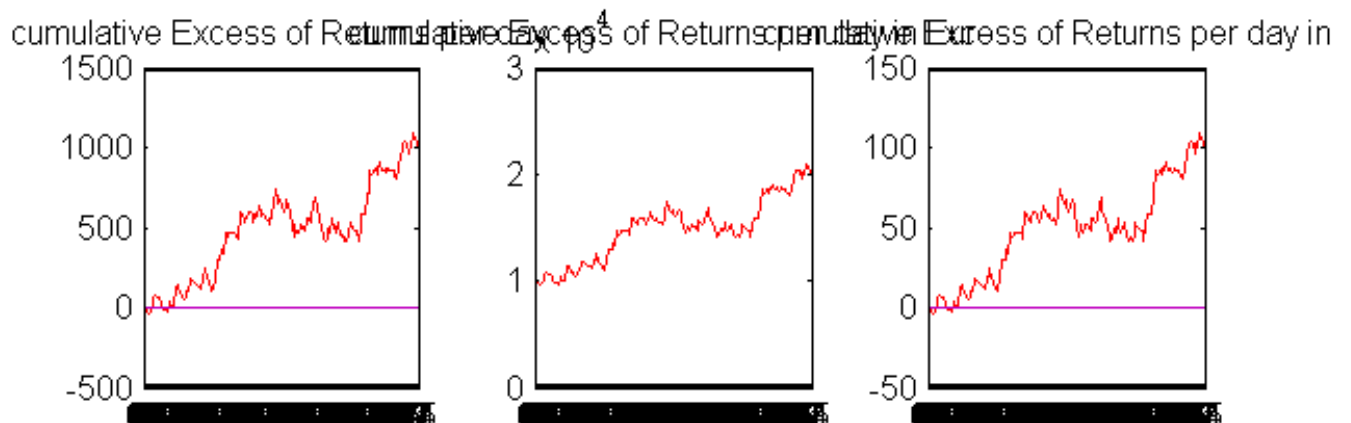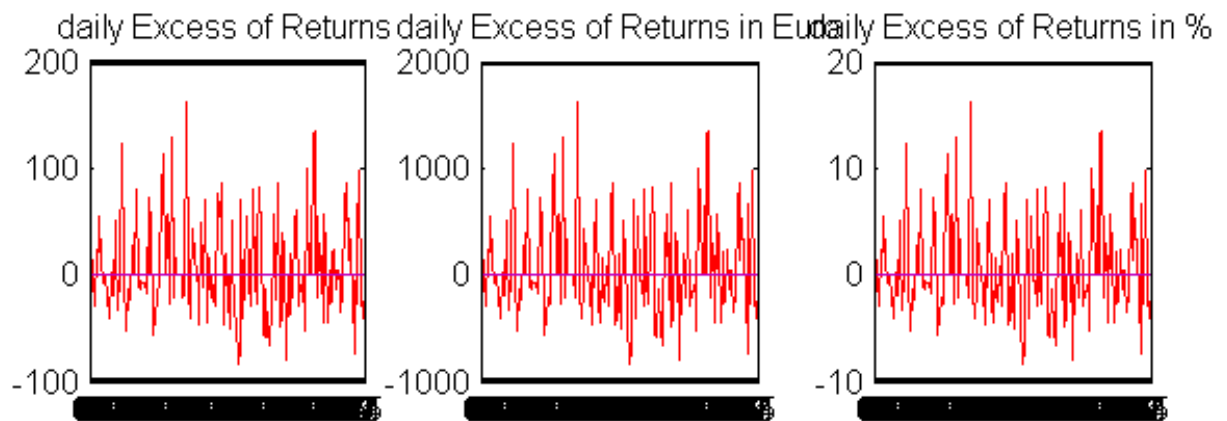
```
        dailyAveNetReturns: 5.9177
                 pipsEarned: 982.3385
        ferialNetReturnsEuro: [150x1 double]
      ferialAveNetReturnsEuro: 65.4892
       dailyAveNetReturnsEuro: 59.1770
                  EuroEarned: 9.8234e+03
    ferialNetReturnsEuroPerc: [150x1 double]
  ferialAveNetReturnsEuroPerc: 0.6549
  dailyAveNetReturnsEuroPerc: 0.5918
                 percEarned: 98.2339
          ferialDaysOperation: 150
              daysOperation: 166
              numOperations: 460
                         RR: 0.1062
              percExRetPos: 21.0870
              percExRetNeg: 78.9130
            percWeExRetPos: 55.3107
            percWeExRetNeg: 44.6893
               aveExRetPos: 52.7376
               aveExRetNeg: -11.3862
                     minDD: -6.6867
                     maxDD: -345.7599
                     aveDD: -79.3122
                    minDDD: 1
                    maxDDD: 154
                    aveDDD: 17.1200
```


cumulative Excess of Returns per operation in pips

cumulative Excess of Returns per operation in Euro

number of operations per day

timescale 20 minuti:

```
%clear all;
bkt_Algo20min=bktOffline;
bkt_Algo20min=bkt_Algo20min.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,20
,1,10000,10);
bkt_Algo20min.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: [11952x1 double]
      maxVrescaled: [11952x1 double]
      minVrescaled: [11952x1 double]
    closeVrescaled: [11952x1 double]
       volrescaled: [11952x1 double]
     openDrescaled: [11952x1 double]
```

```
              maxDD: []
              minDD: []
              aveDD: []
             maxDDD: []
             minDDD: []
             aveDDD: []
              maxRB: []
              minRB: []
              aveRB: []
          startTrend: []
           rateTrend: []
           typeTrend: []
           qFitTrend: []
            qUpTrend: []
            qDwTrend: []
          Trend1mins: []
          Trend5mins: []
         Trend10mins: []
         Trend30mins: []
         Trend60mins: []
        Trend240mins: []
       Trend1440mins: []
            indexMax: []
         positionMax: []
               lastM: []
```

Elapsed time is 62.804000 seconds.

ans =

  Performance_05 handle

  Properties:
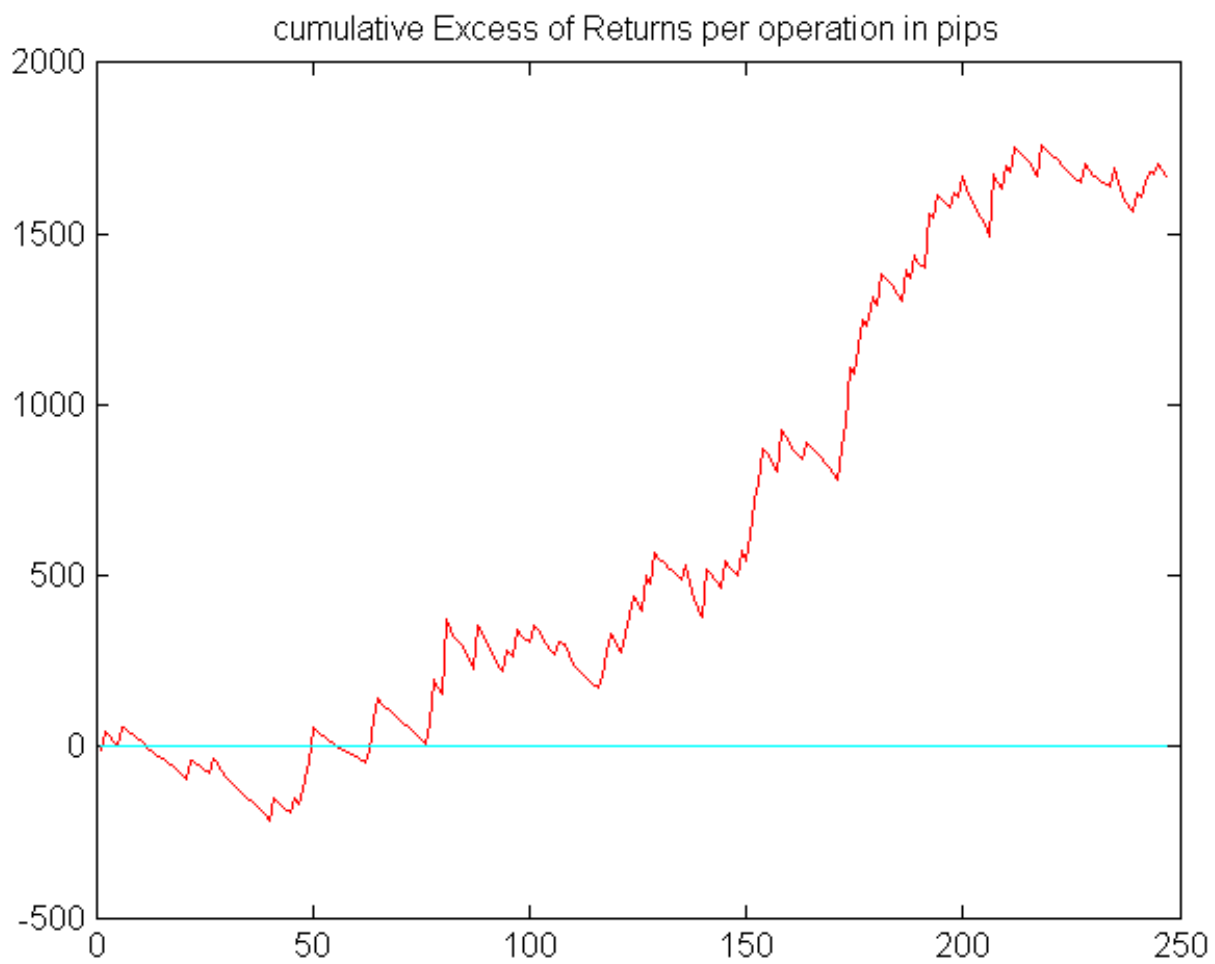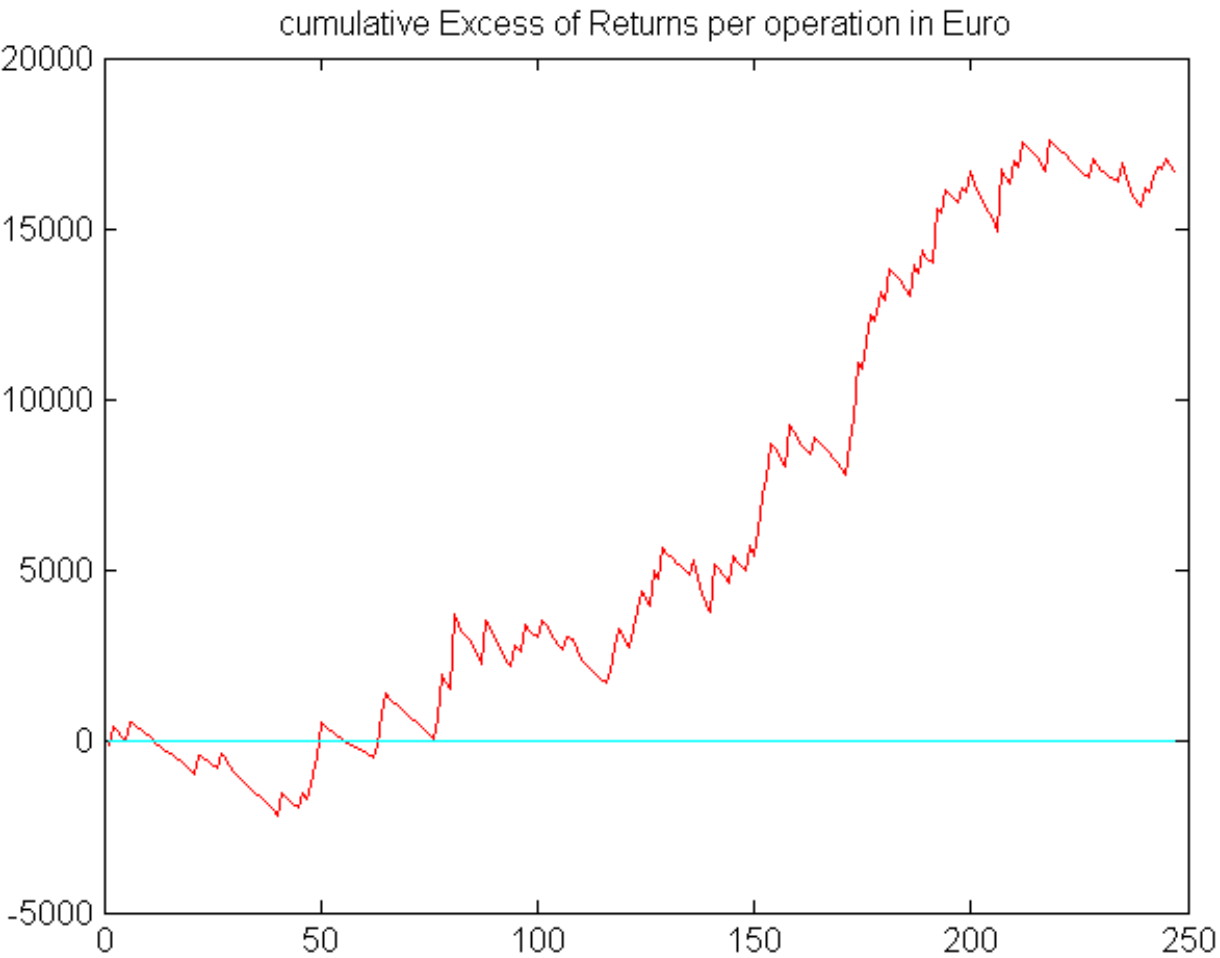   nameAlgo: 'Algo_Ale_02'
                          origin: 'bktWeb'
                          period: {'01/02/2015 12:19 - 06/15/2015 09:19'}
                           cross: 'EURUSD'
                            freq: 20
                       transCost: 1
                    initialStack: 10000
                        leverage: 10
               inputResultsMatrix: [247x9 double]
                              SR: 3.4912
                 ferialNetReturns: [136x1 double]
              ferialAveNetReturns: 12.2638
               dailyAveNetReturns: 10.1083
                       pipsEarned: 1.6679e+03
             ferialNetReturnsEuro: [136x1 double]
          ferialAveNetReturnsEuro: 122.6375
           dailyAveNetReturnsEuro: 101.0830
                       EuroEarned: 1.6679e+04
         ferialNetReturnsEuroPerc: [136x1 double]
      ferialAveNetReturnsEuroPerc: 1.2264
       dailyAveNetReturnsEuroPerc: 1.0108
                      percEarned: 166.7870
              ferialDaysOperation: 136
                    daysOperation: 165
                    numOperations: 247
                              RR: 0.2199
                     percExRetPos: 24.6964
                     percExRetNeg: 75.3036
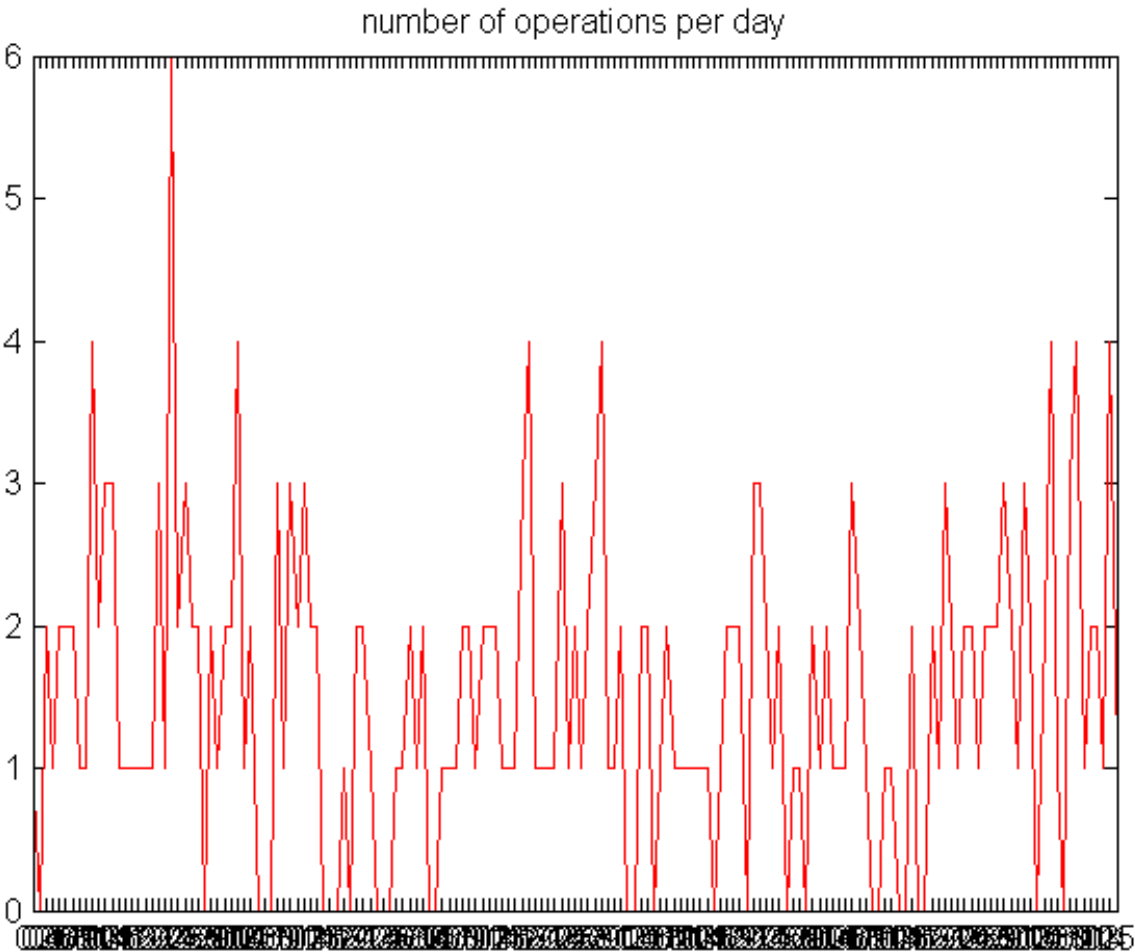```

```
percWeExRetPos: 60.9955
percWeExRetNeg: 39.0045
  aveExRetPos: 75.8374
  aveExRetNeg: -15.9044
        minDD: -12.1734
        maxDD: -271.3621
        aveDD: -77.6929
       minDDD: 1
       maxDDD: 57
       aveDDD: 8.5600
```


cumulative Excess of Returns per operation in pips

cumulative Excess of Returns per operation in Euro

number of operations per day

daily Excess of Returns — daily Excess of Returns in Euro — daily Excess of Returns in %

cumulative Excess of Returns — cumulative Excess of Returns — cumulative Excess of Returns per day in

timescale 30 minuti:

```
%clear all;
bkt_Algo30min=bktOffline;
bkt_Algo30min=bkt_Algo30min.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,30
,1,10000,10);
bkt_Algo30min.performance

% timescale 1 ora:

%clear all;
bkt_Algo60min=bktOffline;
bkt_Algo60min=bkt_Algo60min.spin('Algo_Ale_02','EURUSD',100,'EURUSD_smallsample2014_2015.csv',1,60
,1,10000,10);
bkt_Algo60min.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: [7968x1 double]
                maxVrescaled: [7968x1 double]
                minVrescaled: [7968x1 double]
              closeVrescaled: [7968x1 double]
                  volrescaled: [7968x1 double]
                openDrescaled: [7968x1 double]
                      maxDD: []
                      minDD: []
                      aveDD: []
                     maxDDD: []
                     minDDD: []
                     aveDDD: []
                      maxRB: []
                      minRB: []
                      aveRB: []
                 startTrend: []
                  rateTrend: []
                  typeTrend: []
                  qFitTrend: []
                   qUpTrend: []
                   qDwTrend: []
                 Trend1mins: []
                 Trend5mins: []
                Trend10mins: []
                Trend30mins: []
                Trend60mins: []
               Trend240mins: []
              Trend1440mins: []
                   indexMax: []
                positionMax: []
                      lastM: []


    Elapsed time is 41.471177 seconds.

    ans =

      Performance_05 handle

      Properties:
                          nameAlgo: 'Algo_Ale_02'
                            origin: 'bktWeb'
                            period: {'01/03/2015 11:29 - 06/15/2015 23:29'}
                             cross: 'EURUSD'
                              freq: 30
                         transCost: 1
                      initialStack: 10000
                          leverage: 10
                 inputResultsMatrix: [170x9 double]
                               SR: 4.2754
                   ferialNetReturns: [116x1 double]
                ferialAveNetReturns: 16.4061
                 dailyAveNetReturns: 11.6043
                        pipsEarned: 1.9031e+03
               ferialNetReturnsEuro: [116x1 double]
            ferialAveNetReturnsEuro: 164.0613
             dailyAveNetReturnsEuro: 116.0434
                        EuroEarned: 1.9031e+04
           ferialNetReturnsEuroPerc: [116x1 double]
        ferialAveNetReturnsEuroPerc: 1.6406
```

```
            dailyAveNetReturnsEuroPerc: 1.1604
                        percEarned: 190.3111
               ferialDaysOperation: 116
                     daysOperation: 164
                     numOperations: 170
                                RR: 0.2821
                       percExRetPos: 27.6471
                       percExRetNeg: 72.3529
                     percWeExRetPos: 64.1073
                     percWeExRetNeg: 35.8927
                        aveExRetPos: 92.0024
                        aveExRetNeg: -19.6829
                              minDD: -13.7828
                              maxDD: -191.5668
                              aveDD: -60.0589
                             minDDD: 1
                             maxDDD: 27
                             aveDDD: 4.7241



    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: []
                      minDD: []
                      aveDD: []
                     maxDDD: []
                     minDDD: []
                     aveDDD: []
                      maxRB: []
                      minRB: []
                      aveRB: []
                 startTrend: []
                  rateTrend: []
                  typeTrend: []
                  qFitTrend: []
                  qUpTrend: []
                  qDwTrend: []
               Trend1mins: []
               Trend5mins: []
              Trend10mins: []
              Trend30mins: []
              Trend60mins: []
             Trend240mins: []
```

```
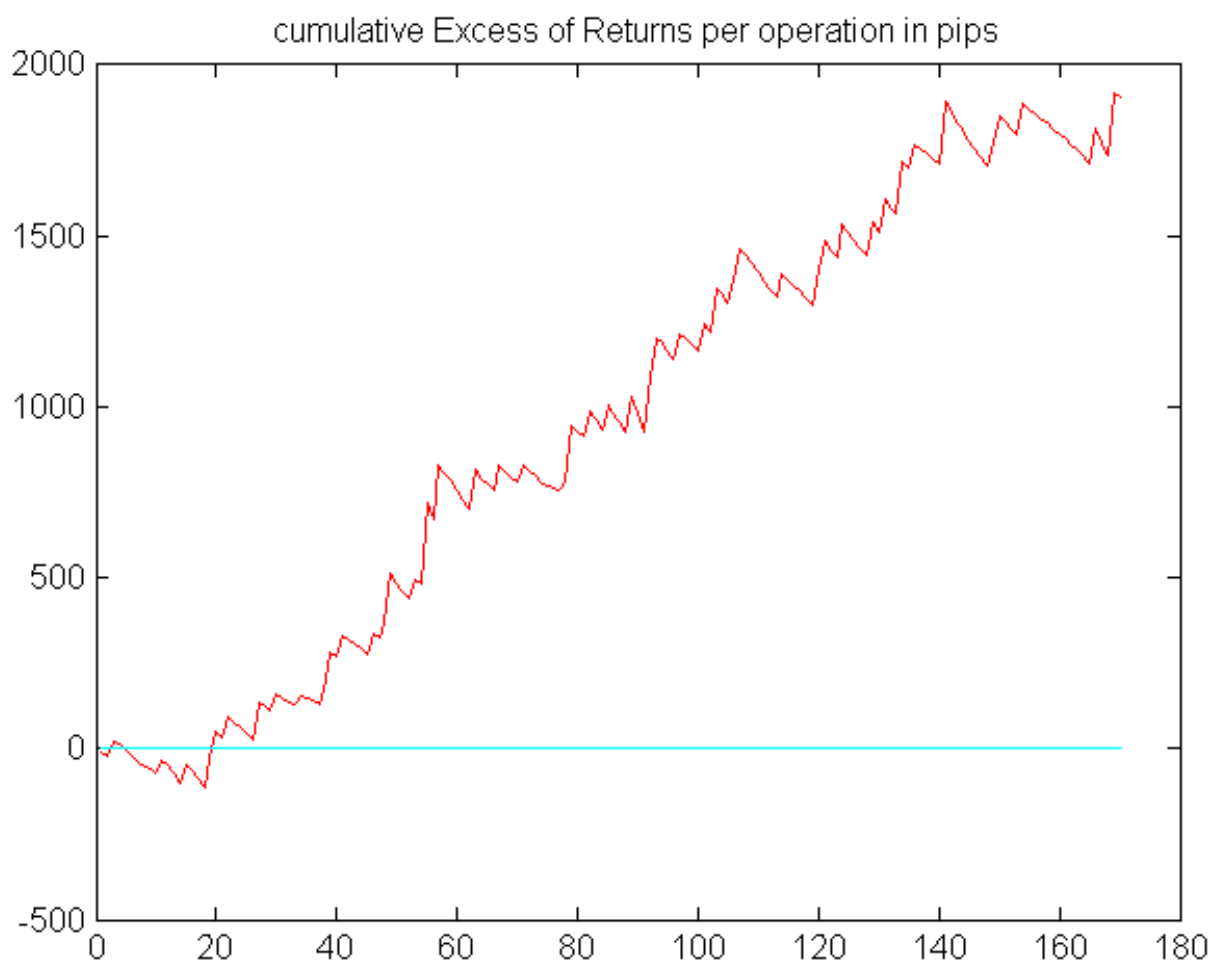        Trend1440mins: []
            indexMax: []
         positionMax: []
               lastM: []
```

Elapsed time is 20.916064 seconds.

ans =

  Performance_05 handle

  Properties:
```
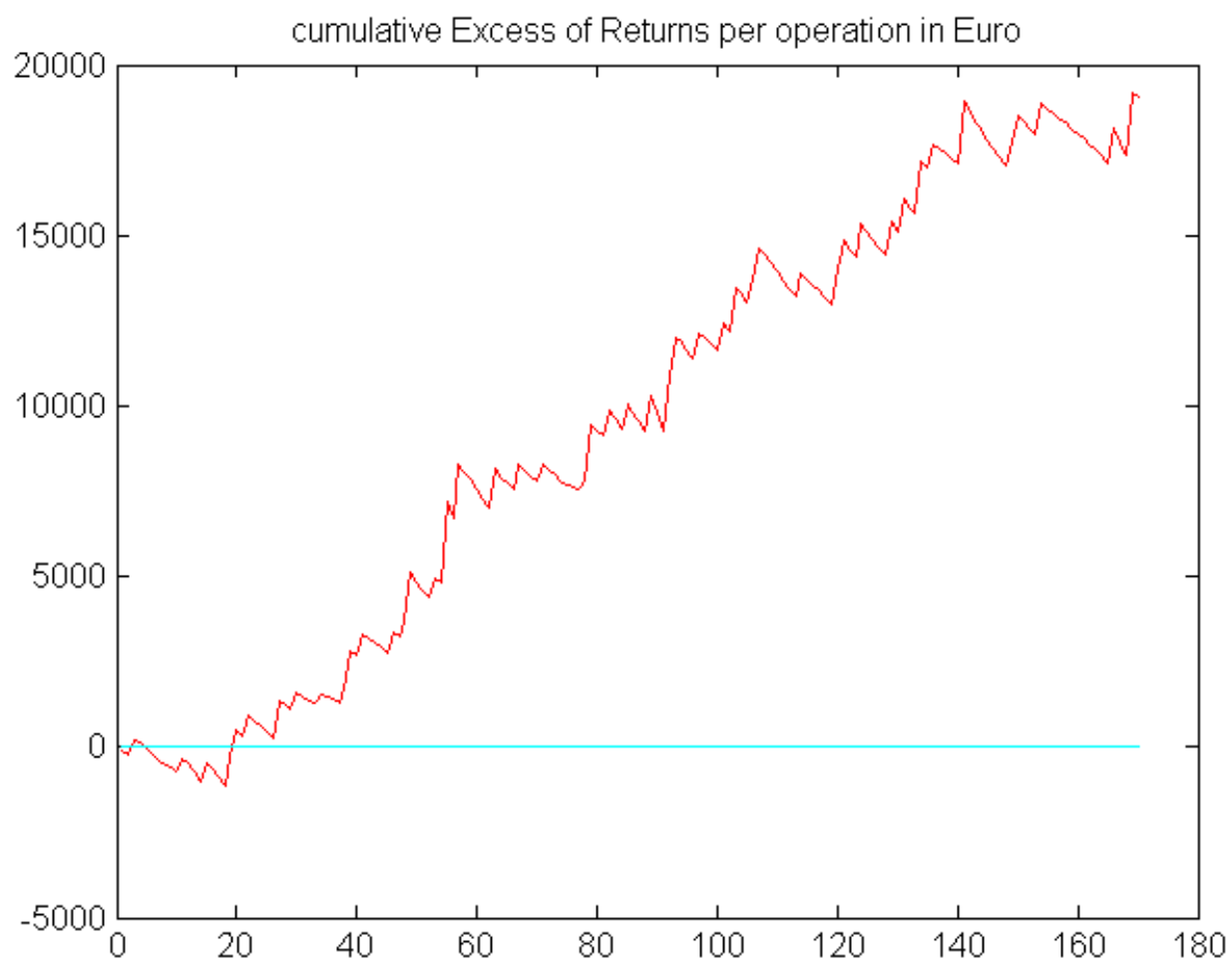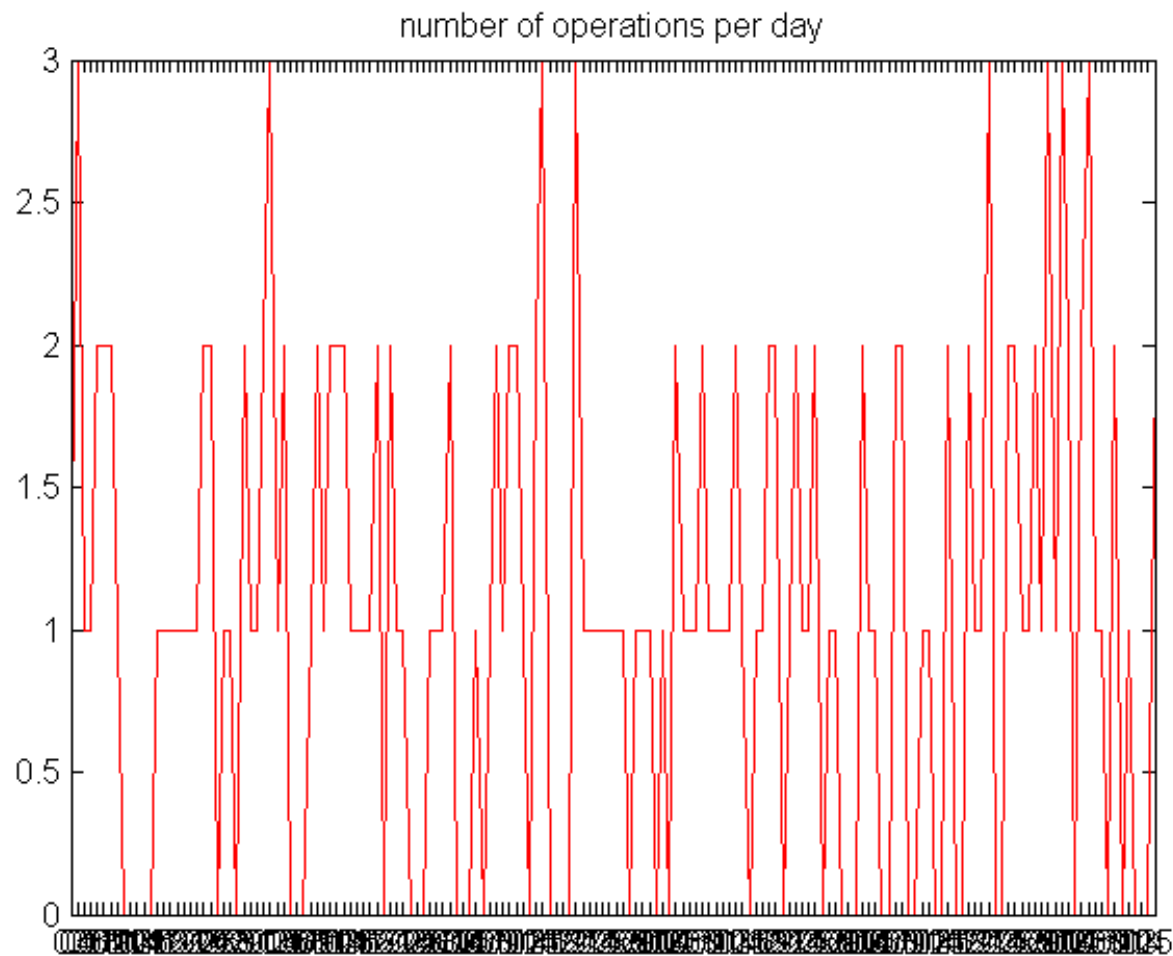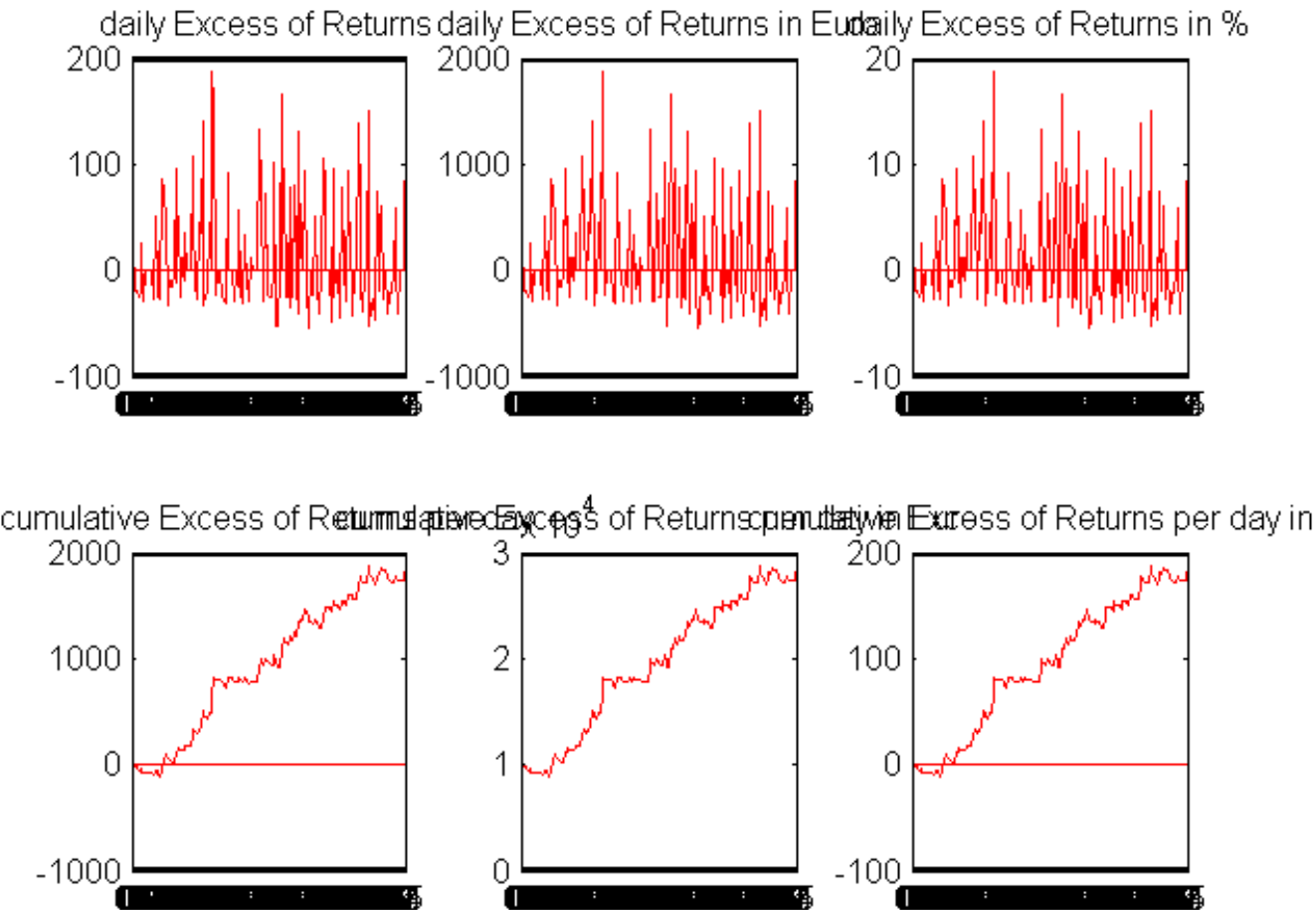                    nameAlgo: 'Algo_Ale_02'
                      origin: 'bktWeb'
                      period: {'01/05/2015 15:59 - 06/11/2015 15:59'}
                       cross: 'EURUSD'
                        freq: 60
                   transCost: 1
                initialStack: 10000
                    leverage: 10
           inputResultsMatrix: [92x9 double]
                          SR: 2.3371
              ferialNetReturns: [83x1 double]
           ferialAveNetReturns: 10.8438
            dailyAveNetReturns: 5.6964
                   pipsEarned: 900.0384
          ferialNetReturnsEuro: [83x1 double]
       ferialAveNetReturnsEuro: 108.4384
        dailyAveNetReturnsEuro: 56.9645
                   EuroEarned: 9.0004e+03
      ferialNetReturnsEuroPerc: [83x1 double]
   ferialAveNetReturnsEuroPerc: 1.0844
    dailyAveNetReturnsEuroPerc: 0.5696
                   percEarned: 90.0038
            ferialDaysOperation: 83
                 daysOperation: 158
                 numOperations: 92
                          RR: 0.1908
                 percExRetPos: 22.8261
                 percExRetNeg: 77.1739
               percWeExRetPos: 59.5379
               percWeExRetNeg: 40.4621
                  aveExRetPos: 133.7681
                  aveExRetNeg: -26.8886
                       minDD: -14.9451
                       maxDD: -320.2627
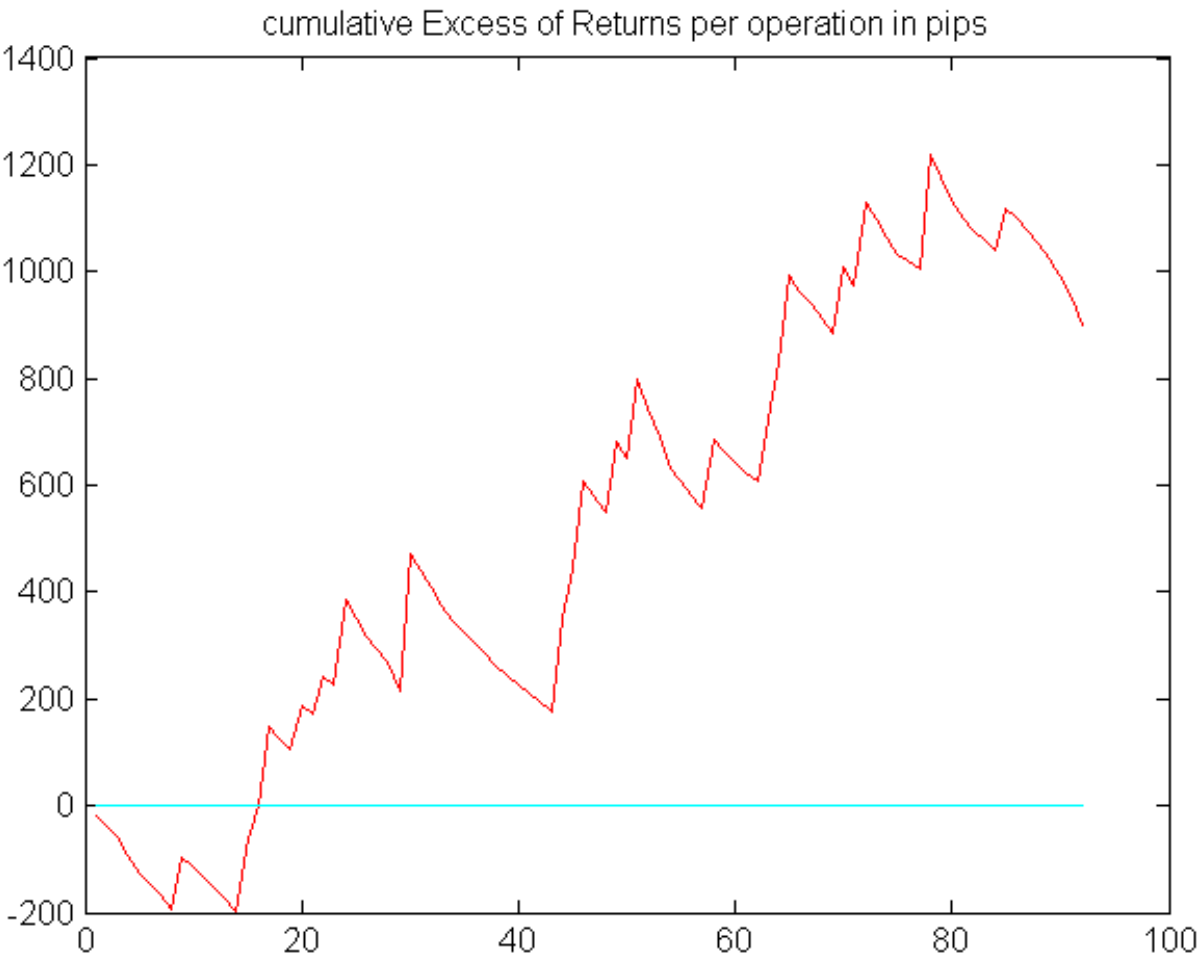                       aveDD: -127.3075
                      minDDD: 1
                      maxDDD: 15
                      aveDDD: 5.9231
```

cumulative Excess of Returns per operation in pips

cumulative Excess of Returns per operation in Euro

number of operations per day

daily Excess of Returns   daily Excess of Returns in Eu   daily Excess of Returns in %

cumulative Excess of Return   cumulative Excess of Returns   cumulative Excess of Returns per day in

cumulative Excess of Returns per operation in pips

cumulative Excess of Returns per operation in Euro

number of operations per day

daily Excess of Returns | daily Excess of Returns in Euro | daily Excess of Returns in %

cumulative Excess of Returns | cumulative Excess of Returns | cumulative Excess of Returns per day in

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