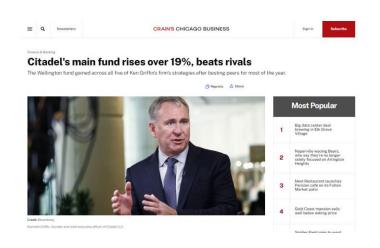


MARKETS BETPrime

Edward Thorp: how the godfather of billionaire investors aced Wall Street with lessons from casinos



PEOPLE BETPrime

Meet Jim Simons, the math wizard of Wall Street, who has delivered extraordinary returns.

Why the Medallion Fund is the Greatest Money-Making Machine of All Time

Posted February 16, 2023 by Nick Maggiulli

The Medallion Fund, managed by <u>Renaissance Technologies</u>, is one of the most successful and mysterious hedge funds in the world. Founded in 1988 by mathematician <u>Jim Simons</u>, the Medallion Fund has produced impressive returns for its investors and has become synonymous with the idea of using mathematical models and algorithms to trade in financial markets.

Despite its success, the fund remains shrouded in secrecy, with little known about the inner workings of its investment strategy. In this blog post, we'll



Motivation

Disadvantages of trading platform

- Need to learn a new coding language (i.e., XS, pine).
- Limited functionality of free plan.
- Not easy to use.





Goal



Develop a simple and easy to use trading platform.



Integrate with popular programming languages.

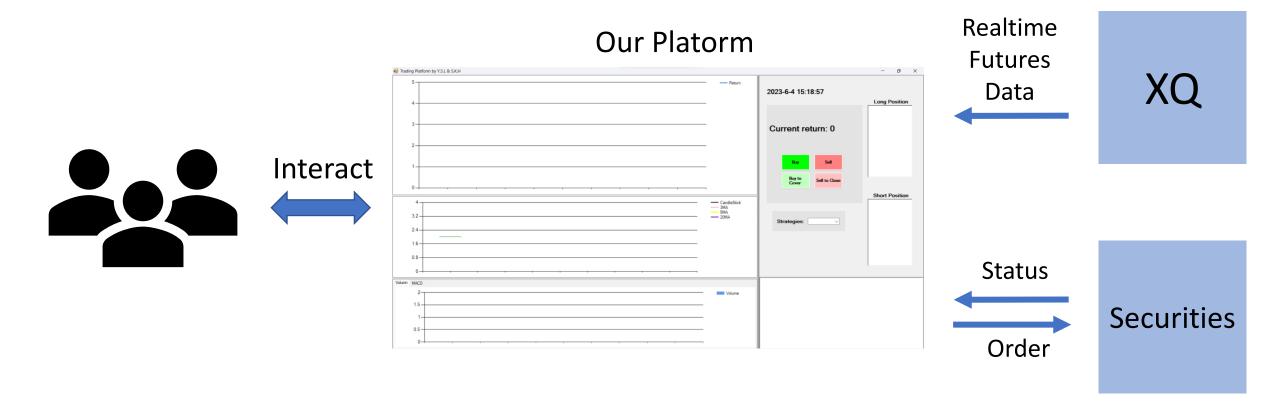


Provide state-of-the-art trading strategies.

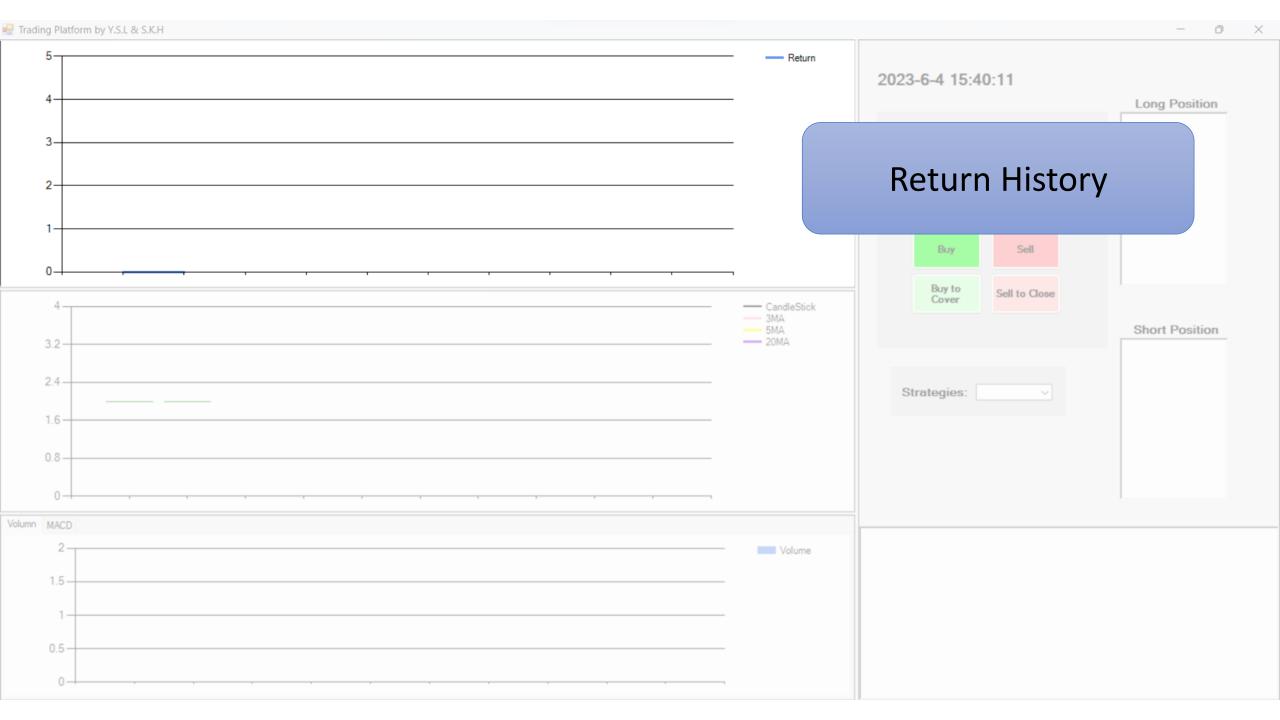


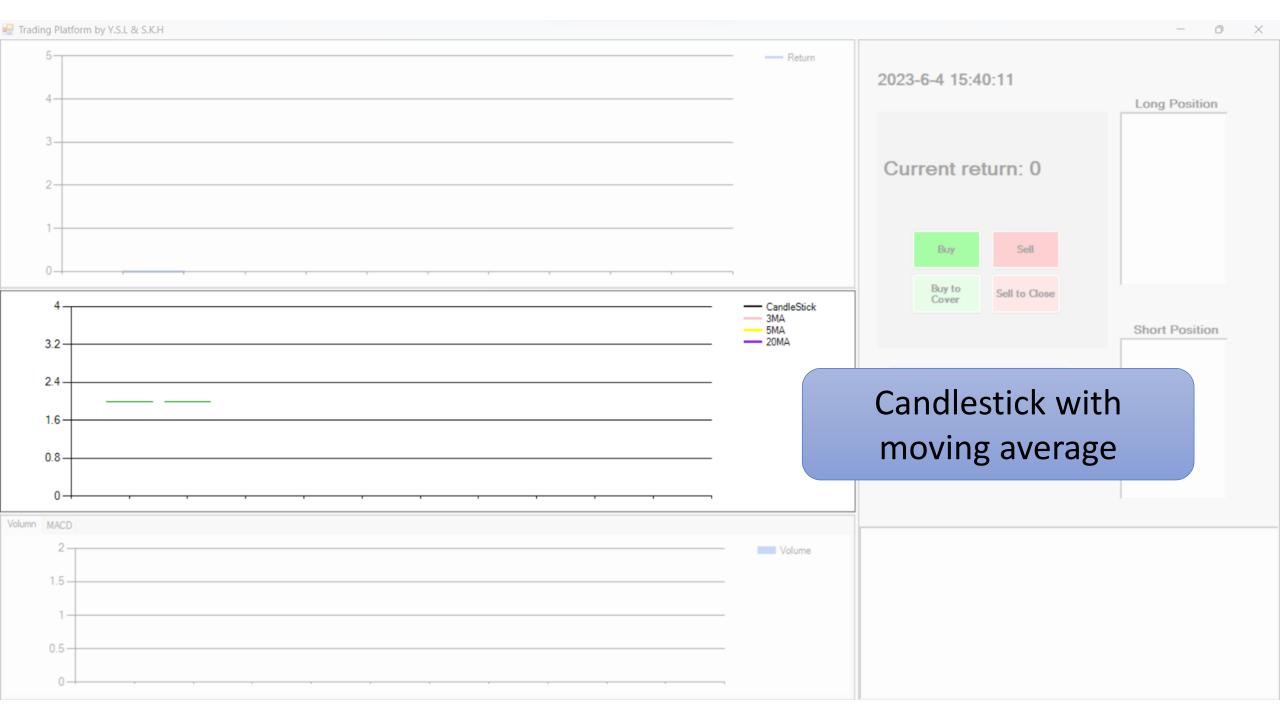
Highly customizable.

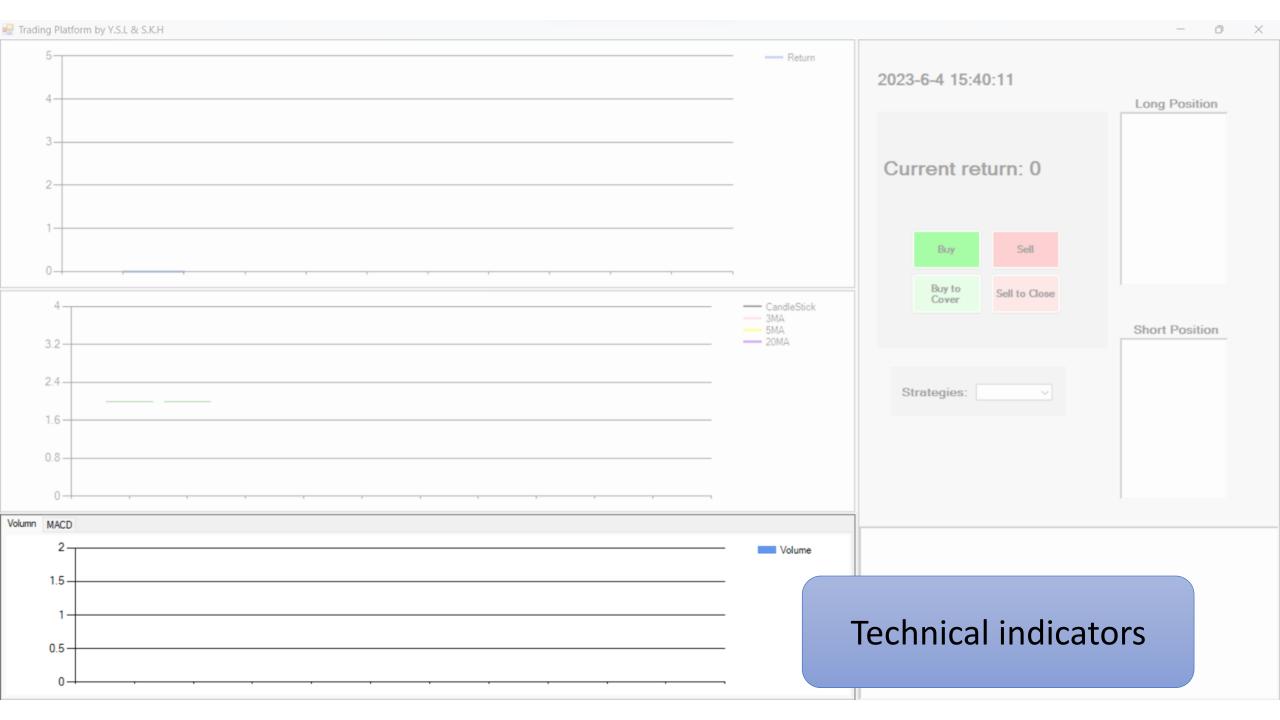
Overview

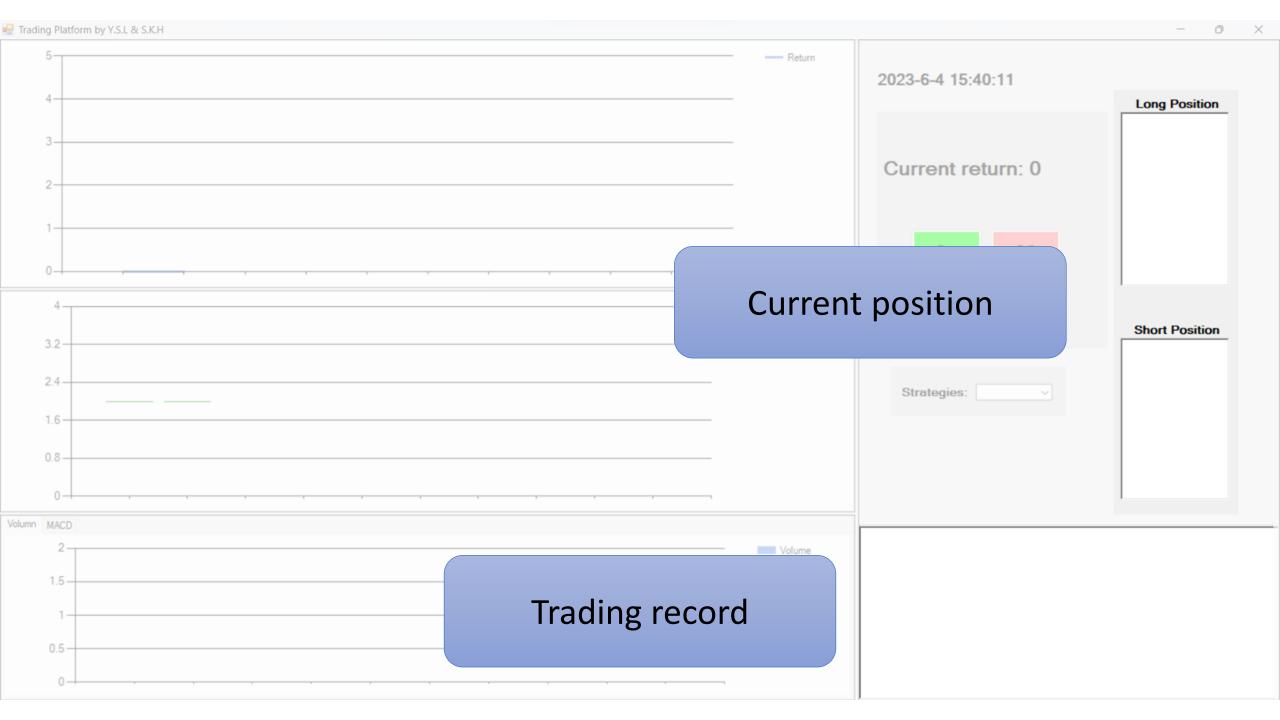


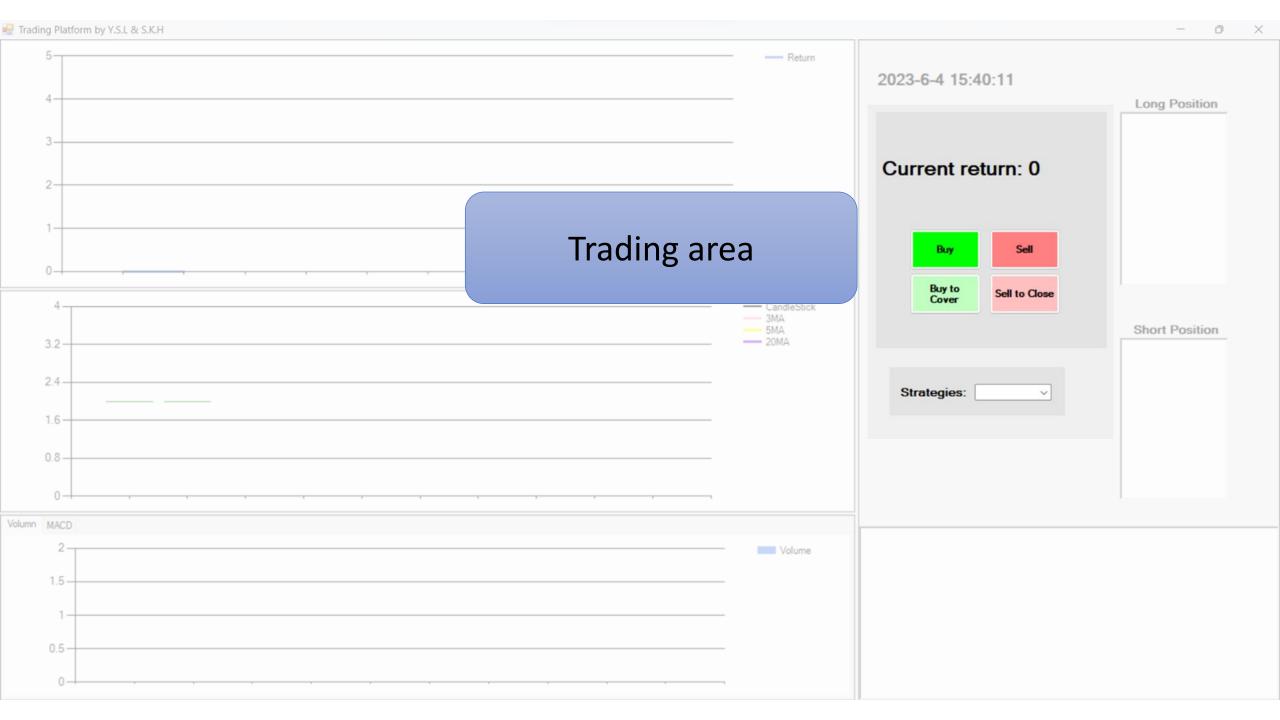




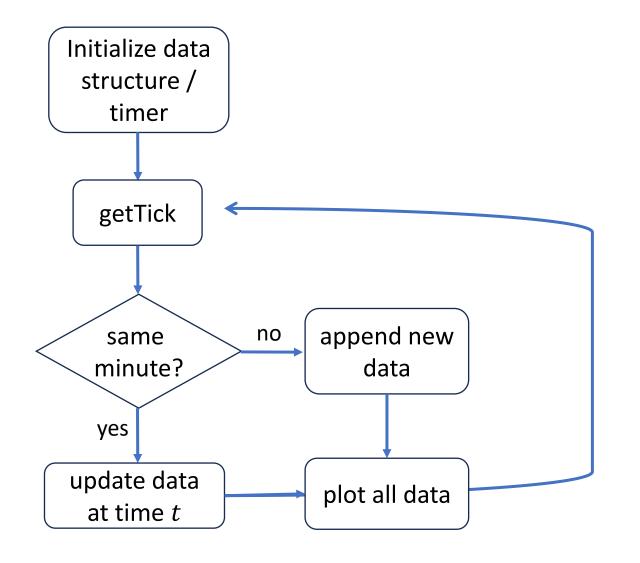


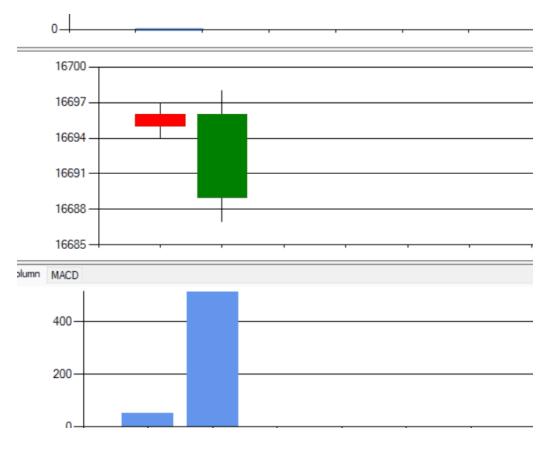






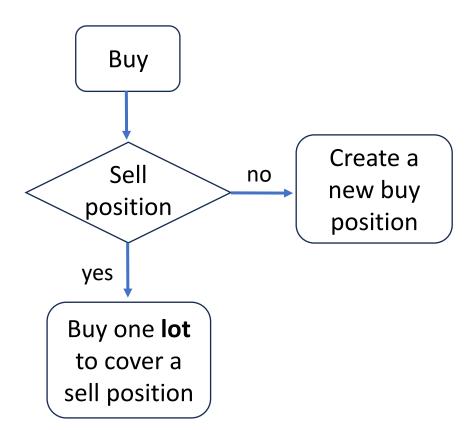
Flowchart

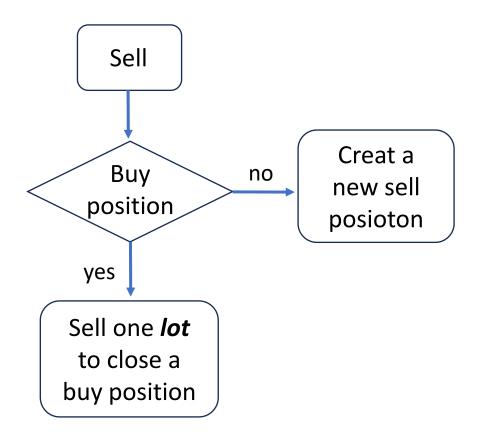




Flowchart

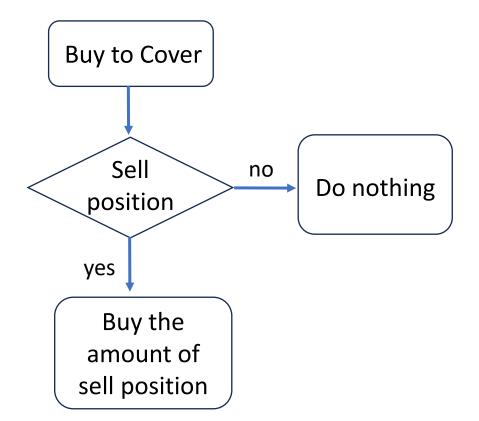


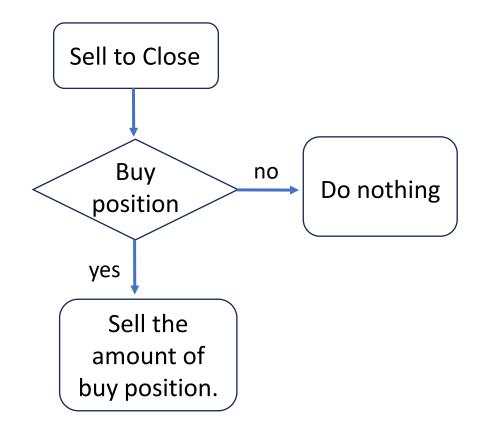


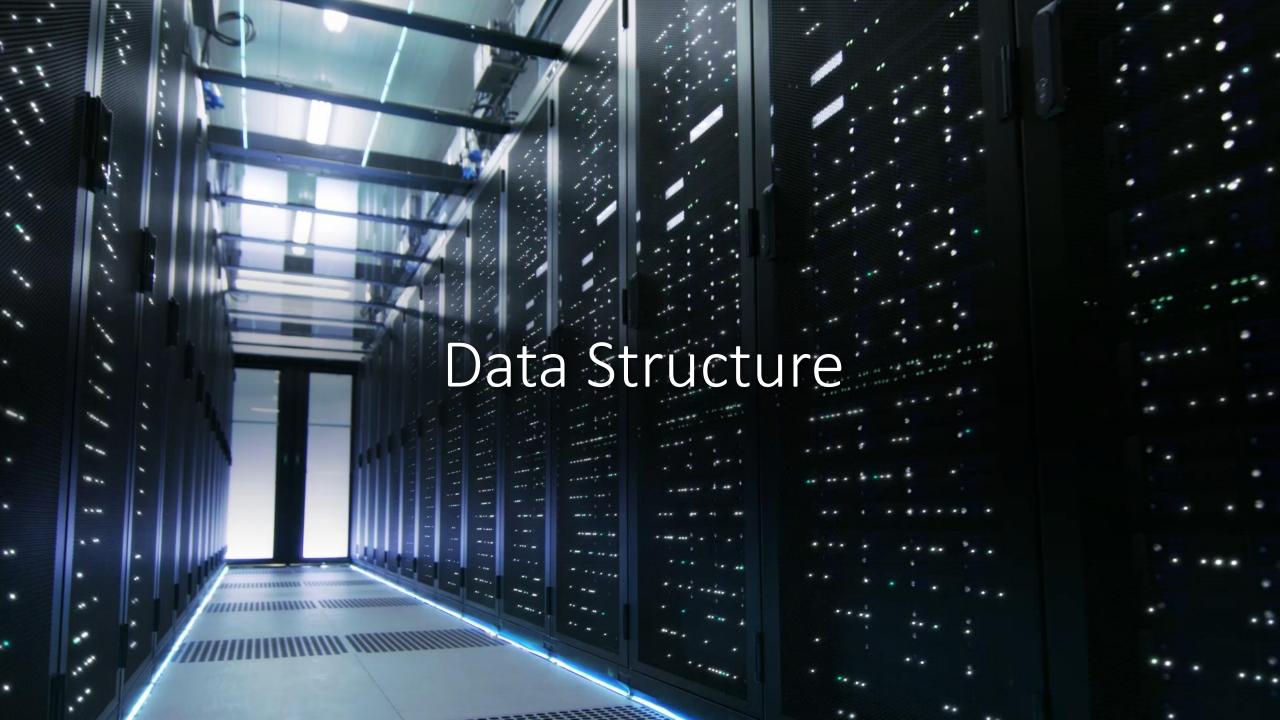


Flowchart









Data Structure

Struct: cs_data

Variable	Data Type
ema12_arr	deque <float></float>
ema26_arr	deque <float></float>
DIF_arr	EMA
DEM_arr	EMA
MACD_bar_arr	EMA
buy_price	Return
sell_price	Return
balance	float

Struct: cs_data

Variable	Data Type
open	deque <float></float>
close	deque <float></float>
high	deque <float></float>
low	deque <float></float>
ma3_arr	deque <float></float>
ma5_arr	deque <float></float>
ma20_arr	deque <float></float>
ma3	SMA
ma5	SMA
ma20	SMA

Data Structure

Struct: Return

Variable	Data Type
Dataset	deque <float></float>
sum	float

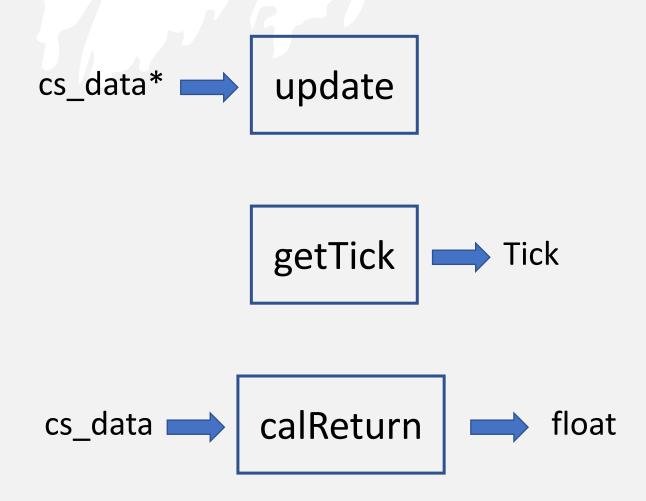
Struct: SMA

Variable	Data Type
Dataset	deque <float></float>
period	int
sum	float

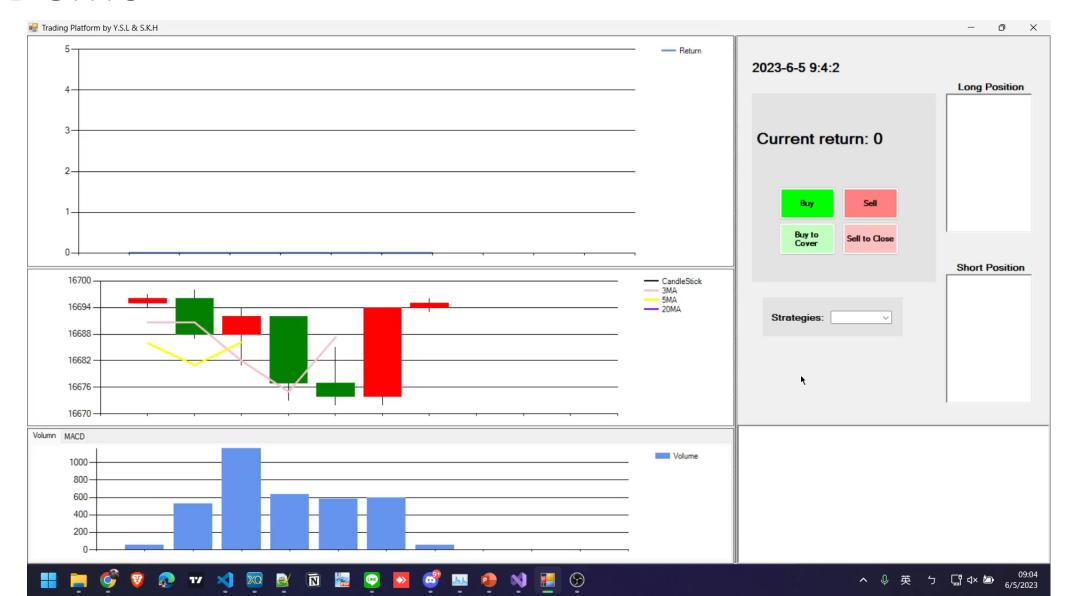
Struct: EMA

Variable	Data Type
Dataset	deque <float></float>
period	int
sum	float
alpha	float

Key Function



Demo



TDM 729.89 915.51 185.62 ▲ 25.43% FLR 660.27 745.28 85.01 ▲ 12.88% HUM 749.73 924.29 174.56 ▲ 23.28% UVD 155.59 181.57 25.98 ▲ 16.70% DMW 833.72 1004.01 170.29 ▲ 20.43% UVD 440.55 540.21 99.66 ▲ 22.62% YZJ 903.49 1127.46 223.97 ▲ 24.79% HZT 285.51 344.98 59.47 ▲ 20.83% GLY 982.07 1219.39 237.32 ▲ 24.17% PCW 811.44 1029.66 218.22 ▲ 26.89% VDA 113.74 143.41 29.67 ▲ 26.09% AIK 361.77 451.39 89.62 ▲ 24.77% UVV 468.08 535.41 67.33 ▲ 14.38% ZJJ 858.36 994.57 136.21 ▲ 15.87% HJS 545.49 659.05 113.56 ▲ 20.82% RHJ 894.79 1046.68 151.89 ▲ 16.97% 1046.68 151.89 ▲ 16.97%

PPJ 912.63 1038.36 125.73 \$\text{13.78\%}\$ \text{ZGK} \text{39159} \text{491.48} \text{99.89 \$\text{\circ}\$25.1\%}\$ UAQ 1309.55 1655.62 346.07 \$\text{\circ}\$26.43\text{\circ}\$ BNY 959.21 1130.65 161.44 \$\text{\circ}\$161.44 \$\text{\circ}\$16.66\text{\circ}\$ SDM 735.44 913.39 177.95 \$\text{\circ}\$24.20\text{\circ}\$ PMR 654.33 775.84 121.51 \$\text{\circ}\$18.57\text{\circ}\$ IDQ 1323.91 1646.42 322.51 \$\text{\circ}\$25.1 \$\text{\circ}\$ 18.57\text{\circ}\$ IDQ 1323.91 1646.42 322.51 \$\text{\circ}\$25.1 \$\text{\circ}\$ 18.57\text{\circ}\$ IDQ 1323.91 1646.42 322.51 \$\text{\circ}\$25.1 \$\text{\circ}\$ 18.57\text{\circ}\$ IDQ 1323.91 1646.42 322.51 \$\text{\circ}\$ 24.22\text{\circ}\$ 18.57\text{\circ}\$ 18.57

Happy Trading