

Traders 4 A Cause 2023

TriforceTrader

Presentation

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Disclaimer

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Commission Rule 4.41(b)(1)(I) hypothetical or simulated performance results have certain inherent limitations. Unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not actually been executed, the results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses. There have been no promises, guarantees or warranties suggesting that any trading will result in a profit or will not result in a loss.

Hypothetical performance results have many inherent limitations, some of which are described below. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown. In fact, there are frequently sharp differences between hypothetical performance results and the actual results subsequently achieved by any particular trading program.

One of the limitations of hypothetical performance results is that they are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk in actual trading. For example, the ability to withstand losses or adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program which cannot be fully account for in the preparation of hypothetical performance results and all of which can adversely affect actual trading results.



About Me

The flow of time is always cruel... Its speed seems different for each person, but no one can change it... A thing that doesn't change with time is a memory of younger days.

I'm 33 years old.

I have been interested in markets since I was 15.

I'm an Algorithmic Trader

That means I build, test, and automate strategies, via code.

Strategy Builds

My strategies vary from intraday trading to swing trades,

Education



Bachelor In Psychology & Linguistics
Florida Atlantic University



Masters In Financial Engineering
World Quant University

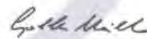
Proof Of Degree

Academic Transcript

Start Date	Course #	Course Name	Credits Attempted	Credits Earned	Grade	Note
01/2017	WQU601	Financial Markets I	3	3	95%	Excellent
02/2017	WQU603	Statistics	3	3	85%	Excellent
04/2017	WQU605	Programming in Python I	3	3	85%	Excellent
06/2017	WQU607	Algorithms I	3	3	95%	Excellent
07/2017	WQU609	Financial Markets II	3	3	95%	Excellent
09/2017	WQU611	Programming in Python II	3	0	-	R
10/2017	WQU611	Programming in Python II	3	0	-	W
01/2018	WQU611	Programming in Python II	3	3	85%	Excellent
02/2018	WQU613	Econometrics	3	3	95%	Excellent
06/2018	WQU615	Alpha Design I	3	3	65%	Satisfactory
10/2018	MScFE650	Machine Learning in Finance	4	0	-	R
04/2019	MScFE650	Machine Learning in Finance	4	4	87%	Excellent
06/2019	MScFE660	Case Studies in Risk Management	4	4	91%	Excellent
08/2019	MScFE670	Data Feeds and Technology	4	4	80%	Proficient
10/2019	MScFE690	Capstone	3	3	86%	Excellent
Totals			49	39	87%	

***** End Of Transcript

Cumulative GPA: 87%


Dr. Gabriella Maiello

WorldQuant University

has conferred upon

Matthew David Owens


having successfully completed the prescribed necessary requirements of
this Program, the Degree of

Master of Science


in

Financial Engineering

Granting all the rights, privileges, and honors appertaining thereto.
Given this the thirty-first day of January, two thousand twenty.


Igor Tulchinsky, Founder,
WorldQuant University




Daphne Kis, CEO,
WorldQuant University



*TRIFORCE PHILOSOPHY

1. Quantitative Analysis: Statistical Models
2. Fundamental Analysis: Intrinsic Value
3. Technical Analysis: Charts and patterns.



Proof Is In The Pudding

Small Account Trading

Tri



Student Trading

Tim Grittani



Student Trading

Max



Student Trading

Carl



Student Trading

Kevin





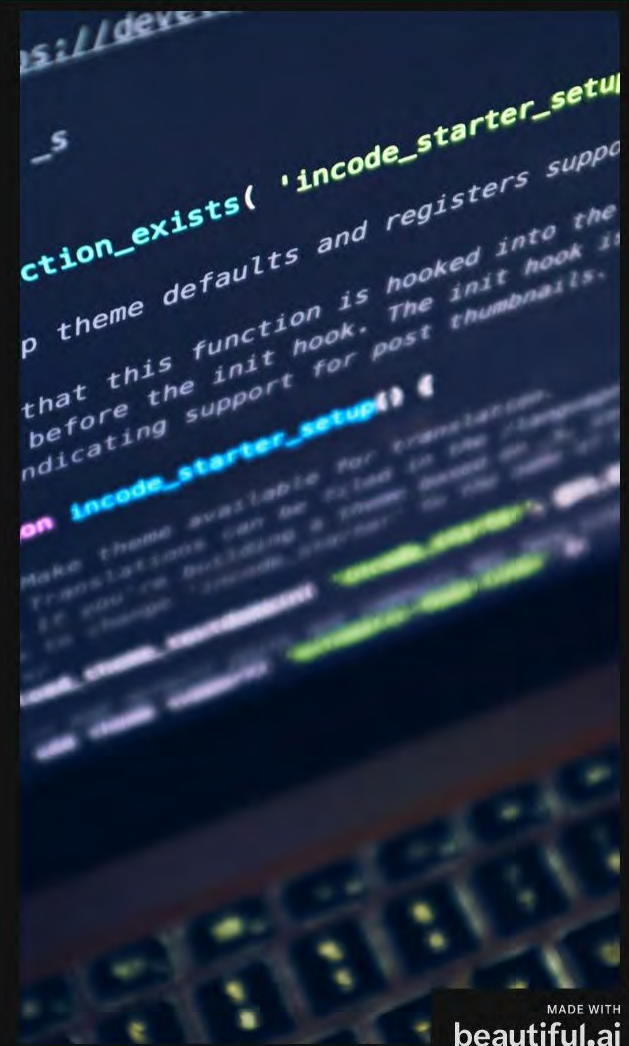
Tools That I Use For Trading

My Tools

- Tradestation/MultiCharts for most of my coding and automating my strategies.
- Tradestation for my data/broker. Data going down to the 1 minute bar.
- TickData.Com for historical data going back to the 1970.
- Python for machine learning problems in the market, such as pattern recognition and finding patterns.
- Build Alpha to run massive searches across data to come up with strategies and ideas



Why Algo Trading?



Why I Like It

With This Type of approach to the market there can be no ambiguous statements.

Wishy Washy Statements Like:

- It Looks Like
- It May
- YOU interpreted something wrong
- Front Side
- Back Side



Importance

In my opinion, it is vital to eliminate as much ambiguous thoughts and methods you can from your trading style.

This concept is hard for a lot of traders to truly understand.

This is due to the fact that most people are educated by traders who have a financial incentive to be ambiguous.



The Cost Of Ambiguity

The reason why it is easier for us to cling to someone or something that is ambiguously stated or shown to us, is because we can model it into our own belief structures.

Unfortunately in the market ambiguity is used as a weapon on oneself.



Weaponize

Traders are ambiguous:

- To pass off blame.
- To soothe their own ego
- To sell trading courses
- To gain empathy
- ECT

There is a huge difference between ambiguous thinking and adaptable thinking.

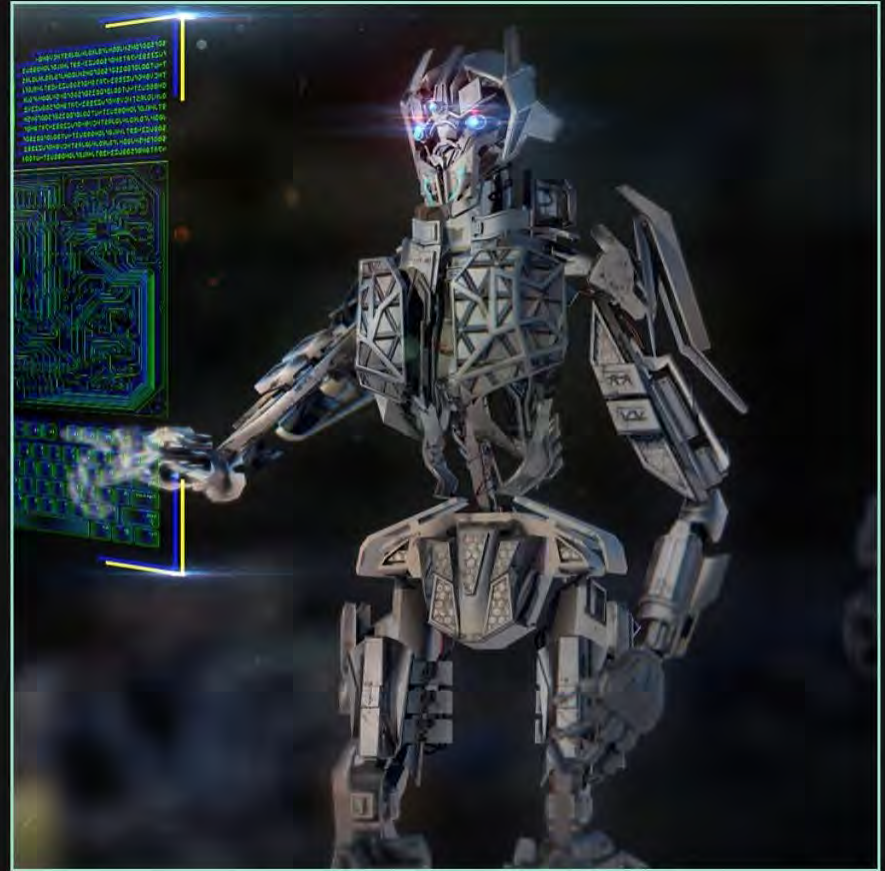


Weaponize

In Trading You Do Not Want To Be Ambiguous about

- Where to put blame
- Your trading decisions
- What direction you want to trade that day and why?

A lot of people take a lot of trades because they are more focused on being right than actually playing odds or having a structured plan.



Understanding Our Weakness

To some extent most of our struggles in trading is because our mind only thinks by contrast.

It also does not help that our mind can only see and understand one idea at a time.



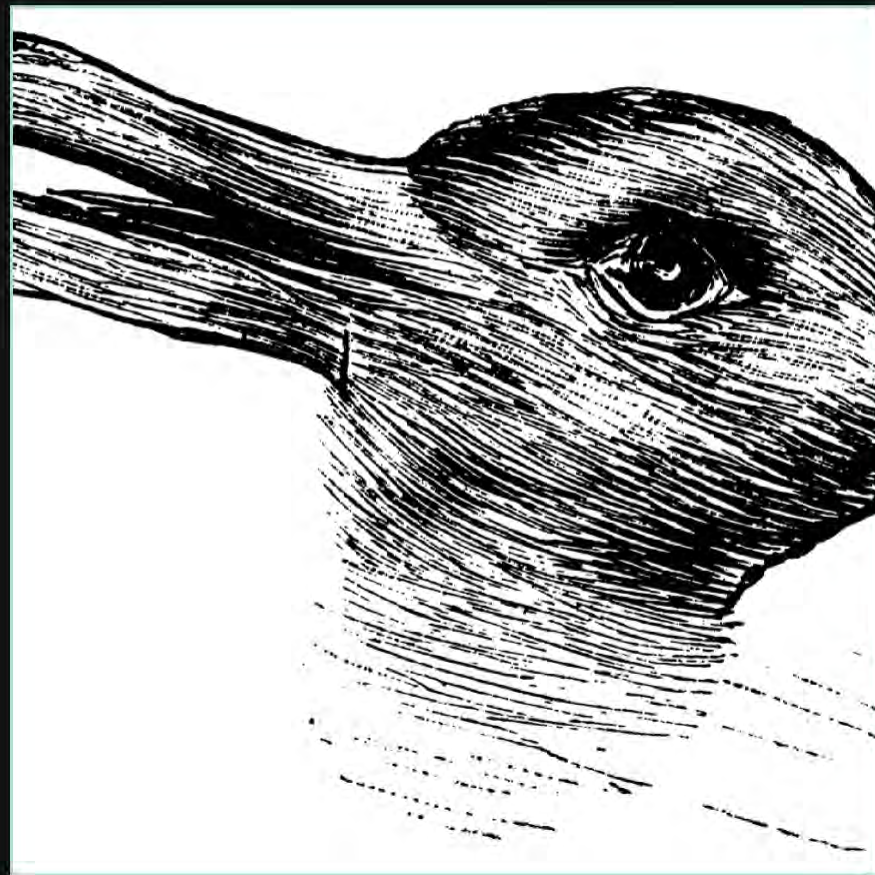
Understanding Our Weakness

What Is This?



Understanding Our Weakness

What Is This?



Knowing Your Weaknesses

Now That You Know one weaknesses of your mind you can decide for yourself how to go about reducing your perceived weakness.

From my perspective algo trading can eliminate a lot of obstacles that most traders struggle with.



*Algo CookBook



CookBook Structure

- Declarations – name, define and set all inputs, variables, containers
- Calculations – update indicators and filters
- Market Conditions – aggregate updated indicators and filters to determine market state
- Entry Criteria
- Exit Criteria
- Money Management – Position Sizing, Account updates
- Risk Management – are you within your comfort zone
- Contract expiration/Earnings – close contracts before they expire or manage trades around specific earnings dates or events

Example *

Ambiguous Statements to me.

- Buy The Dip
- Trade The Backside
- Trade The Frontside
- Stuffing The Bid
- Buy The BreakOut
- Follow The Trend



Diving In

Let's take the phrase "Buy The Dip"

- I assume given this statement that they mean buying when something is falling.
- The next logical question is, when do we buy?



Setting Up The Problem

Take Daily E-mini S&P 500 Data

- Question: How many points down does the S&P need to fall in order to be a good buying opportunity on the next open?
- Everything Is Based On One Contract. You should know what this means.
- Let us code up and see.



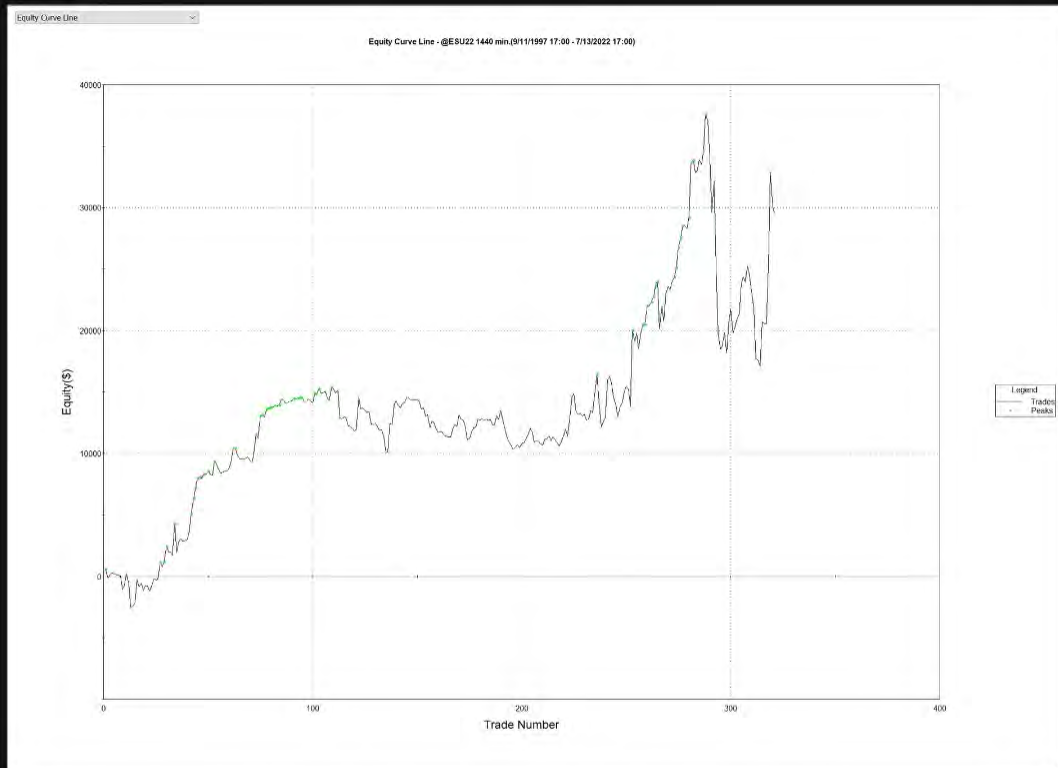
The Code

Easy Language Code:

- value1= Low -
AvgTrueRange(20);
- buy next bar Value1 Limit;
- end;
- Setexitonclose;

```
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f:transparent
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	All Trades	Long Trades	Short Trades
Total Net Profit	\$29,487.50	\$29,487.50	\$0.00
Gross Profit	\$127,150.00	\$127,150.00	\$0.00
Gross Loss	(\$97,662.50)	(\$97,662.50)	\$0.00
Profit Factor	1.30	1.30	n/a
Total Number of Trades	321	321	0
Percent Profitable	52.65%	52.65%	0.00%
Winning Trades	169	169	0
Losing Trades	150	150	0
Even Trades	2	2	0
Avg. Trade Net Profit	\$91.86	\$91.86	\$0.00
Avg. Winning Trade	\$752.37	\$752.37	\$0.00
Avg. Losing Trade	(\$651.08)	(\$651.08)	\$0.00
Ratio Avg. Win:Avg. Loss	1.16	1.16	n/a
Largest Winning Trade	\$7,675.00	\$7,675.00	\$0.00
Largest Losing Trade	(\$6,987.50)	(\$6,987.50)	\$0.00
Max. Consecutive Winning Trades	8	8	0
Max. Consecutive Losing Trades	6	6	0
Avg. Bars in Winning Trades	1.00	1.00	0.00
Avg. Bars in Losing Trades	1.00	1.00	0.00
Avg. Bars in Even Trades	1.00	1.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	321	321	0
Account Size Required	\$20,462.50	\$20,462.50	\$0.00
Return on Initial Capital	29.49%		
Annual Rate of Return	1.05%		
Return Retracement Ratio	0.28		
RINA Index	0.00		
Trading Period	24 Years, 7 Months, 20 days		
Percent of Time in the Market	0.00%		
Max. Equity Run-up	\$40,237.50		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$22,075.00)	(\$22,075.00)	\$0.00
Net Profit as % of Drawdown	133.58%	133.58%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$20,462.50)	(\$20,462.50)	\$0.00
Net Profit as % of Drawdown	144.11%	144.11%	n/a
Max. Trade Drawdown	(\$7,362.50)	(\$7,362.50)	\$0.00



Buying Dips On The S&P 500
under this context does not work

Setting Up The Problem

Take Daily E-mini S&P 500 Data

- Considering our last example didn't work that well, let's look at the problem from a different angle. We will use gaps as our filter criteria and counter trade them.
- A gap is when the market opens higher than the previous high or opens lower than the previous low.
- Then let's qualify this with if $\text{open} < \text{low}$ and if during the day the market comes back up to the low we buy. Or vice versa.



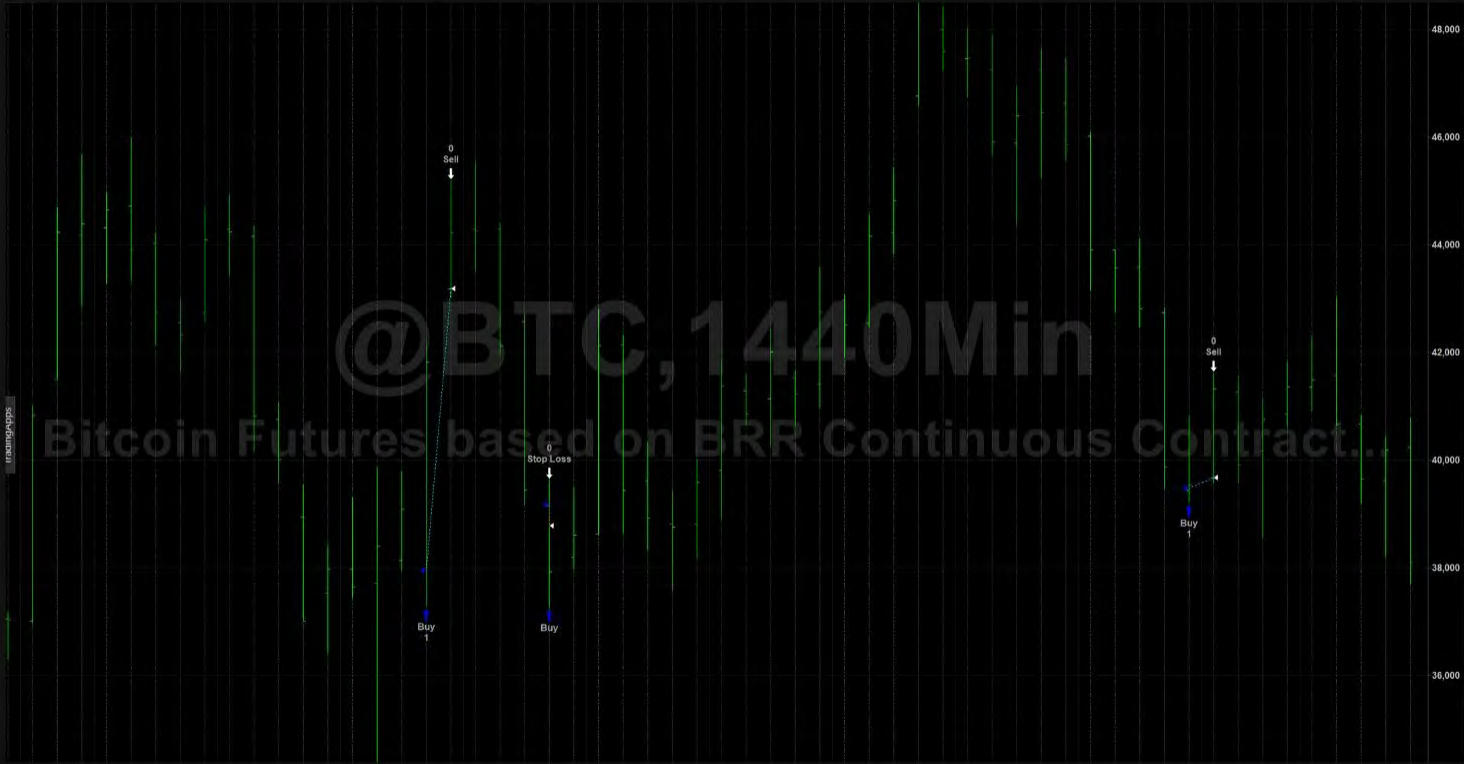
Rules

Lets Look At Long Side:

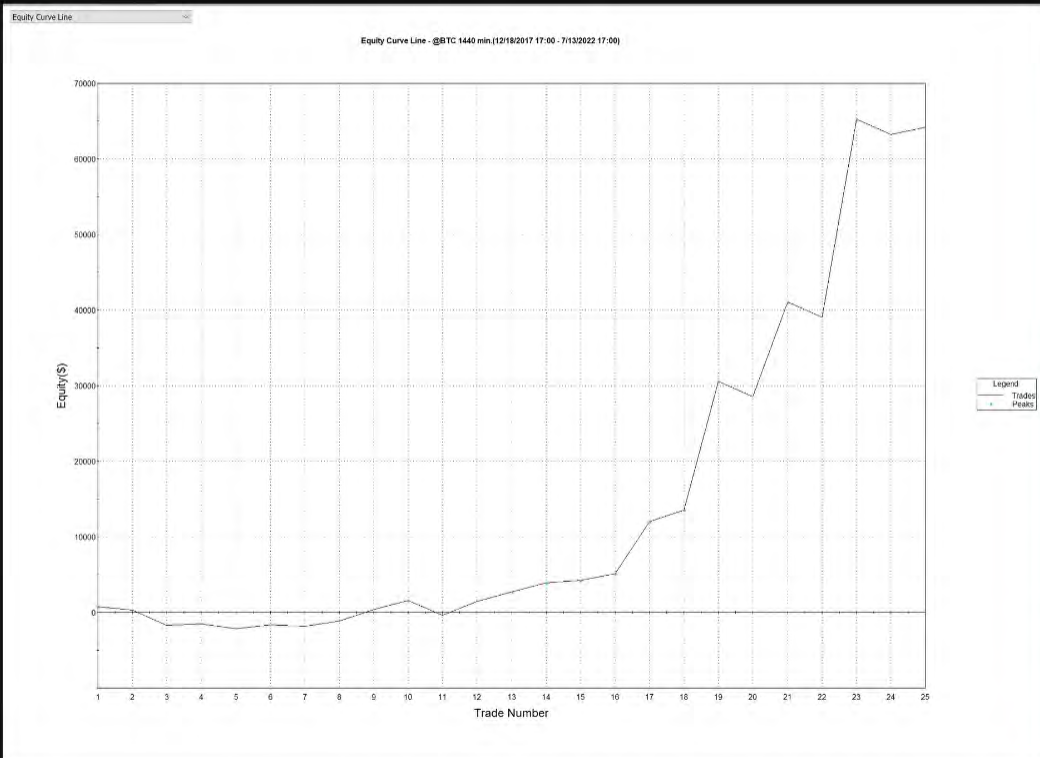
- If the open < Low[1] then buy at next bar Low[1] stop;
- If we get long get out on the next bar open.
- Stop loss is =2k.
- Everything is on Daily Bars
- Everything is based on one contract.
- Lets code up these strategies and look at the backtest.



What It Looks Like



Results On @BTC

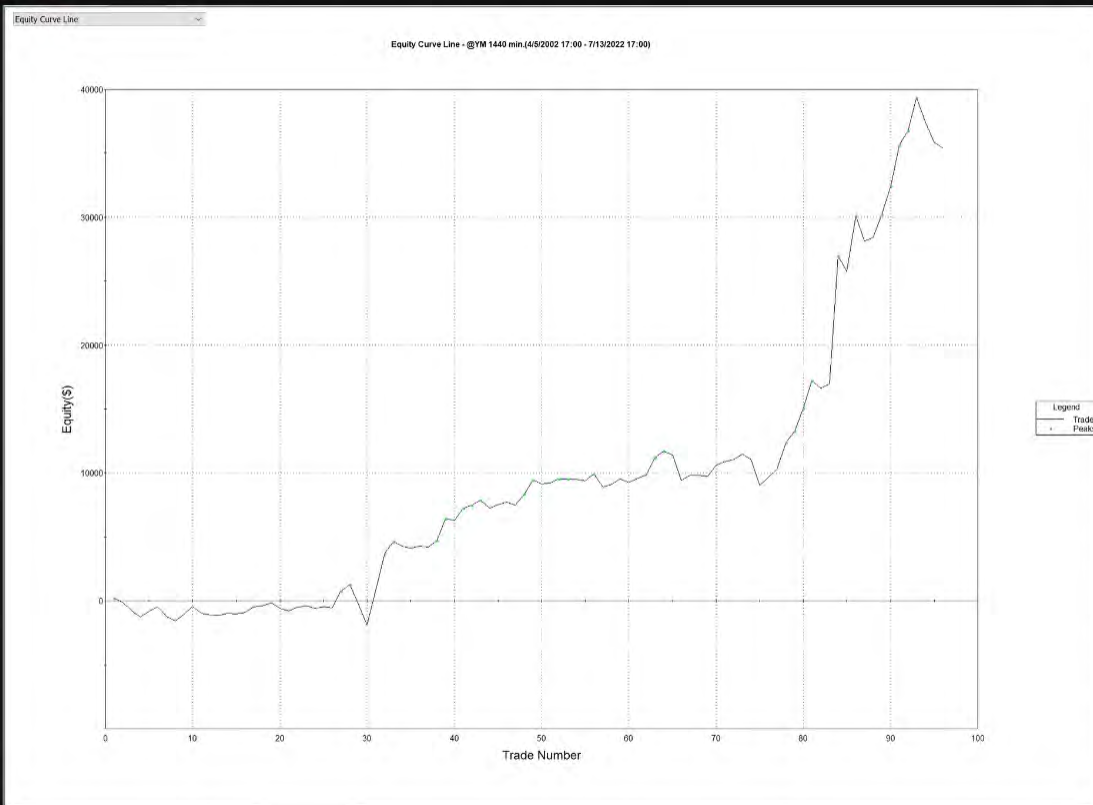


TradeStation Performance Summary

[Expand](#)

	All Trades	Long Trades	Short Trades
Total Net Profit	\$64,175.00	\$64,175.00	\$0.00
Gross Profit	\$75,375.00	\$75,375.00	\$0.00
Gross Loss	(\$11,200.00)	(\$11,200.00)	\$0.00
Profit Factor	6.73	6.73	n/a
Total Number of Trades	25	25	0
Percent Profitable	68.00%	68.00%	0.00%
Winning Trades	17	17	0
Losing Trades	8	8	0
Even Trades	0	0	0
Avg. Trade Net Profit	\$2,567.00	\$2,567.00	\$0.00
Avg. Winning Trade	\$4,433.82	\$4,433.82	\$0.00
Avg. Losing Trade	(\$1,400.00)	(\$1,400.00)	\$0.00
Ratio Avg. Win:Avg. Loss	3.17	3.17	n/a
Largest Winning Trade	\$26,175.00	\$26,175.00	\$0.00
Largest Losing Trade	(\$2,000.00)	(\$2,000.00)	\$0.00
Max. Consecutive Winning Trades	8	8	0
Max. Consecutive Losing Trades	2	2	0
Avg. Bars in Winning Trades	2.00	2.00	0.00
Avg. Bars in Losing Trades	1.38	1.38	0.00
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	25	25	0
Account Size Required	\$2,900.00	\$2,900.00	\$0.00
Return on Initial Capital	64.18%		
Annual Rate of Return	11.35%		
Return Retracement Ratio	8.90		
RINA Index	8,168.80		
Trading Period	4 Years, 4 Months, 13 days		
Percent of Time in the Market	1.75%		
Max. Equity Run-up	\$72,075.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$9,975.00)	(\$9,975.00)	\$0.00
Net Profit as % of Drawdown	643.36%	643.36%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$2,900.00)	(\$2,900.00)	\$0.00
Net Profit as % of Drawdown	2,212.93%	2,212.93%	n/a
Max. Trade Drawdown	(\$2,000.00)	(\$2,000.00)	\$0.00

Results On @YM



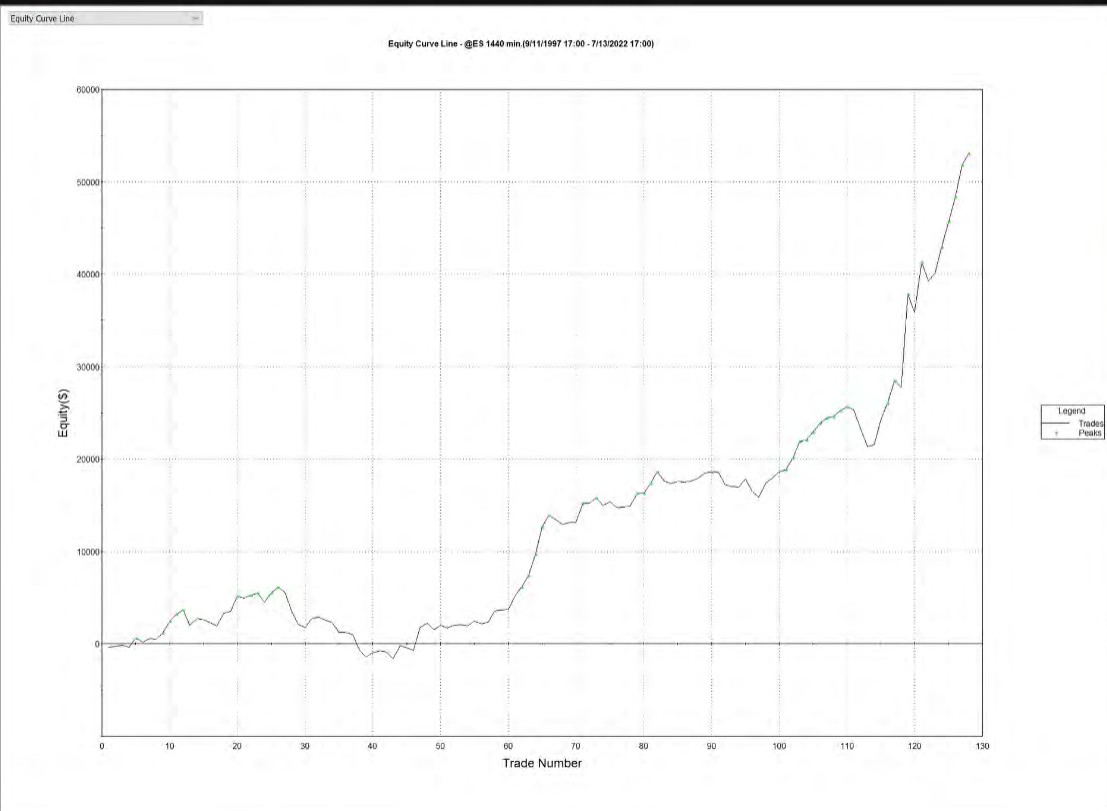
Display: Column View

TradeStation Performance Summary

Expand

	All Trades	Long Trades	Short Trades
Total Net Profit	\$35,405.00	\$35,405.00	\$0.00
Gross Profit	\$58,770.00	\$58,770.00	\$0.00
Gross Loss	(\$23,365.00)	(\$23,365.00)	\$0.00
Profit Factor	2.52	2.52	n/a
Total Number of Trades	96	96	0
Percent Profitable	60.42%	60.42%	0.00%
Winning Trades	58	58	0
Losing Trades	38	38	0
Even Trades	0	0	0
Avg. Trade Net Profit	\$368.80	\$368.80	\$0.00
Avg. Winning Trade	\$1,013.28	\$1,013.28	\$0.00
Avg. Losing Trade	(\$614.87)	(\$614.87)	\$0.00
Ratio Avg. Win:Avg. Loss	1.65	1.65	n/a
Largest Winning Trade	\$9,995.00	\$9,995.00	\$0.00
Largest Losing Trade	(\$2,000.00)	(\$2,000.00)	\$0.00
Max. Consecutive Winning Trades	6	6	0
Max. Consecutive Losing Trades	3	3	0
Avg. Bars in Winning Trades	2.00	2.00	0.00
Avg. Bars in Losing Trades	1.89	1.89	0.00
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	96	96	0
Account Size Required	\$3,970.00	\$3,970.00	\$0.00
Return on Initial Capital	35.41%		
Annual Rate of Return	1.51%		
Return Retracement Ratio	1.30		
RINA Index	4,305.10		
Trading Period	20 Years, 26 days		
Percent of Time in the Market	1.47%		
Max. Equity Run-up	\$42,495.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$6,615.00)	(\$6,615.00)	\$0.00
Net Profit as % of Drawdown	535.22%	535.22%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$3,970.00)	(\$3,970.00)	\$0.00
Net Profit as % of Drawdown	891.81%	891.81%	n/a
Max. Trade Drawdown	(\$2,000.00)	(\$2,000.00)	\$0.00

Results On @ES



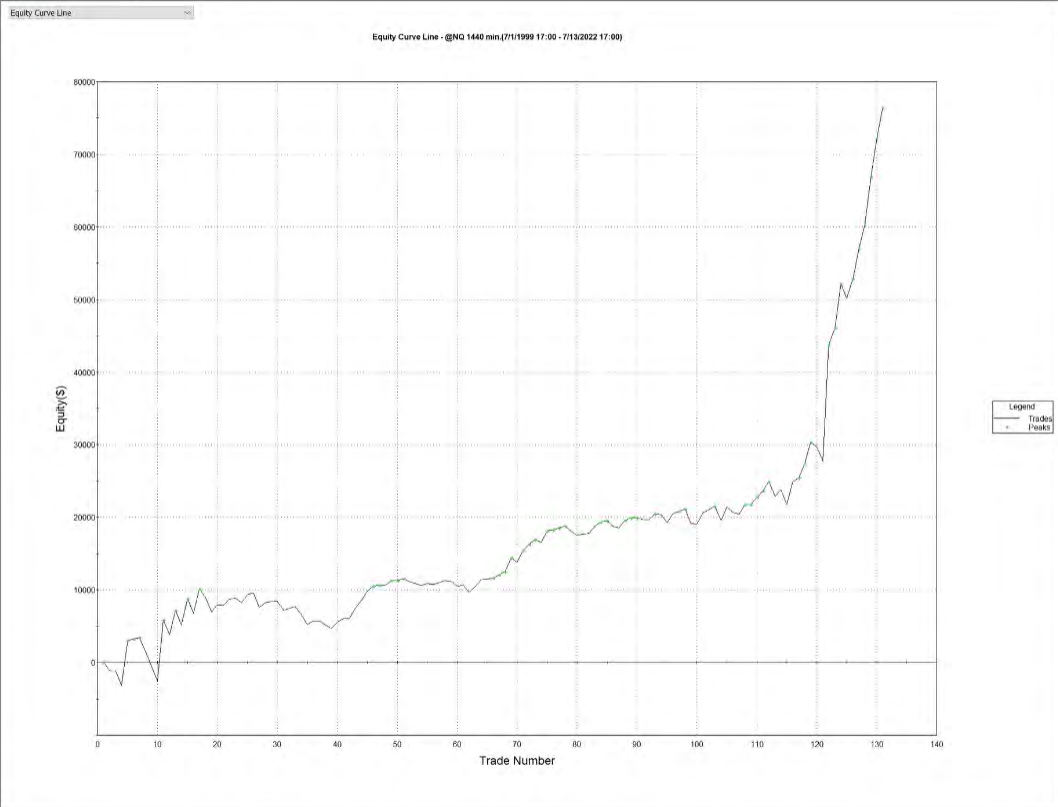
Display: Column View

TradeStation Performance Summary

Expand

	All Trades	Long Trades	Short Trades
Total Net Profit	\$53,100.00	\$53,100.00	\$0.00
Gross Profit	\$85,675.00	\$85,675.00	\$0.00
Gross Loss	(\$32,575.00)	(\$32,575.00)	\$0.00
Profit Factor	2.63	2.63	n/a
Total Number of Trades	128	128	0
Percent Profitable	60.94%	60.94%	0.00%
Winning Trades	78	78	0
Losing Trades	48	48	0
Even Trades	2	2	0
Avg. Trade Net Profit	\$414.84	\$414.84	\$0.00
Avg. Winning Trade	\$1,098.40	\$1,098.40	\$0.00
Avg. Losing Trade	(\$678.65)	(\$678.65)	\$0.00
Ratio Avg. Win:Avg. Loss	1.62	1.62	n/a
Largest Winning Trade	\$10,087.50	\$10,087.50	\$0.00
Largest Losing Trade	(\$2,000.00)	(\$2,000.00)	\$0.00
Max. Consecutive Winning Trades	13	13	0
Max. Consecutive Losing Trades	4	4	0
Avg. Bars in Winning Trades	2.00	2.00	0.00
Avg. Bars in Losing Trades	1.90	1.90	0.00
Avg. Bars in Even Trades	2.00	2.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	128	128	0
Account Size Required	\$7,662.50	\$7,662.50	\$0.00
Return on Initial Capital	53.10%		
Annual Rate of Return	1.73%		
Return Retracement Ratio	0.66		
RINA Index	5,284.48		
Trading Period	24 Years, 7 Months, 20 days		
Percent of Time in the Market	1.74%		
Max. Equity Run-up	\$57,375.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$8,862.50)	(\$8,862.50)	\$0.00
Net Profit as % of Drawdown	599.15%	599.15%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$7,662.50)	(\$7,662.50)	\$0.00
Net Profit as % of Drawdown	692.99%	692.99%	n/a
Max. Trade Drawdown	(\$2,000.00)	(\$2,000.00)	\$0.00

Results On @NQ



Trade Station Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$76,455.00	\$76,455.00	\$0.00
Gross Profit	\$123,735.00	\$123,735.00	\$0.00
Gross Loss	(\$47,280.00)	(\$47,280.00)	\$0.00
Profit Factor	2.62	2.62	n/a
Total Number of Trades	131	131	0
Percent Profitable	64.12%	64.12%	0.00%
Winning Trades	84	84	0
Losing Trades	46	46	0
Even Trades	1	1	0
Avg. Trade Net Profit	\$583.63	\$583.63	\$0.00
Avg. Winning Trade	\$1,473.04	\$1,473.04	\$0.00
Avg. Losing Trade	(\$1,027.83)	(\$1,027.83)	\$0.00
Ratio Avg. Win:Avg. Loss	1.43	1.43	n/a
Largest Winning Trade	\$16,055.00	\$16,055.00	\$0.00
Largest Losing Trade	(\$2,000.00)	(\$2,000.00)	\$0.00
Max. Consecutive Winning Trades	8	8	0
Max. Consecutive Losing Trades	3	3	0
Avg. Bars in Winning Trades	2.00	2.00	0.00
Avg. Bars in Losing Trades	1.67	1.67	0.00
Avg. Bars in Even Trades	2.00	2.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	131	131	0
Account Size Required	\$6,000.00	\$6,000.00	\$0.00
Return on Initial Capital	76.46%		
Annual Rate of Return	2.49%		
Return Retracement Ratio	1.97		
RINA Index	6,206.08		
Trading Period	22 Years, 9 Months, 29 days		
Percent of Time in the Market	1.85%		
Max. Equity Run-up	\$83,175.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$7,490.00)	(\$7,490.00)	\$0.00
Net Profit as % of Drawdown	1,020.76%	1,020.76%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$6,000.00)	(\$6,000.00)	\$0.00
Net Profit as % of Drawdown	1,274.25%	1,274.25%	n/a
Max. Trade Drawdown	(\$2,000.00)	(\$2,000.00)	\$0.00

Bar Patterns

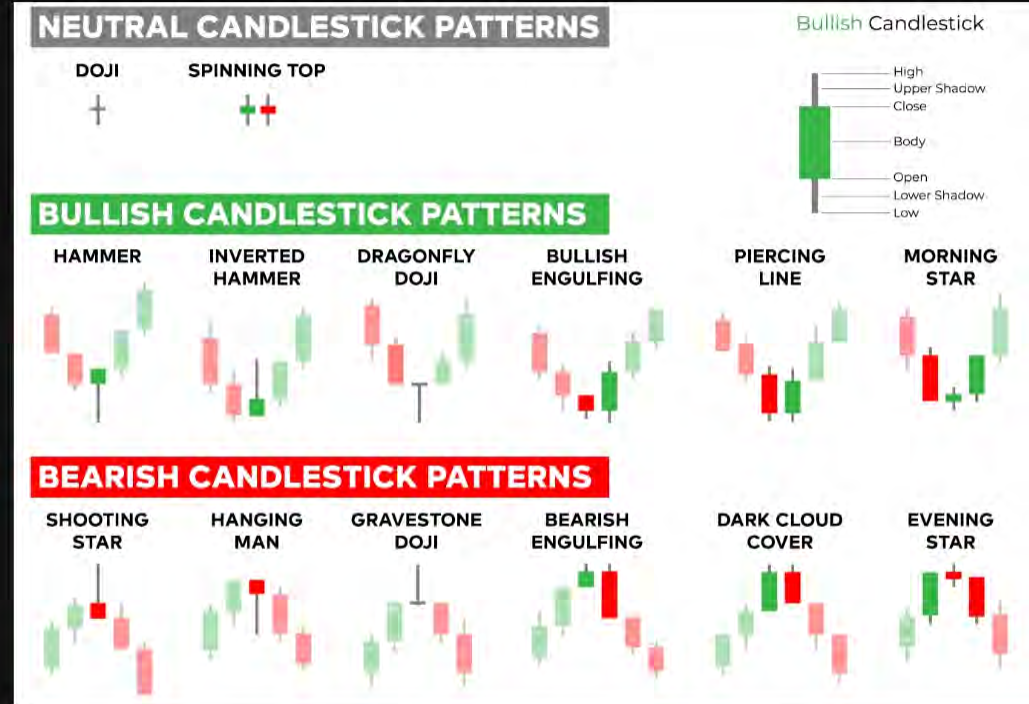


What Are Bar Patterns?

Is a form of analysis that allows one to classify certain formations on the chart.

For example candlestick patterns.

Most patterns use a one to two bar structure to define the pattern.



Not so talked patterns

Although candle sticks are talked about a lot, they are not the only patterns.

One of my personal favorite patterns for putting the market in a box are OHLC patterns.

In no particular order I define the market through Uprange, Downrange, Inside, and Outside day.



Uprange Bar

If $High > High[1]$ and $Low > Low[1]$.



DownRange Bar

If $High < High[1]$ and $Low < Low[1]$.



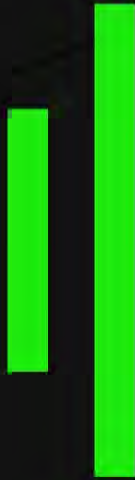
Inside Bar

If $High < High[1]$ and $Low > Low[1]$.



Outside Bar

If $High > High[1]$ and $Low < Low[1]$.



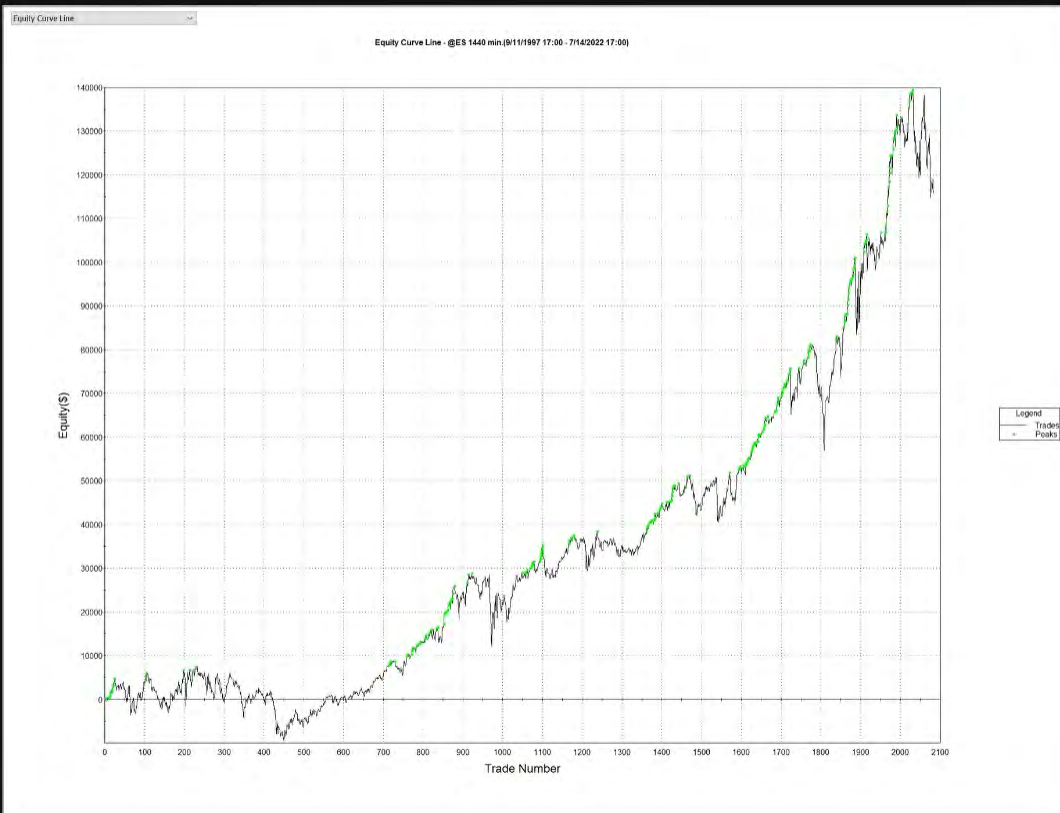
Rules

We will be looking at several different markets using these patterns.

- Nothing has a stop loss or profit target.
- Everything is on Daily Bars
- Everything is based on one contract.
- Everything is only holding for one bar, exiting on the close.
- We are trying to establish a bias
- Lets code up these strategies and look at the backtest.



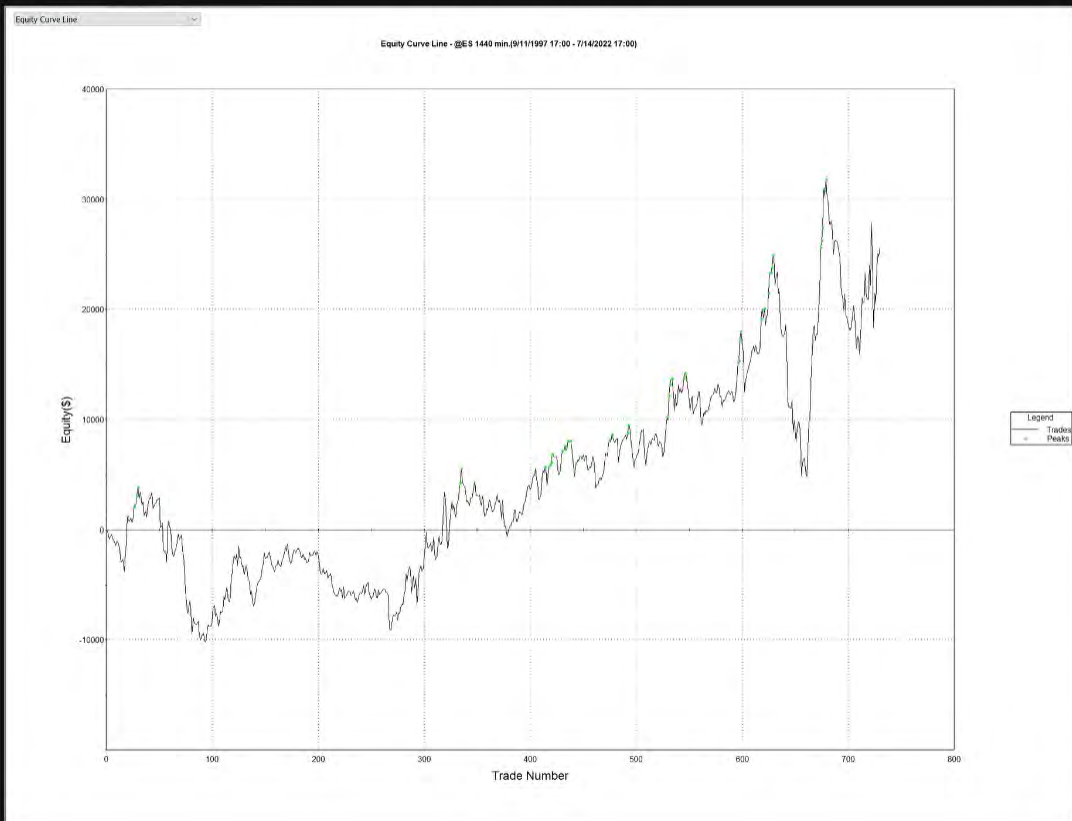
DownRange Day @ES



TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$115,712.50	\$115,712.50	\$0.00
Gross Profit	\$897,725.00	\$897,725.00	\$0.00
Gross Loss	(\$782,012.50)	(\$782,012.50)	\$0.00
Profit Factor	1.15	1.15	n/a
Total Number of Trades	2,083	2,083	0
Percent Profitable	54.73%	54.73%	0.00%
Winning Trades	1,140	1,140	0
Losing Trades	926	926	0
Even Trades	17	17	0
Avg. Trade Net Profit	\$55.55	\$55.55	\$0.00
Avg. Winning Trade	\$787.48	\$787.48	\$0.00
Avg. Losing Trade	(\$844.51)	(\$844.51)	\$0.00
Ratio Avg. Win:Avg. Loss	0.93	0.93	n/a
Largest Winning Trade	\$11,787.50	\$11,787.50	\$0.00
Largest Losing Trade	(\$11,600.00)	(\$11,600.00)	\$0.00
Max. Consecutive Winning Trades	14	14	0
Max. Consecutive Losing Trades	7	7	0
Avg. Bars in Winning Trades	1.00	1.00	0.00
Avg. Bars in Losing Trades	1.00	1.00	0.00
Avg. Bars in Even Trades	1.00	1.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	2,084	2,084	0
Account Size Required	\$24,812.50	\$24,812.50	\$0.00
Return on Initial Capital	115.71%		
Annual Rate of Return	3.12%		
Return Retracement Ratio	0.61		
RINA Index	0.00		
Trading Period	24 Years, 7 Months, 21 days		
Percent of Time in the Market	0.00%		
Max. Equity Run-up	\$150,137.50		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$27,200.00)	(\$27,200.00)	\$0.00
Net Profit as % of Drawdown	425.41%	425.41%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$24,812.50)	(\$24,812.50)	\$0.00
Net Profit as % of Drawdown	466.35%	466.35%	n/a
Max. Trade Drawdown	(\$14,075.00)	(\$14,075.00)	\$0.00

Outside Day @ES



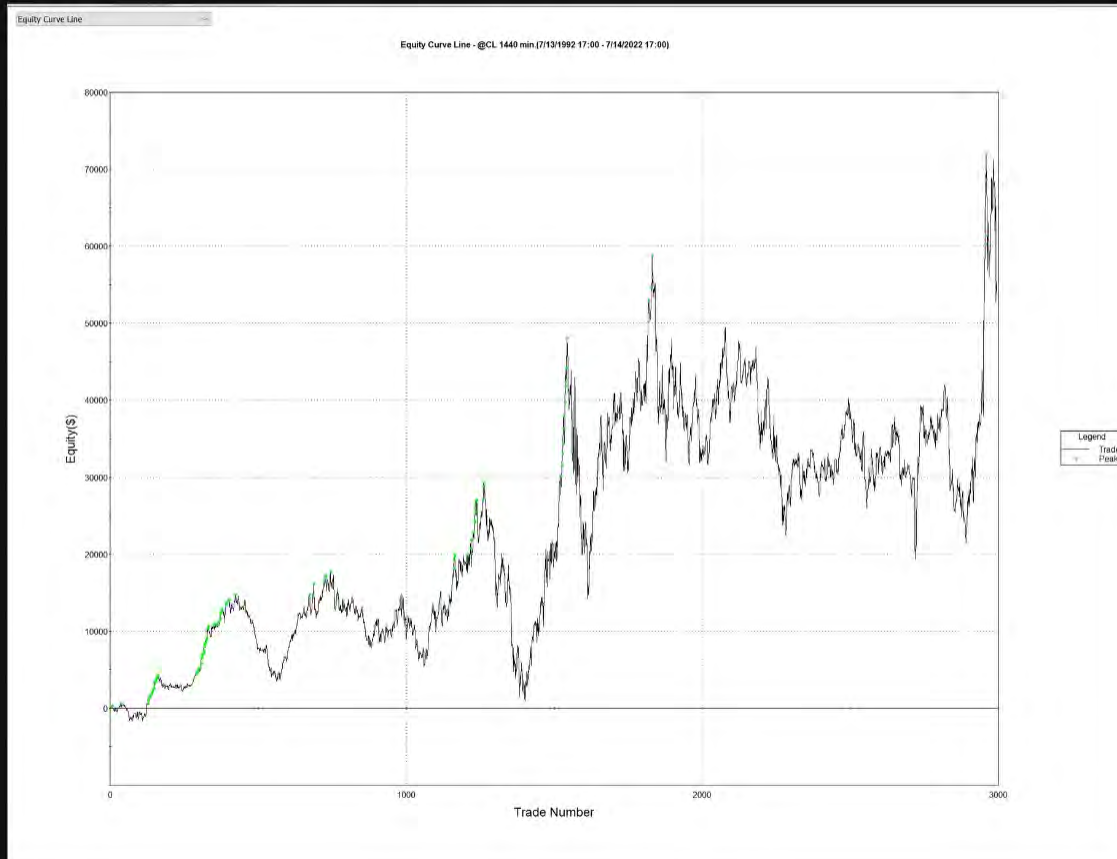
Display: |Column View

TradeStation Performance Summary

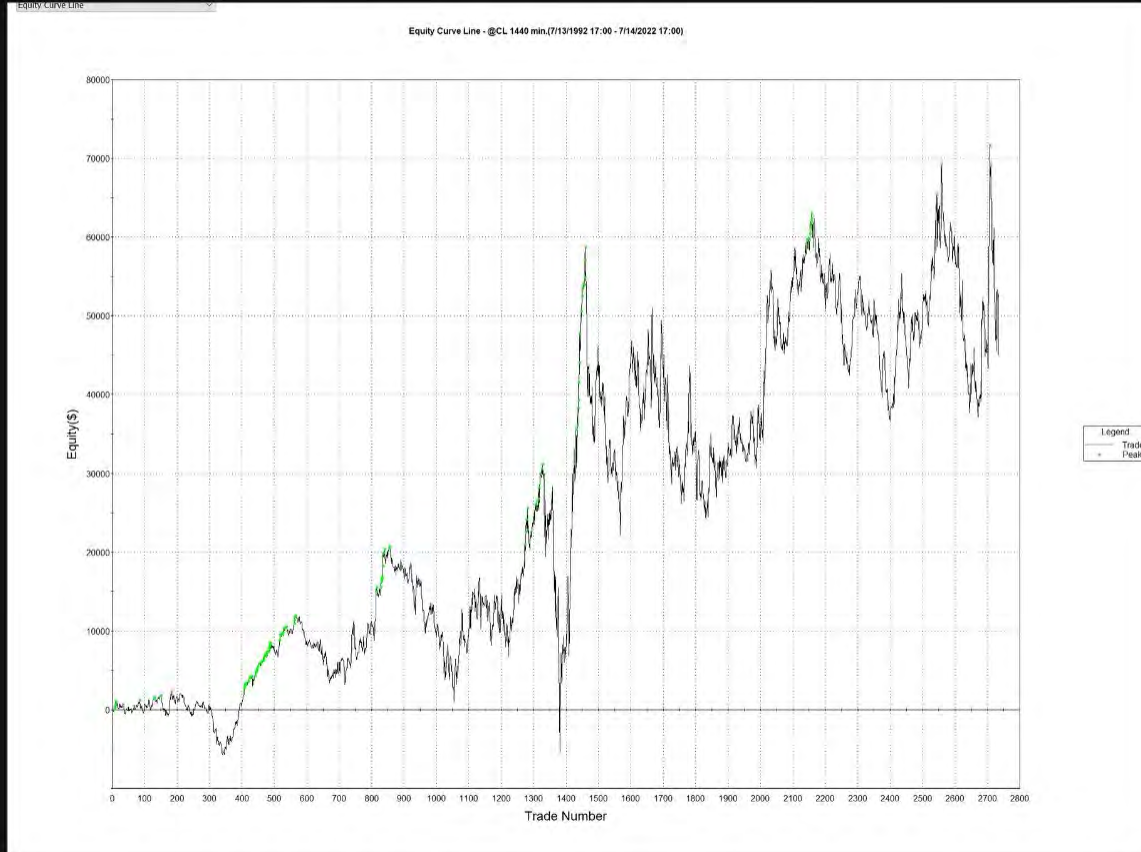
Expand

	All Trades	Long Trades	Short Trades
Total Net Profit	\$25,612.50	\$25,612.50	\$0.00
Gross Profit	\$256,075.00	\$256,075.00	\$0.00
Gross Loss	(\$230,462.50)	(\$230,462.50)	\$0.00
Profit Factor	1.11	1.11	n/a
Total Number of Trades	730	730	0
Percent Profitable	56.03%	56.03%	0.00%
Winning Trades	409	409	0
Losing Trades	318	318	0
Even Trades	3	3	0
Avg. Trade Net Profit	\$35.09	\$35.09	\$0.00
Avg. Winning Trade	\$626.10	\$626.10	\$0.00
Avg. Losing Trade	(\$724.72)	(\$724.72)	\$0.00
Ratio Avg. Win:Avg. Loss	0.86	0.86	n/a
Largest Winning Trade	\$5,625.00	\$5,625.00	\$0.00
Largest Losing Trade	(\$6,725.00)	(\$6,725.00)	\$0.00
Max. Consecutive Winning Trades	10	10	0
Max. Consecutive Losing Trades	8	8	0
Avg. Bars in Winning Trades	1.00	1.00	0.00
Avg. Bars in Losing Trades	1.00	1.00	0.00
Avg. Bars in Even Trades	1.00	1.00	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	730	730	0
Account Size Required	\$20,037.50	\$20,037.50	\$0.00
Return on Initial Capital	25.61%		
Annual Rate of Return	0.93%		
Return Retracement Ratio	0.13		
RINA Index	0.00		
Trading Period	24 Years, 7 Months, 21 days		
Percent of Time in the Market	0.00%		
Max. Equity Run-up	\$43,375.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$22,612.50)	(\$22,612.50)	\$0.00
Net Profit as % of Drawdown	113.27%	113.27%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$20,037.50)	(\$20,037.50)	\$0.00
Net Profit as % of Drawdown	127.82%	127.82%	n/a
Max. Trade Drawdown	(\$6,912.50)	(\$6,912.50)	\$0.00

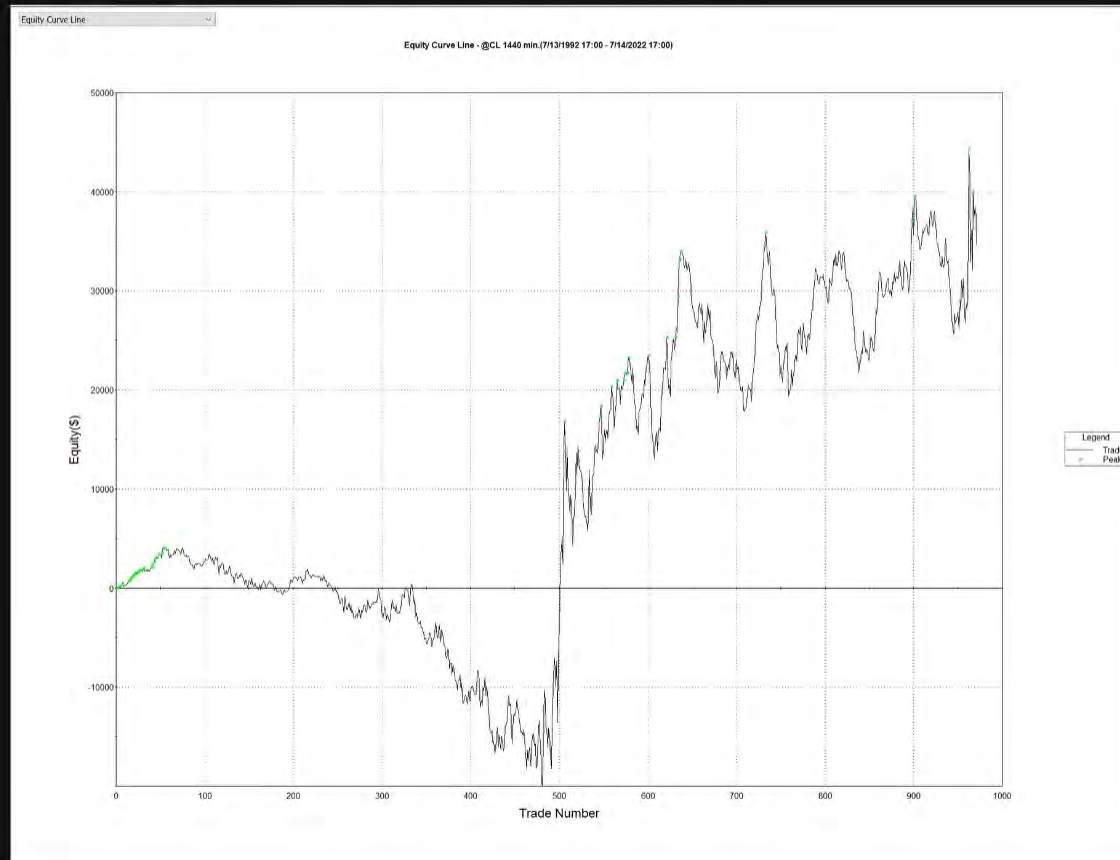
Uprange Day Long @CL



Downrange Day Short @CL



Inside Day Short @CL



Uprange Day Short @GC



Seasonality



What is seasonality

Seasonality in markets can be characterized by any time series in which the data experiences regular and predictable trends.

Most common seasonal trends to study in the market.

- Day of week
- Day of month
- Weeknumber
- Trading Day Of The Month
- Time Of Day



Hypothesis Of Why It Works In Markets

The root idea is that all life is pattern.

If you think about it, you will realize that anything you say is describing a pattern

Remember crops grow in seasons. Humans exhibit the same behavior around seasons. Ect.

Not that I care why it works.



Pitfalls To Seasonality

One of the major issues of seasonality is that it is highly dependent on the time series.

This means that even though we may have hundreds of examples, there is no guarantee that the past will resemble the future. Thus seasonal biases can fade.

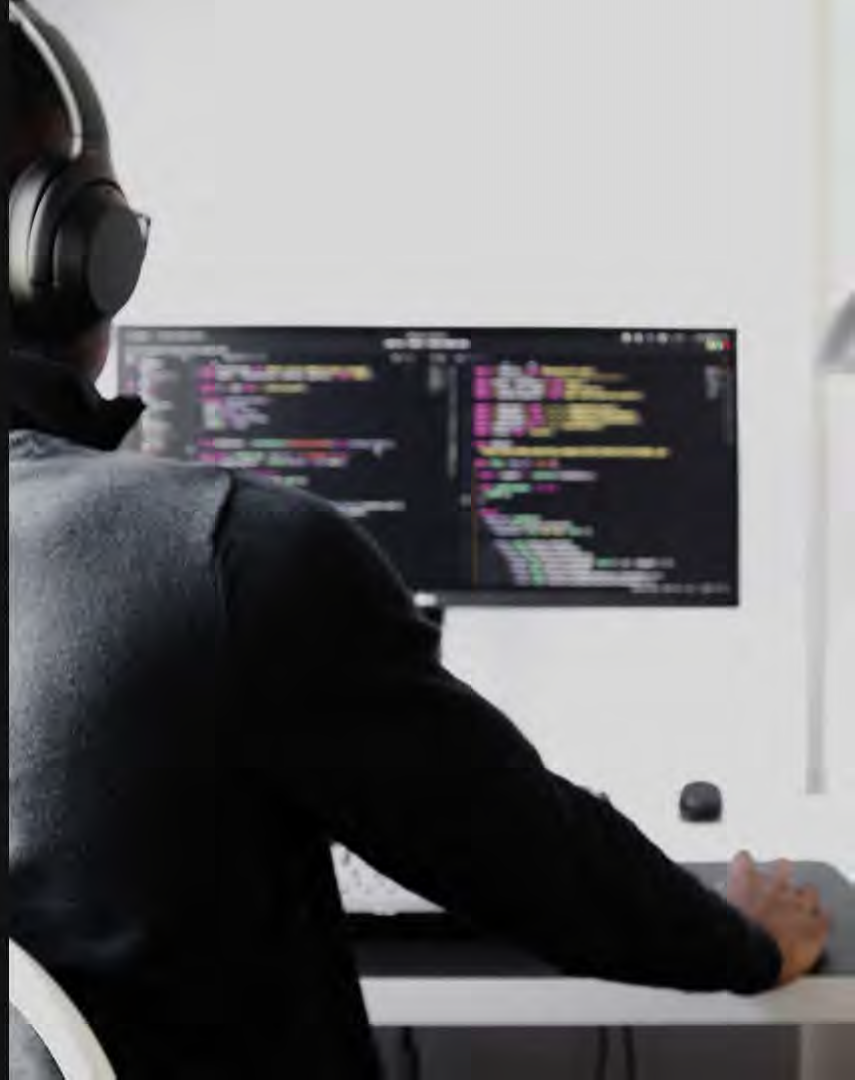
Also when using seasonality as an input you will generally have a low sample size.



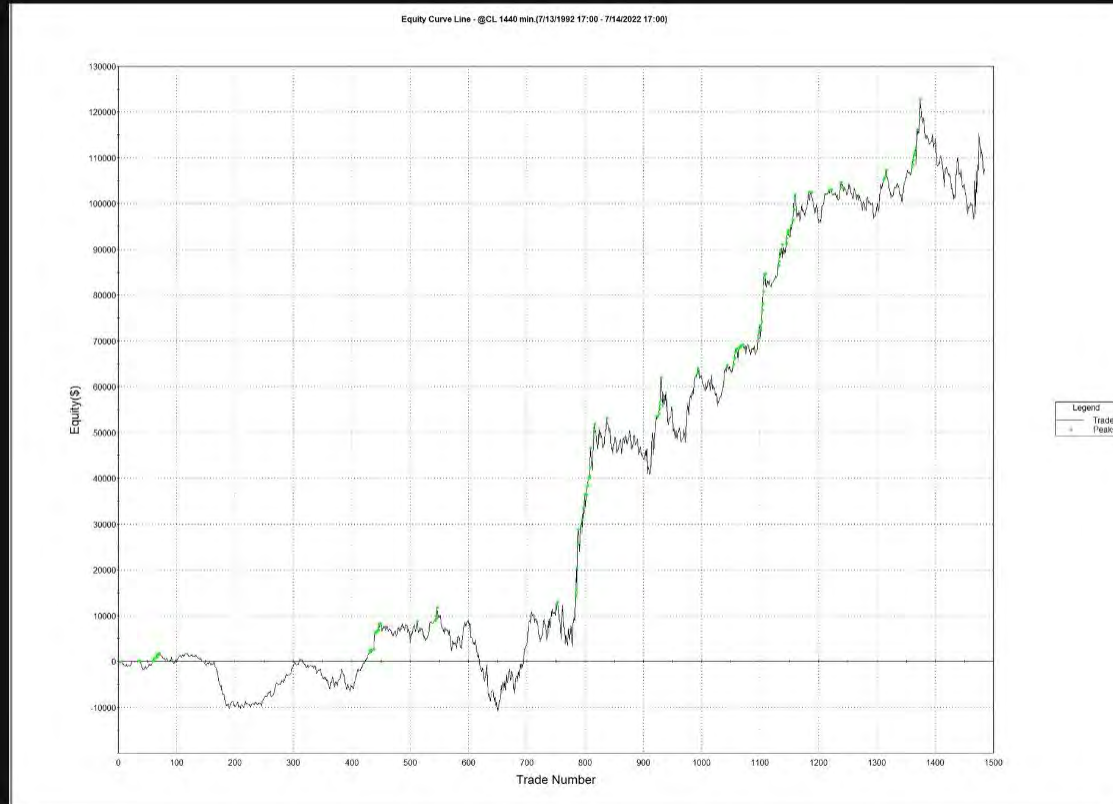
Rules

We will be looking at several different markets using seasonal biases.

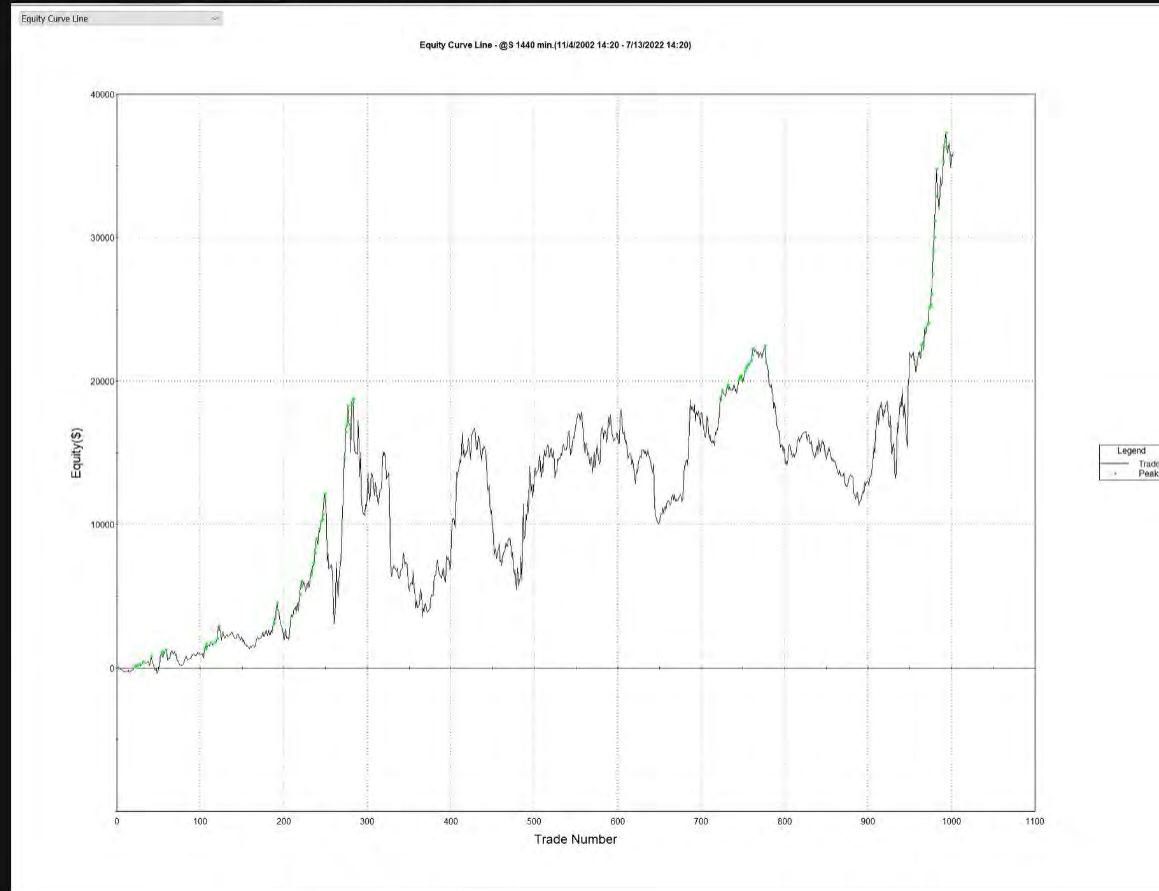
- Nothing has a stop loss or profit target.
- Everything is on Daily Bars
- Everything is based on one contract.
- Everything is only holding for one bar, exiting on the close.
- We are trying to establish a bias
- Lets code up these strategies and look at the backtest.



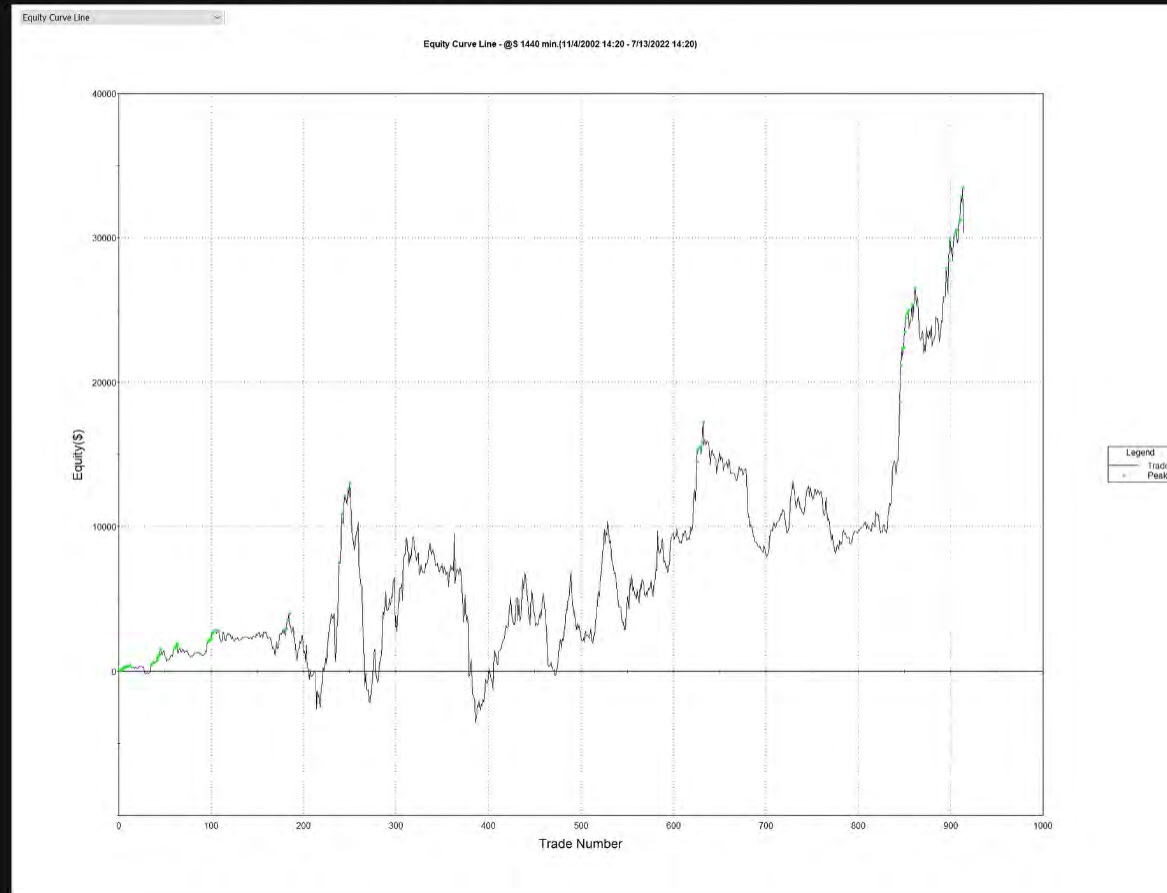
Monday is the best day to sellshort @CL



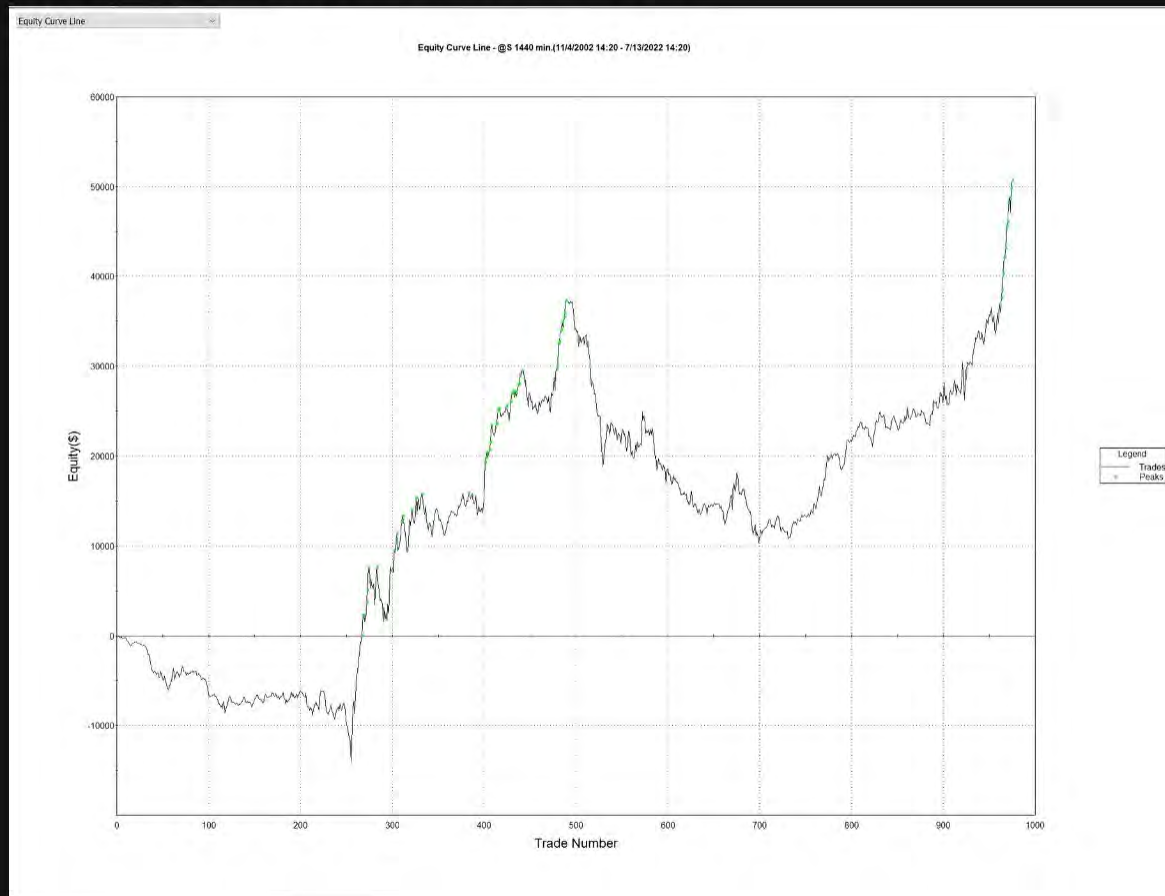
Wed is the best day to Buy @S



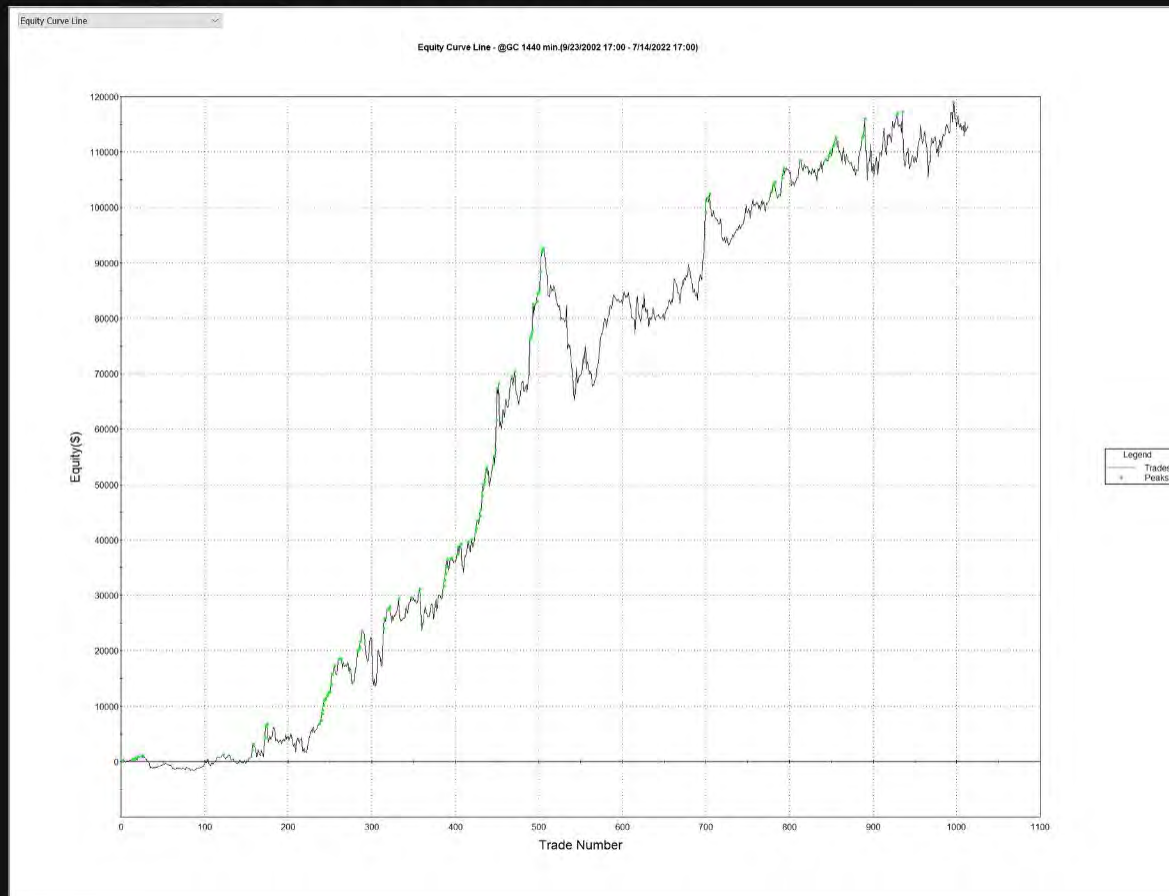
Tues is the best day to Buy @S



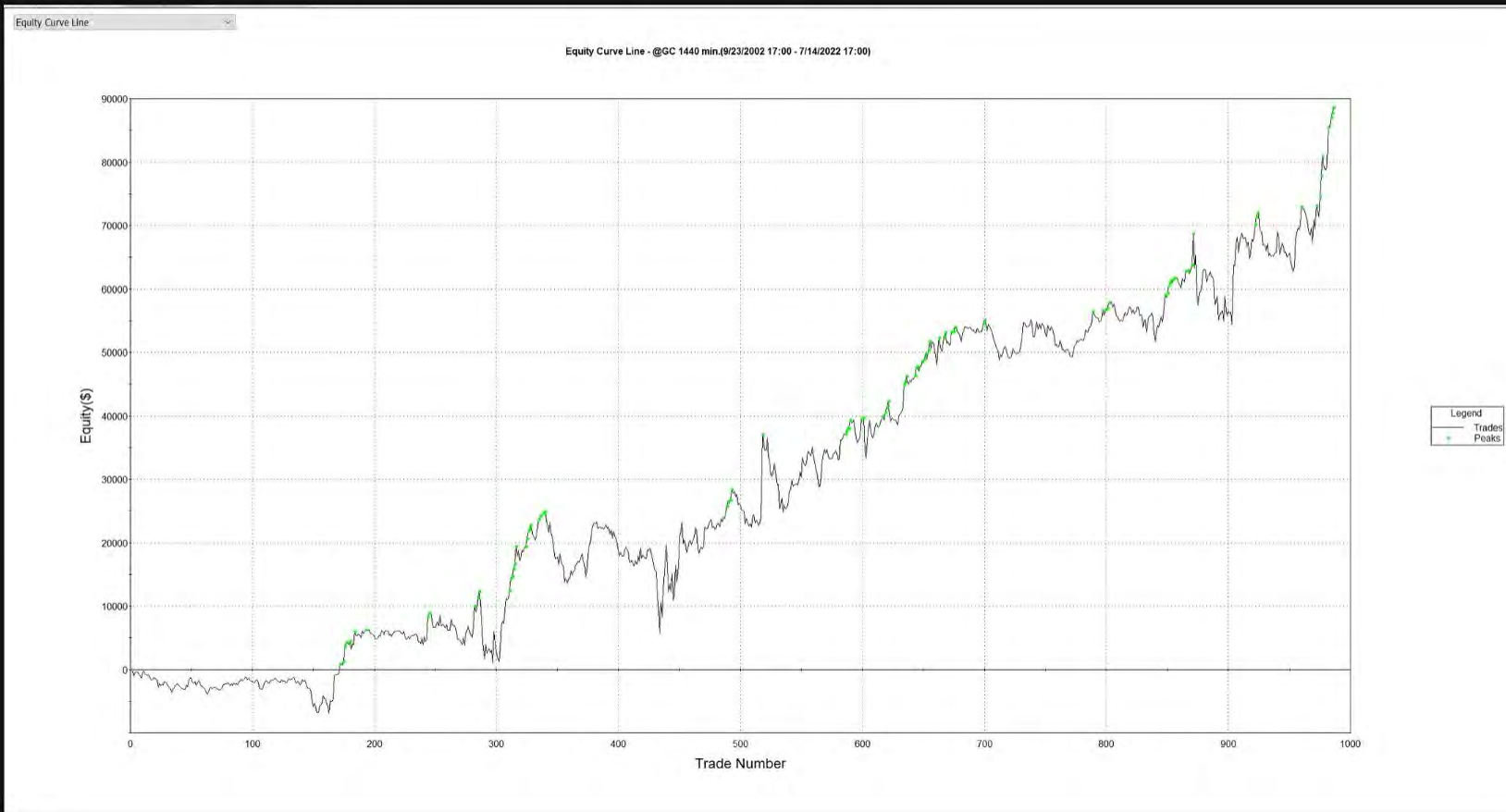
Monday is the best day to Short @S



Friday is the best day to Buy @GC



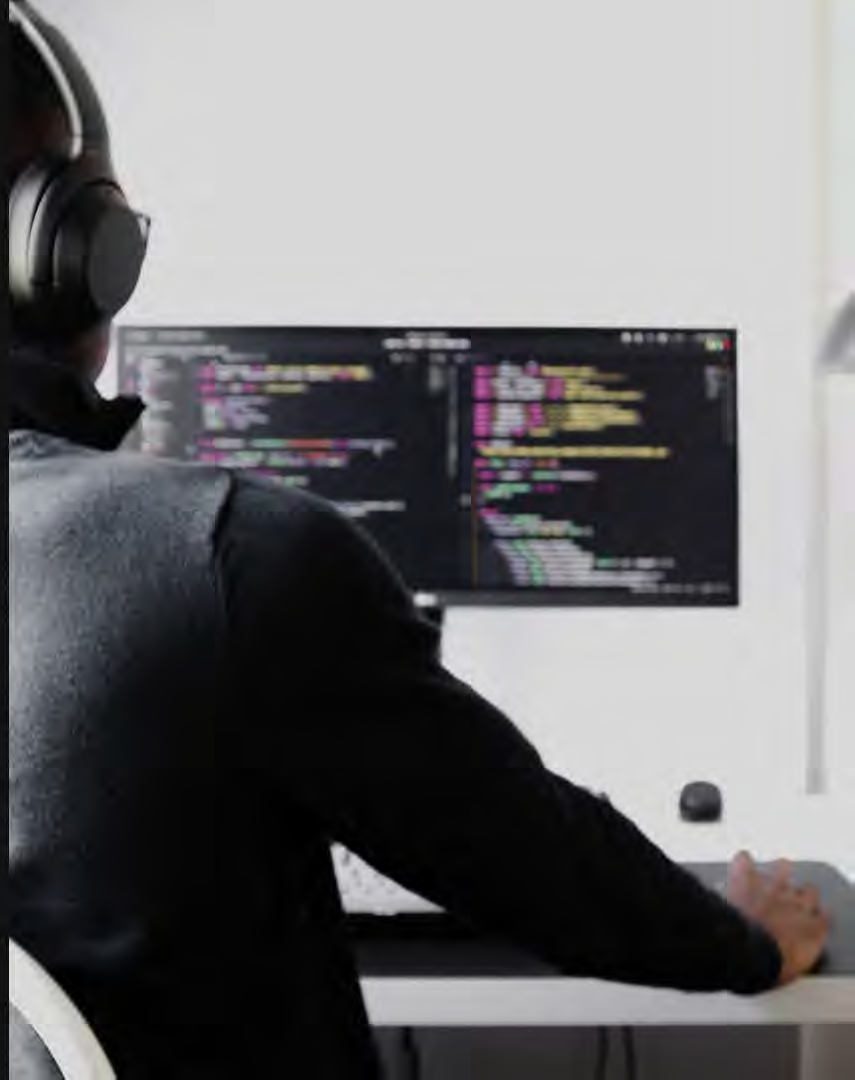
Monday is the best day to Short @GC



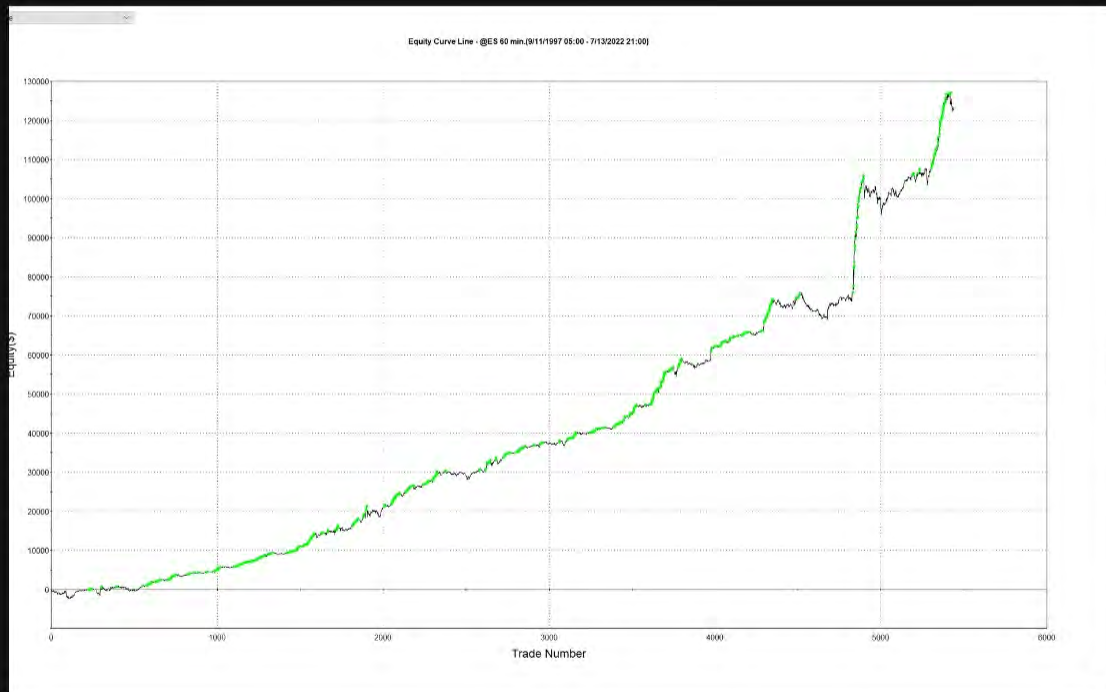
Time Of Day

We will be looking at several different markets using seasonal biases.

- Nothing has a stop loss or profit target.
- Everything is on 60 minute bars
- Everything is based on one contract.
- Everything is only holding for one bar, exiting on the close.
- We are trying to establish a bias
- Lets code up these strategies and look at the backtest.



Buy @ES At 12:00 A.M Get Out At 4:00 A.M.



Display: Column View

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$123,012.50	\$123,012.50	\$0.00
Gross Profit	\$442,700.00	\$442,700.00	\$0.00
Gross Loss	(\$319,687.50)	(\$319,687.50)	\$0.00
Profit Factor	1.38	1.38	n/a
Total Number of Trades	5,437	5,437	0
Percent Profitable	52.29%	52.29%	0.00%
Winning Trades	2,843	2,843	0
Losing Trades	2,294	2,294	0
Even Trades	300	300	0
Avg. Trade Net Profit	\$22.63	\$22.63	\$0.00
Avg. Winning Trade	\$155.72	\$155.72	\$0.00
Avg. Losing Trade	(\$139.36)	(\$139.36)	\$0.00
Ratio Avg. Win:Avg. Loss	1.12	1.12	n/a
Largest Winning Trade	\$5,512.50	\$5,512.50	\$0.00
Largest Losing Trade	(\$3,187.50)	(\$3,187.50)	\$0.00
Max. Consecutive Winning Trades	12	12	0
Max. Consecutive Losing Trades	8	8	0
Avg. Bars in Winning Trades	4.99	4.99	0.00
Avg. Bars in Losing Trades	4.99	4.99	0.00
Avg. Bars in Even Trades	4.95	4.95	0.00
Max. Shares/Contracts Held	1	1	0
Total Shares/Contracts Held	5,437	5,437	0
Account Size Required	\$10,137.50	\$10,137.50	\$0.00
Return on Initial Capital	123.01%		
Annual Rate of Return	3.23%		
Return Retracement Ratio	5.24		
RINA Index	3,482.03		
Trading Period	24 Years, 9 Months, 26 days, 11 hours		
Percent of Time in the Market	10.00%		
Max. Equity Run-up	\$130,087.50		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$11,700.00)	(\$11,700.00)	\$0.00
Net Profit as % of Drawdown	1,051.39%	1,051.39%	n/a
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$10,137.50)	(\$10,137.50)	\$0.00
Net Profit as % of Drawdown	1,213.44%	1,213.44%	n/a
Max. Trade Drawdown	(\$4,500.00)	(\$4,500.00)	\$0.00

Time Of Day Full Strat @CL

We will be looking at several different markets using seasonal biases.

- Has a stop loss of 1500 and profit target of 1k. It also has a hold time of 6 bars.
- Everything is on 60 minute bars
- Everything is based on one contract.
- Lets code up a strategie and look at the backtest.



Time Of Day Full Strat @CL

```
condition = Time[0] >= 0 and Time[0] <= 600 and low[3] > low[5] and high[8] >  
low[9] and open[0] <= open[2] and dayOfWeek(date) <> 5 and  
dayOfWeek(date) <> 3 and dayOfWeek(date) <> 2 and dayOfWeek(date) <> 4  
and ValueLow(5)[0] <= ValueHigh(5)[1] and WinsLast(Close,50) <= 40; end;
```

Results

Display: Column view

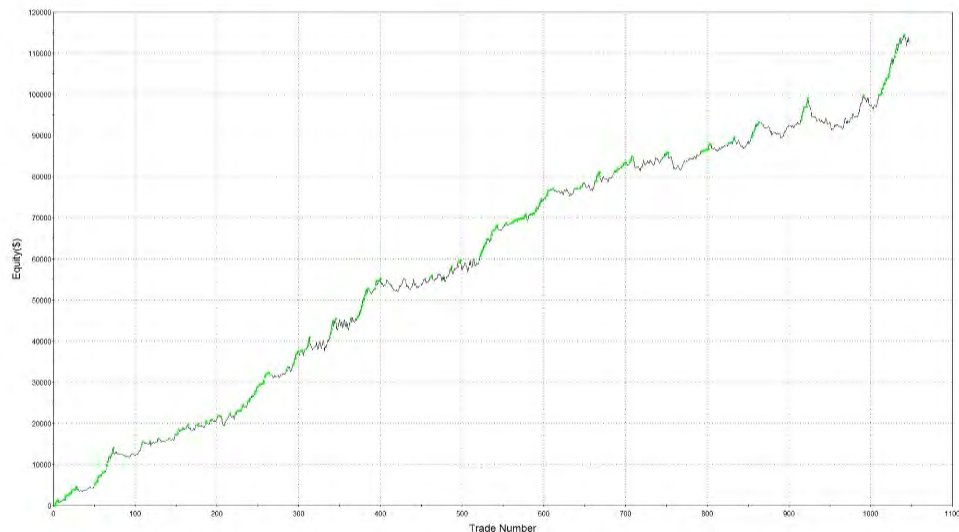
TradeStation Performance Summary

Expand

	All Trades	Long Trades	Short Trades
Total Net Profit	\$112,410.00	\$0.00	\$112,410.00
Gross Profit	\$296,180.00	\$0.00	\$296,180.00
Gross Loss	(\$183,770.00)	\$0.00	(\$183,770.00)
Profit Factor	1.61	n/a	1.61
Total Number of Trades	1,047	0	1,047
Percent Profitable	59.79%	0.00%	59.79%
Winning Trades	626	0	626
Losing Trades	411	0	411
Even Trades	10	0	10
Avg. Trade Net Profit	\$107.36	\$0.00	\$107.36
Avg. Winning Trade	\$473.13	\$0.00	\$473.13
Avg. Losing Trade	(\$447.13)	\$0.00	(\$447.13)
Ratio Avg. Win:Avg. Loss	1.06	n/a	1.06
Largest Winning Trade	\$1,640.00	\$0.00	\$1,640.00
Largest Losing Trade	(\$1,620.00)	\$0.00	(\$1,620.00)
Max. Consecutive Winning Trades	11	0	11
Max. Consecutive Losing Trades	5	0	5
Avg. Bars in Winning Trades	6.33	0.00	6.33
Avg. Bars in Losing Trades	6.82	0.00	6.82
Avg. Bars in Even Trades	7.00	0.00	7.00
Max. Shares/Contracts Held	1	0	1
Total Shares/Contracts Held	1,047	0	1,047
Account Size Required	\$7,780.00	\$0.00	\$7,780.00
Return on Initial Capital	112.41%		
Annual Rate of Return	2.51%		
Return Retracement Ratio	3.52		
RINA Index	12,696.79		
Trading Period	29 Years, 11 Months, 20 days, 10 hours		
Percent of Time in the Market	2.37%		
Max. Equity Run-up	\$115,250.00		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$8,310.00)	\$0.00	(\$8,310.00)
Net Profit as % of Drawdown	1,352.71%	n/a	1,352.71%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$7,780.00)	\$0.00	(\$7,780.00)
Net Profit as % of Drawdown	1,444.86%	n/a	1,444.86%
Max. Trade Drawdown	(\$1,620.00)	\$0.00	(\$1,620.00)

Equity Curve Line

Equity Curve Line - @CL 40 min (7/13/1992 10:00 - 7/13/2022 21:00)



Hey, there!

Let's work together.

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If you would like to join my 20 hour class please visit
www.triforcetrader.com

If you have questions for me please come talk to me.

Or Email questions to Triforcetrader@gmail.com

*“Breaking the Infinite Tsukuyomi
of Trading is hard. Let me help shatter it.”*

TRI, 1962

