

# Hai mai sentito parlare degli algoritmi di Performance Decay?

Attraverso questi algoritmi è oggi possibile avere attivi in portafoglio solo i trading system più in sintonia con il mercato...

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Algoritmica.pro S.r.l.



# Workshop

Performance Decay & Ranking di Portafoglio  
15-16 dicembre 2018  
Bologna



# Trading system

Un trading system è un insieme di regole predefinite, codificate in un linguaggio di programmazione, finalizzate ad attuare una strategia di trading.

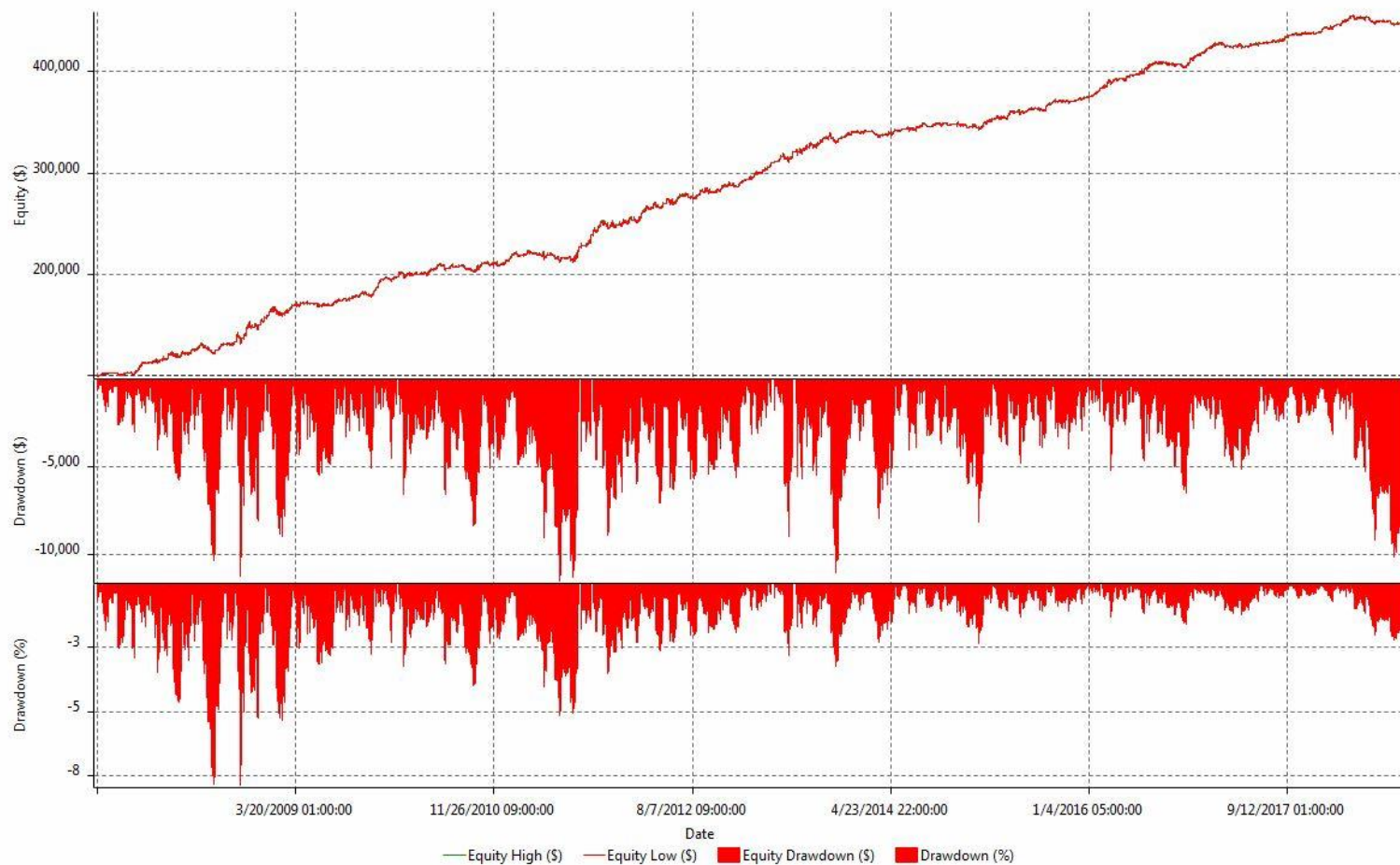


# Eternità?

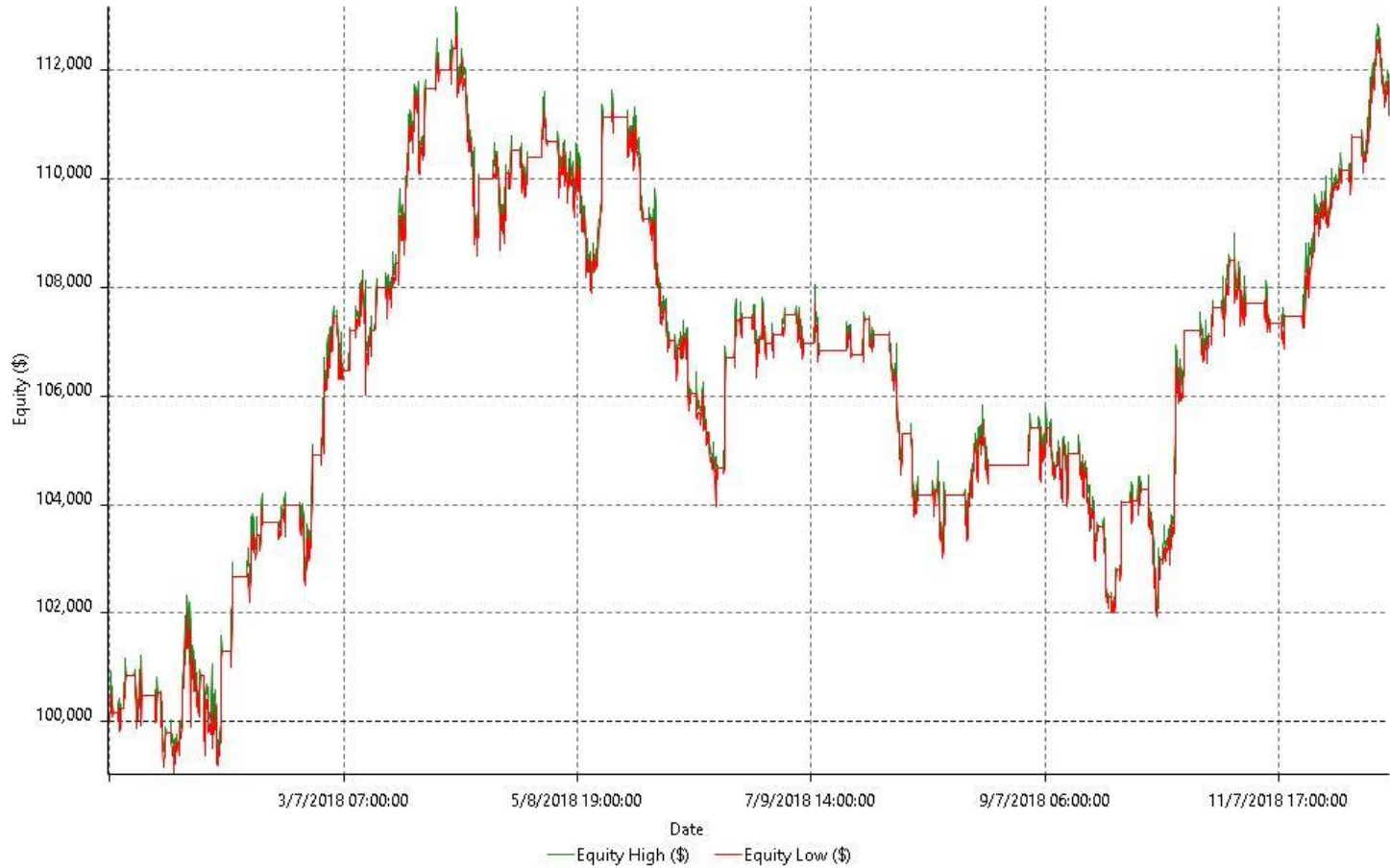
I trading system sono eterni? E soprattutto, possono i trading system affrontare fasi di mercato nuove?



Equity Curve Detailed with DrawDown

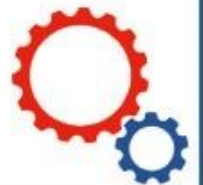
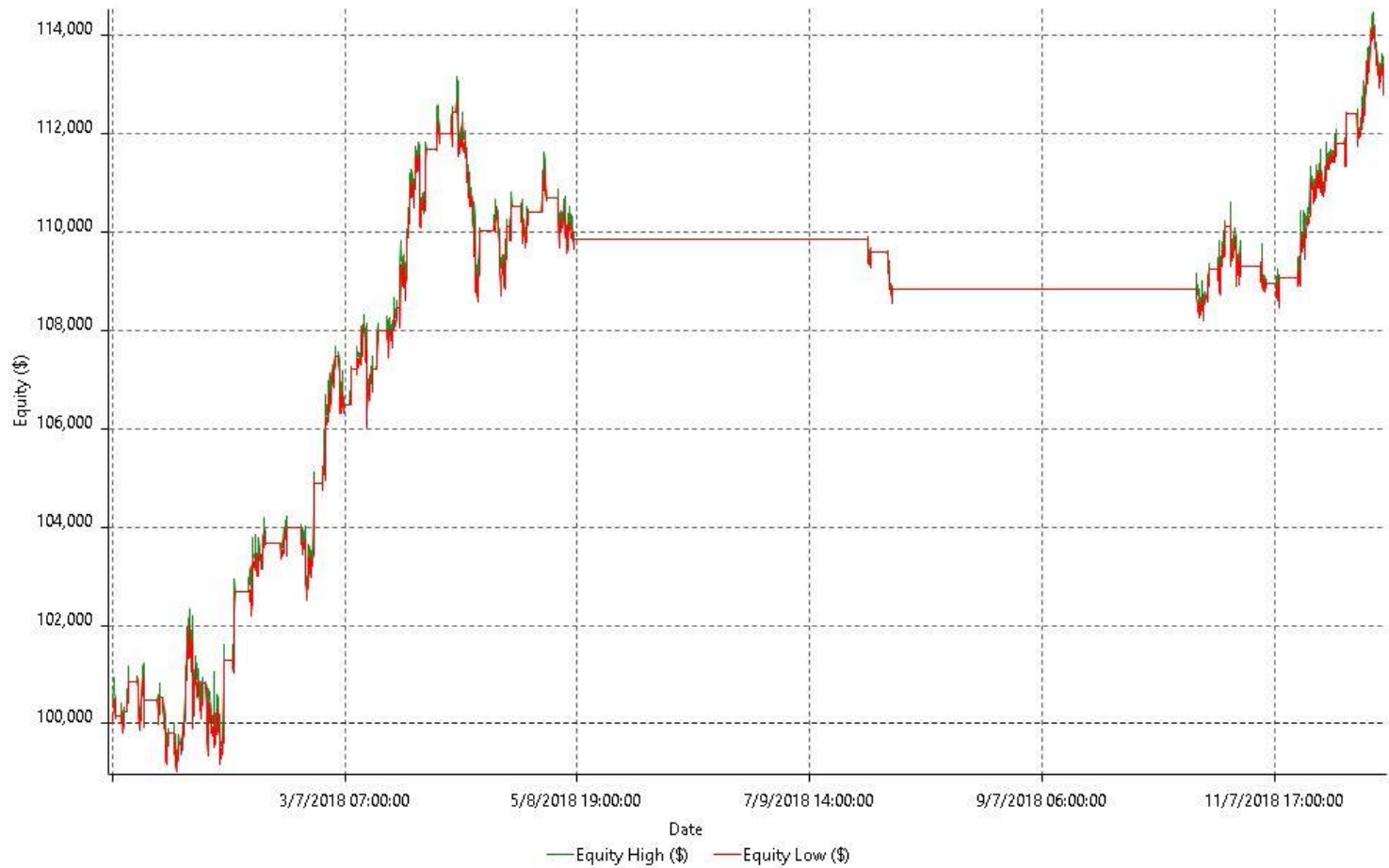


Equity Curve Detailed





Equity Curve Detailed





# Innovazione

La Performance Decay unita al Ranking di Portafoglio dei sistemi è la metodologia più innovativa al momento presente nel panorama dei trading system



# Workshop

1. Performance Decay
2. Ranking di Portafoglio
3. Validator



# Il corso verrà ripetuto?

No, al contrario degli altri percorsi formativi di Algoritmica.pro, questo workshop è una edizione unica.



# Livello di esperienza?

Consigliamo il workshop a trader che abbiano un **minimo** di esperienza con l'uso della piattaforma MultiCharts o Tradestation.

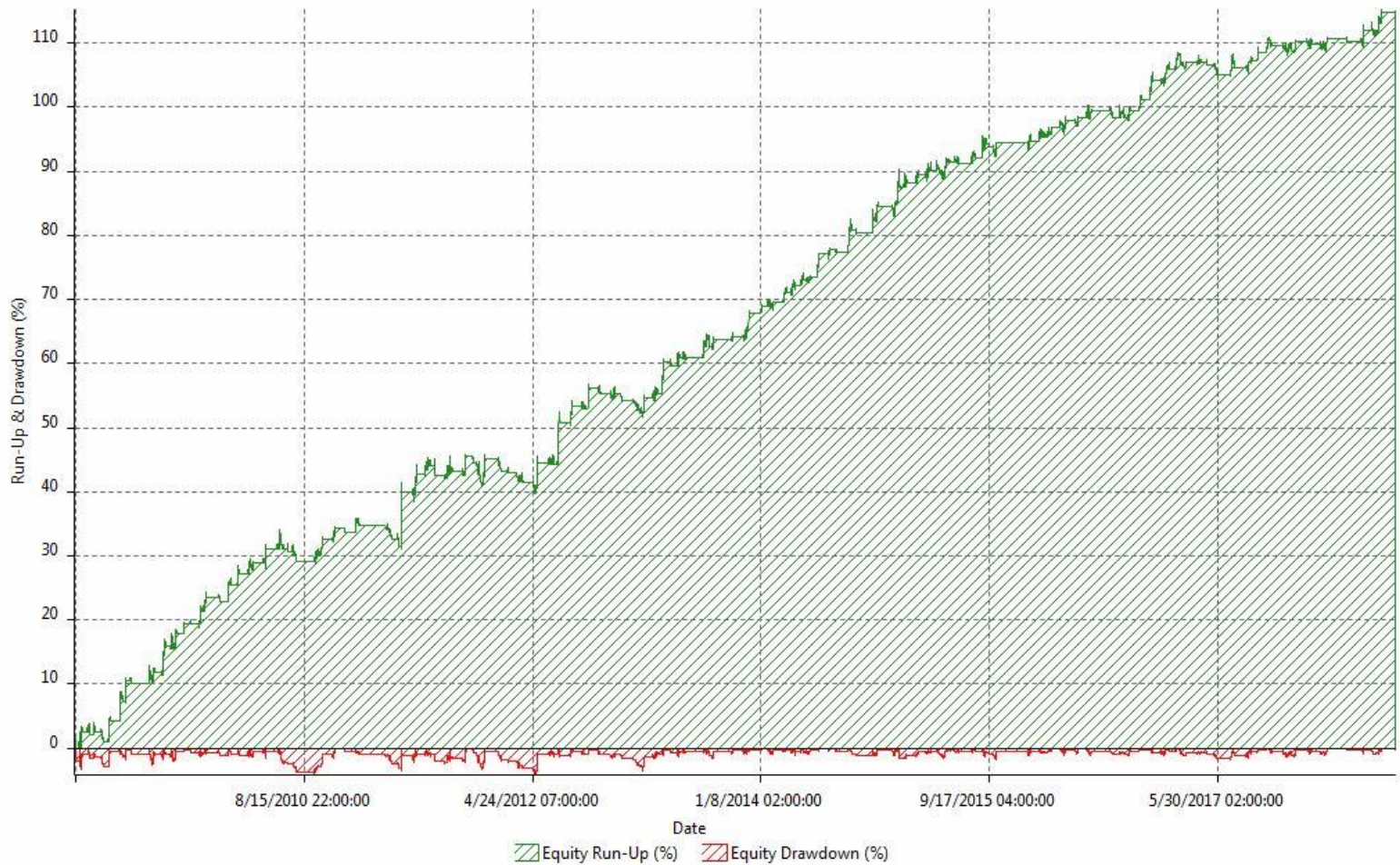


# Sistema incluso

Vediamolo insieme...



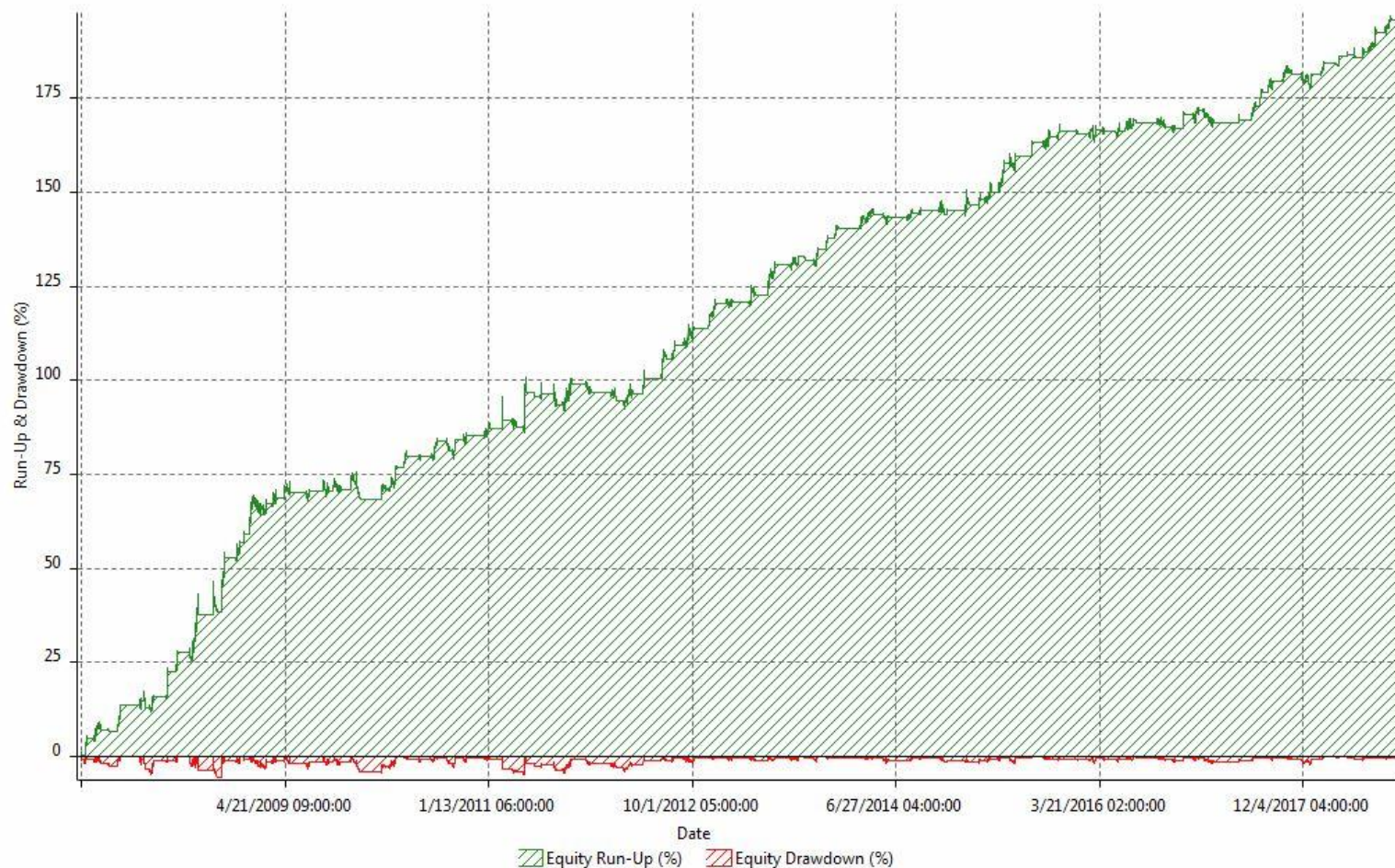
Equity Run-up & Drawdown (%)



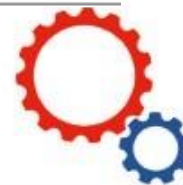
CL



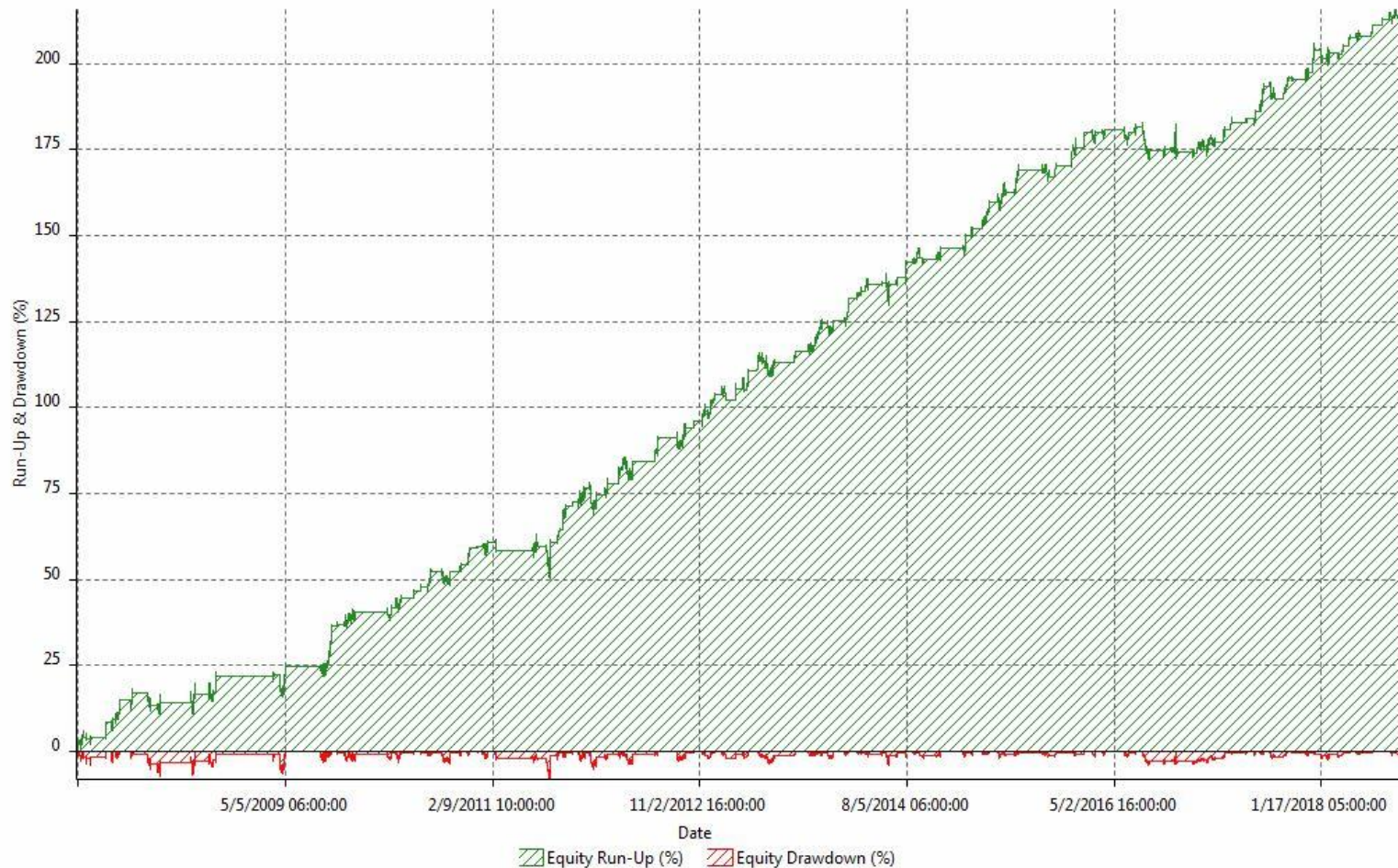
Equity Run-up & Drawdown (%)



HO



Equity Run-up & Drawdown (%)

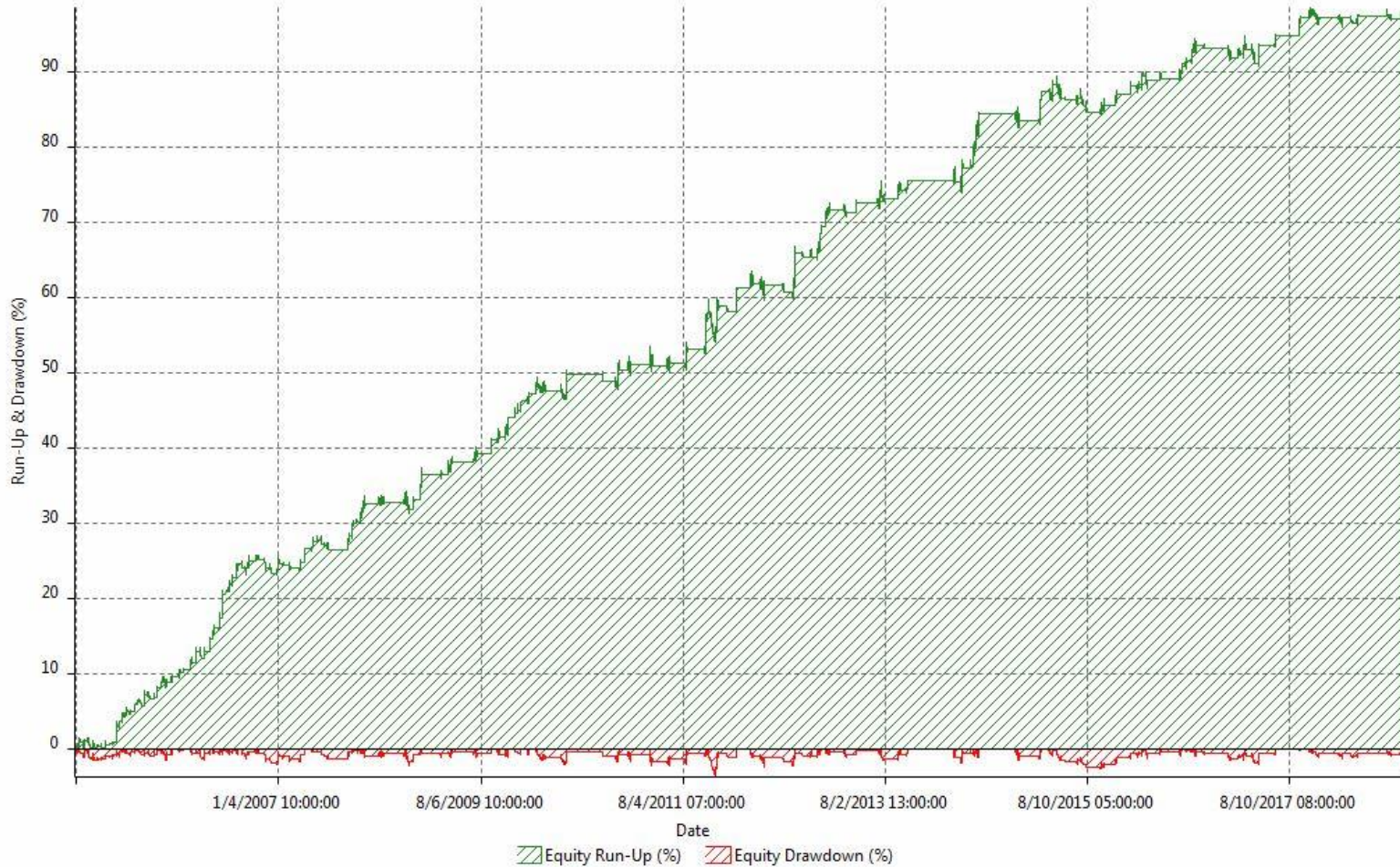


RB





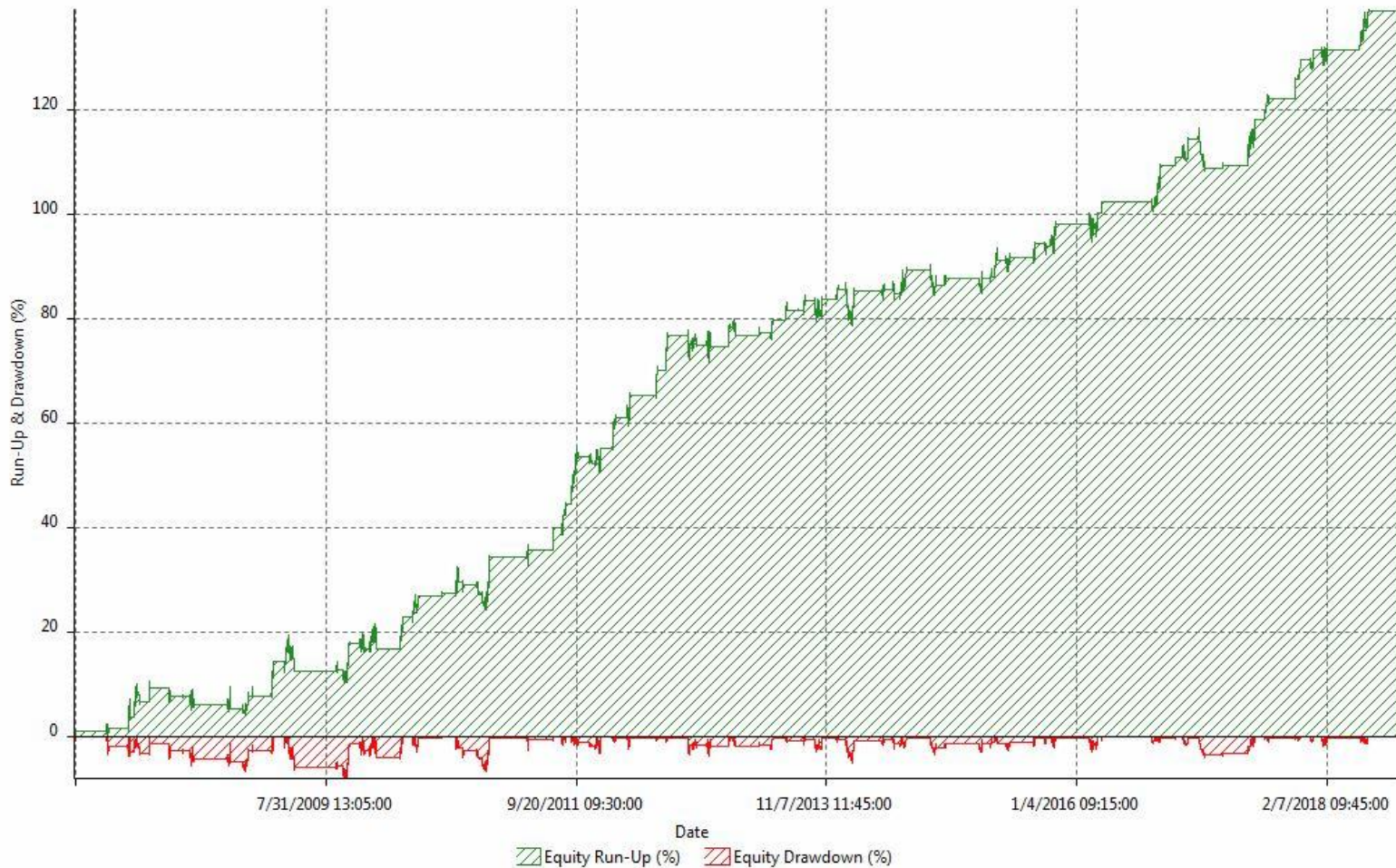
Equity Run-up & Drawdown (%)



KC



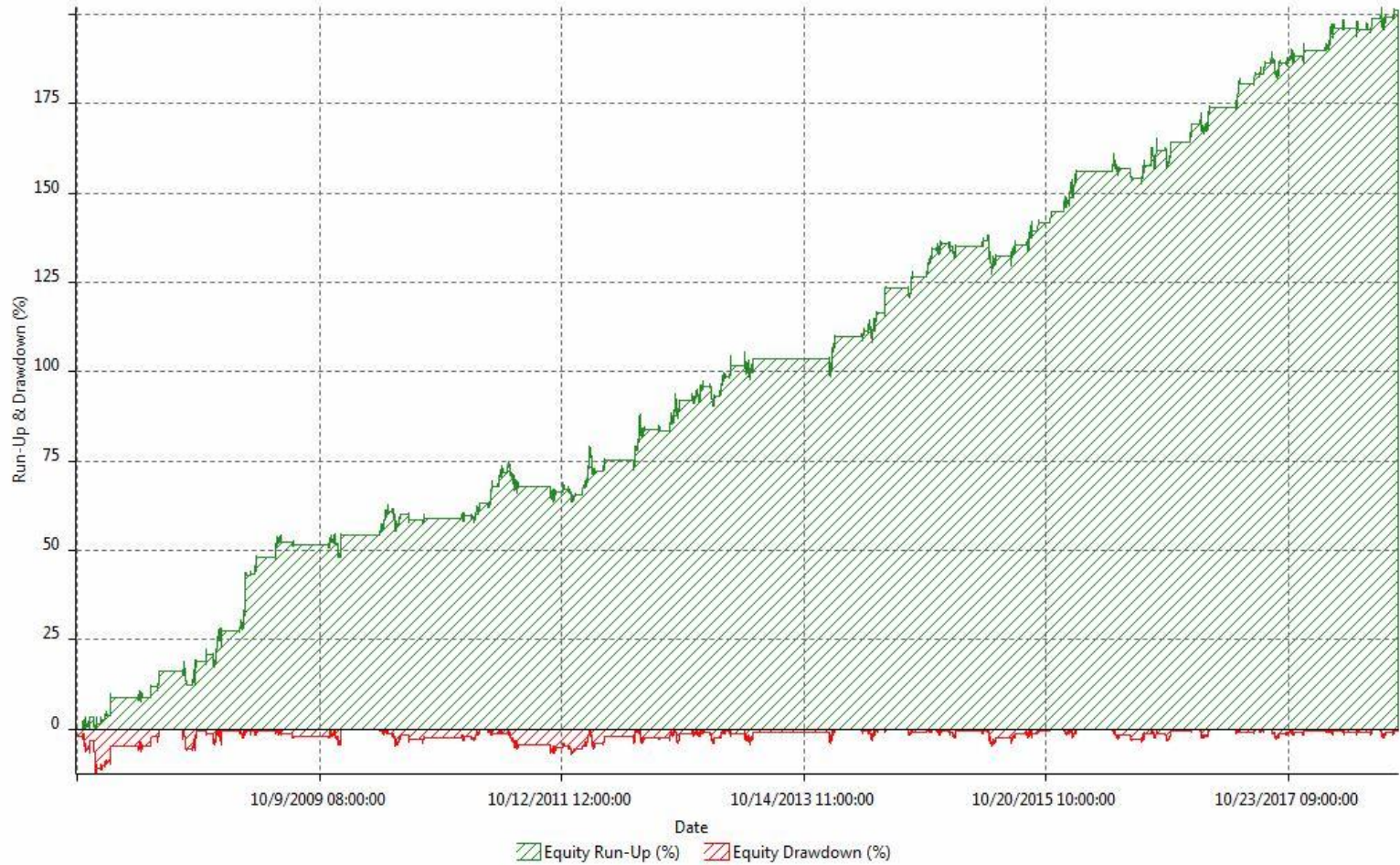
Equity Run-up & Drawdown (%)



LH

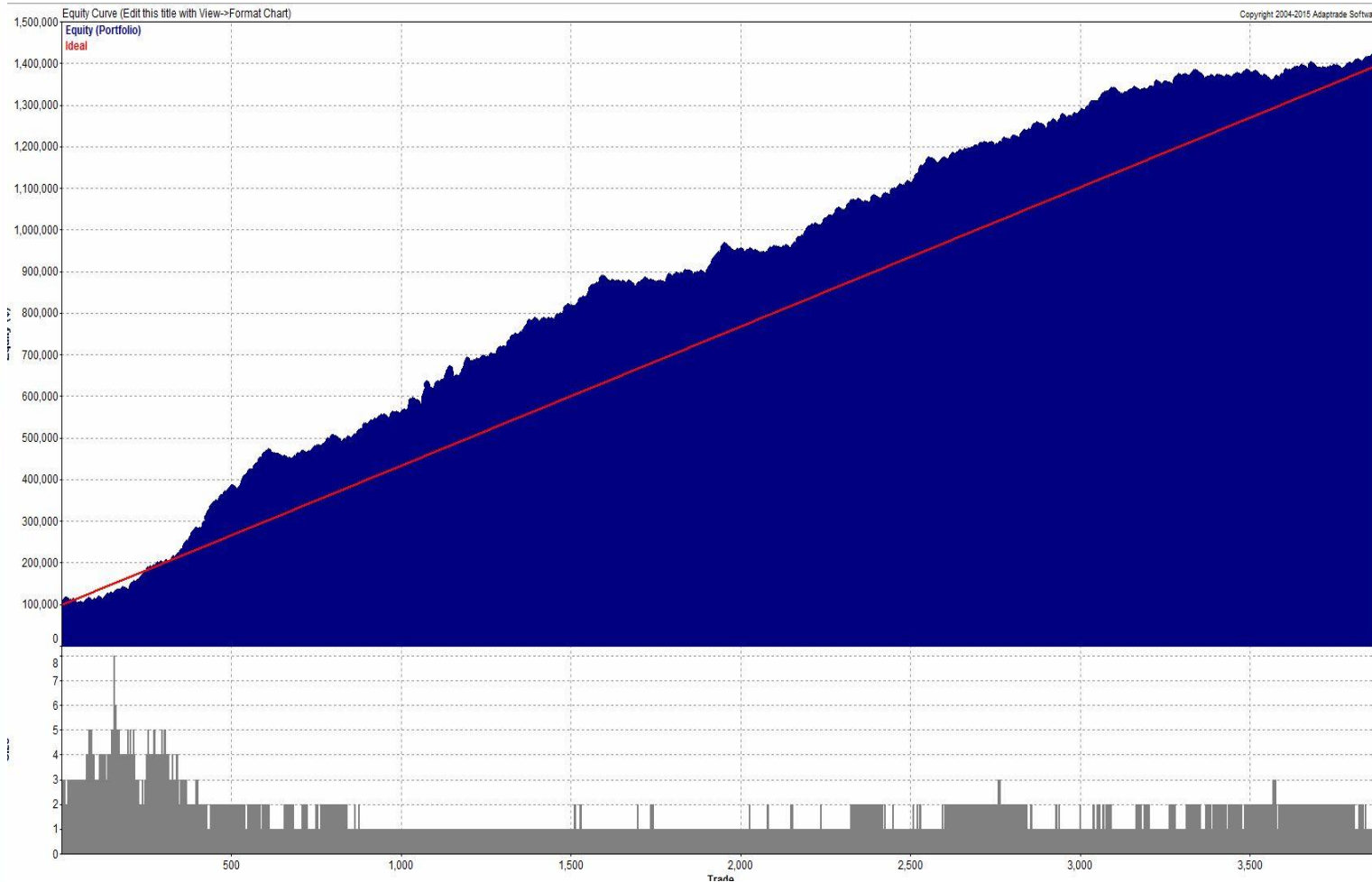


Equity Run-up & Drawdown (%)



SB

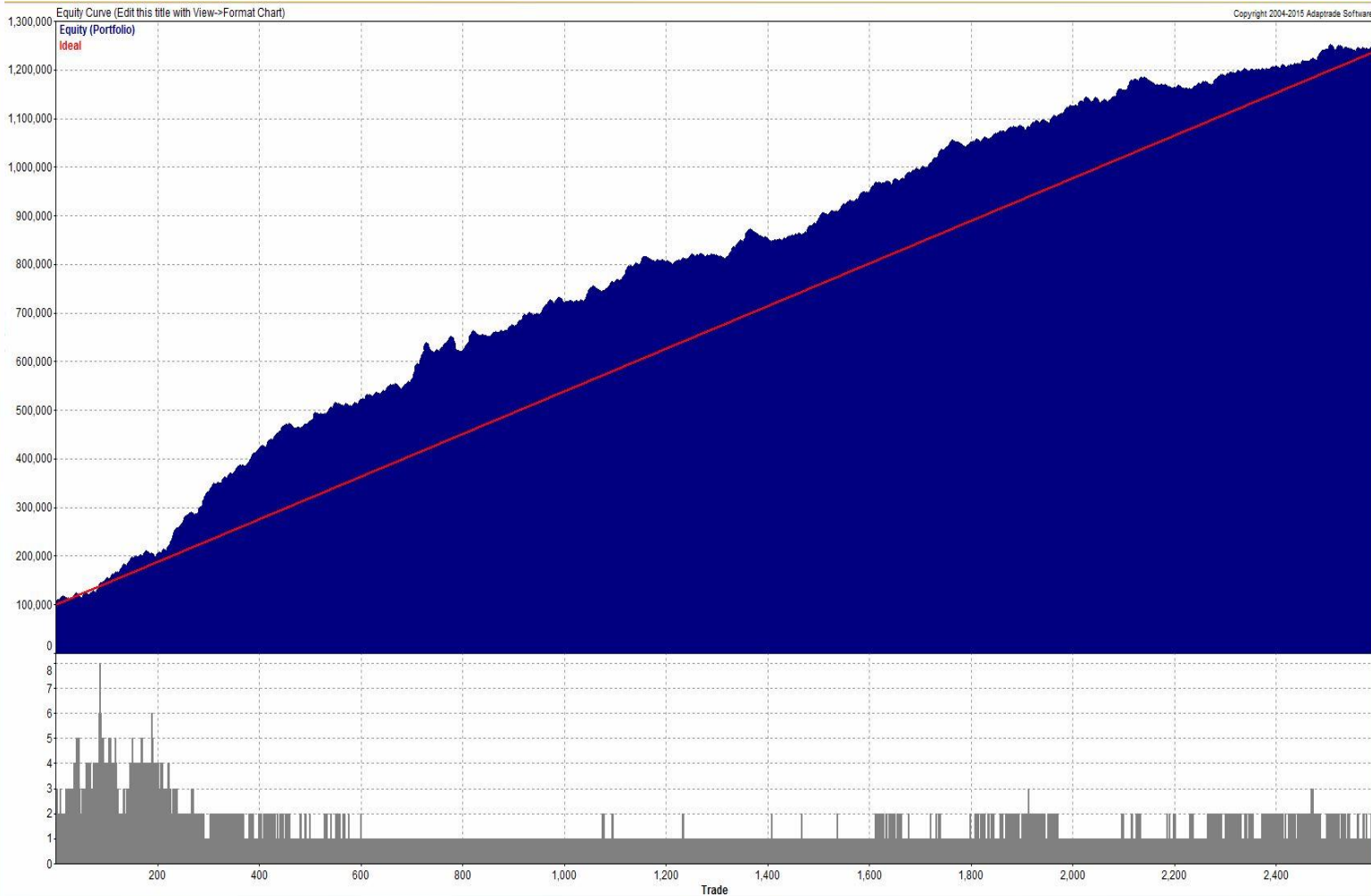




Portfolio Originale.msaport	
Starting Equity:	\$100,000.00
Equity High:	\$1,412,031.00
Equity Low:	\$88,630.00
Net Profit:	\$1,299,208.60
Final Equity:	\$1,399,208.60
Return on Sta...	1299 %
Number of Tr...	3,883
Percent Profit...	40.05%
Max Position ...	8
Largest Win:	\$13,535.00
Ave Win:	\$2,648.95
Max Consec ...	9
Largest Loss:	(\$12,050.00)
Ave Loss:	(\$1,211.30)
Max Consec ...	19
Win - Loss R...	2.187
Ave Trade:	\$334.59
Ave Trade (%)	0.07012%
Max Drawdo...	\$36,658.00
Max Drawdo...	19.16%
Profit Factor:	1.461
Return - Draw...	67.82
Sharpe Ratio:	0.4427

Portafoglio originale





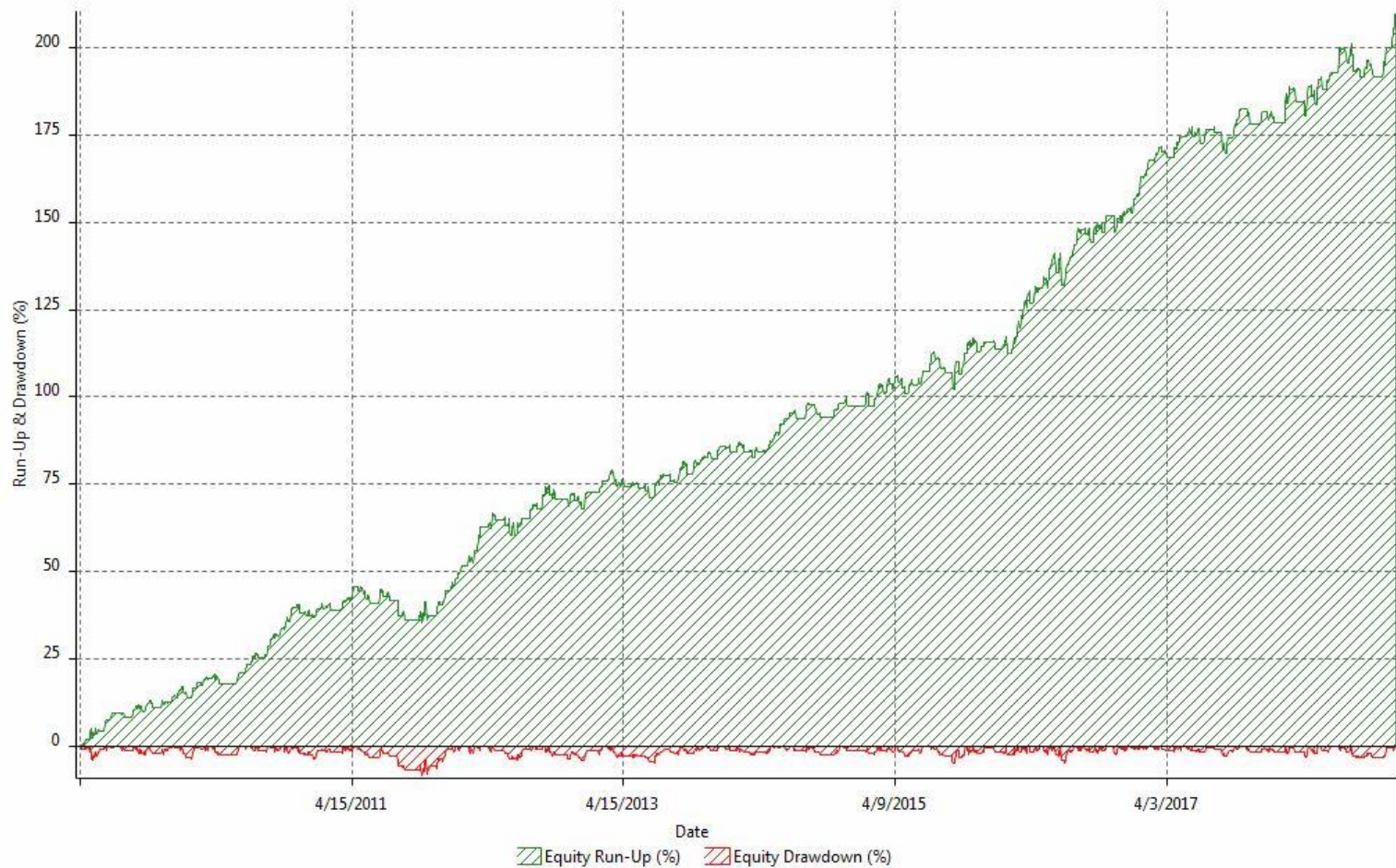
Portfolio MAE.msaport	
Starting Equity:	\$100,000.00
Equity High:	\$1,245,624.80
Equity Low:	\$97,510.00
Net Profit:	\$1,137,208.20
Final Equity:	\$1,237,208.20
Return on Sta...:	1137.7%
Number of Tr...:	2,591
Percent Profit...:	42.57%
Max Position ...:	8
Largest Win:	\$13,535.00
Ave Win:	\$2,629.83
Max Consec ...:	9
Largest Loss:	(\$10,495.00)
Ave Loss:	(\$1,185.14)
Max Consec ...:	18
Win - Loss R...:	2.219
Ave Trade:	\$438.91
Ave Trade (%):	0.09890%
Max Drawdo...:	\$36,021.00
Max Drawdo...:	9.394%
Profit Factor:	1.645
Return - Draw...:	121.1
Sharpe Ratio:	0.5303

# Portafoglio Performance Decay





Equity Run-up & Drawdown (%)



## Strategy Performance Summary

	All Trades
Net Profit	¤1,292,702.22
Gross Profit	¤2,265,626.52
Gross Loss	(¤972,924.30)
Adjusted Net Profit	¤964,850.77
Adjusted Gross Profit	¤2,033,178.14
Adjusted Gross Loss	(¤1,068,327.38)
Select Net Profit	¤1,030,137.98
Select Gross Profit	¤1,718,511.85
Select Gross Loss	(¤688,373.87)
Account Size Required	¤62,876.58
Return on Account	2055.94%
Return on Initial Capital	206.83%
Max Strategy Drawdown	(¤74,374.29)
Max Strategy Drawdown (%)	(8.23%)
Max Close To Close Drawdown	(¤62,876.58)
Max Close To Close Drawdown (%)	(6.63%)
Return on Max Strategy Drawdown	17.38
Profit Factor	2.33
Adjusted Profit Factor	1.9
Select Profit Factor	2.5
Max # Contracts Held	14553
Slippage Paid	¤0.00
Commission Paid	¤0.00
Open Position P/L	n/a
Annual Rate of Return	21.44%
Monthly Rate of Return	1.79%
Buy Hold Return	(¤624,737.16)
Avg Monthly Return	¤11,048.74
Monthly Return StdDev	¤22,024.91
Total # of Trades	208
Percent Profitable	45.67%





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