Talon LLC
Investment Management

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J Talon LLC Forum ⁄ Blessing 3 ⁄ General Discussion   ⁄ Trade both ways! Summary.

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Trade both ways! Summary.   Threaded Mode | Linear Mode

03-17-2011, 06:09 PM   Post: #1

The Tramp 🍺
Blessing supporter
⭐ ⭐

Posts: 144
Joined: Oct 2010
Reputation: 0
Thanks: 15
Given 20 thank(s) in 18 post(s)

⭐ Trade both ways! Summary.

A few months ago, by looking how Blessing works on fronntests, I notice   two things:

  l If the first trade in in the right direction, Blessing will walk the ladder of the trend and make constant profit.
  l If the first trade goes in the wrong direction, Blessing will wait the right moment to place a second trade to lower the BE line and eventually will make a profit when the PA retraces.

With this in mind i thought to myself: why not run two Blessings together per pair, where the second one behaves the opposite in respect of the first one?

To achieve the inverted blessing, I reversed the xxxEntry (where xxx can be MA, CCI, Bollinger, MACD, etc) in respect to the first one, while FMC is 3 on both settings. Setting are attached in this message.

Naturally to make these set files work, your broker must allow hedging, which allows MT4 to open short & long trades simultaneoisly on the same pair.

Oanda does not allow hedging, but it does allow the customer to open a second account, share the balance between the two accounts and the customer can run two separate MT4 istances where the second MT4 execut   he inverted Blessing.

You can see the progress of the Oanda demoes by following the link in my signature, but keep in mind that the normal Oanda started two weeks before the inverted oanda and the inverted Oanda suffered a Stop Loss on the Yen eating 5% of the account. It simply started on the wrong moment.

Back to the original experiment, I have been running my experiment on a demo since November, where the balance passed fron 140K to 180K in 4 months:

03/24/11 00:24 GMT   Gain chart by MyFxbook.com

Please note that in this environment I am also testing the hedging capabilities of Blessing, but that is another story. 😄

I noticed in these past months, a cycle on how the pair of Blessing operates on a single pair:

  l It starts by opening two trades in the opposite direction, as expected. One will eventually collect a profit while the second one will wait the correct moment to place a second trade and recover.
  l It can happe that the trend changes and therefore the two Blessing will both have all long or all short trades. In this case both BE lines are near to each other and when PA reaches this line, both baskets are closed and it's back to square one.
  l When the trend is ranging, the inverted Blessing will open a trade in the opposite direction, the PA reaches it quickly, Blessing opens a new trade in the opposite direction, PA retraces and Blessing collects the profit. I've seen this happen 6 times in 4 hours.

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I'm open to questions, sharing my set files, but please, keep in mind to adjust Portion PC to take account the currency pairs and the fact that you run two Blessings per pair.

Enjoy!

---Attached File(s)---

📄 b3 €$.set (Size: 2.97 KB / Downloads: 105)
📄 b3 €$ inv.set (Size: 2.97 KB / Downloads: 62)

Check out Blessing's performance on my demo accounts.

[EMAIL] [PM] [FIND] [+]   [REPLY] [THANKS] [+] [REPORT]

03-17-2011, 07:30 PM   Post: #2

d4v3   Posts: 564
Chief of Design   Joined: Sep 2010
⭐ ⭐ ⭐   Reputation: 6
                                              Thanks: 16
                                              Given 161 thank(s) in 94 post(s)

RE: Trade both ways! Summary.

> Quote:
> I'm open to questions, sharing my set files, but please, keep in mind to adjust Portion PC to take account the currency pairs and the fact that you run two Blessings per pair.

And if you're using both Blessings on the same account, make sure you change one of the EANumbers so they will only manage their own trades.

d4v3
There are 10 kinds of people in the world - those who understand binary, and those who don't.

[EMAIL] [PM] [FIND] [+]   [REPLY] [THANKS] [+] [REPORT]

🔧 Thanks given by: The Tramp

03-17-2011, 09:10 PM   Post: #3

The Tramp 🔧   Posts: 144
Blessing supporter   Joined: Oct 2010
⭐ ⭐   Reputation: 0
                                              Thanks: 15
                                              Given 20 thank(s) in 18 post(s)

RE: Trade both ways! Summary.

> d4v3 Wrote: (03-17-2011 07:30 PM)
> And if you're using both Blessings on the same account, make sure you change one of the EANumbers so they will only manage their own trades.

Whoops 😳 forgot about that. Took it for granted. 😁

Biut the two set files have distinct EANumber. 😊

Check out Blessing's performance on my demo accounts.

[EMAIL] [PM] [FIND] [+]   [REPLY] [THANKS] [+] [REPORT]

03-18-2011, 01:26 AM   Post: #4

Ratz 🔧   Posts: 415
Chief of Development   Joined: Sep 2010
⭐ ⭐ ⭐ ⭐   Reputation: 4
                                              Thanks: 15
                                              Given 162 thank(s) in 84 post(s)

RE: Trade both ways! Summary.

Not bad Tramp 😊

When I saw this lights went off for the Micro Grids...
EV's AutoLot to be exact.

Because with a micro Grid you really don't care about trends, you care about the pullbacks "within" the trends, and since EV is in a 5M chart (I mention this so people running B3 are careful because that's a 1HR chart) the pullbacks are everywhere, however as you have shown this seems to work in B3 set files also.

So what I did is I took the AutoLot Micro Grid setting that I'm forward testing and posting results for and the only   e to it that I made was making the MA into a "2" form "1."

Now it seems that no matter which way these little 5M trends   e can nail them. One setting will be at risk if you will, but as you can see because of the AutoLot placement tripping over the Take Profit line is hard for the price not to do. Since this AutoLot Micro Grid has a low DD% (around 10-ish as I'm in testing right now to find the most "comfy" setting) a MaxxDD% could be hit and not affect us that much AND thanks to this technique we could even get a discount on the hit (should one happen) because the other setting is hammering trades and pulling in profits!

I really think this AutoLot Micro Grid setting is going to be very big for us. We have to understand it and develope it now as a "tool", -like what you're doing, instead of simply running the set file on a chart. Although one could do just that, the set file forward testing produced almost 200% profit in a year and I have settings that will even produce 300% a year but DD% is around 20% for those.

However, by simly allowing a starting amount of $2K instead of $1K per .01 that DD% would be cut in half, profits would be cut in half also so a 300% profit would be 150% profit but with a DD% of only 10-ish% ~
Here's the kicker....
Using this "double method" there would be 2 profits coming in ~

You're little experiment may be a big-big piece in "setting the table" for our Micro grid sets Tramp.

I'm going to test forward this very experiment and see how it plays out.
Brilliant stuff Tramp!

Attached File(s)
Thumbnail(s)

Ratz Without safety, -what do you really have?..

EMAIL PM FIND   REPLY THANKS   REPORT

03-18-2011, 01:45 AM   Post: #5

real2   Posts: 24
Junior Member   Joined: Oct 2010
                                             Reputation: 0
                                             Thanks: 1
                                             Given 7 thank(s) in 6 post(s)

RE: Trade both ways! Summary.

Very intuitive. I also thought of using this method, but luckily Tramp, you have the data to back it up 😊

After all, there is nothing more uninteresting than sitting on a pair that is in a month-long %DD, while you could be profiting in the opposite direction.

On a side note, the major risk with microgrids is that large erratic moves in market can really knock you into a big %DD, and this isn't hedgeable with the small take-profits that occur in the opposite direction.

Yet, my consensus is that this method will definitely work!

Great Work, A+ 😊

b3_m3   GROWTH: 85.62%   DD: 8.73%   MONTHLY: 18.88%   MYFXBOOK.COM

[Image: widget?id=89589&type=2&color=green]

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03-18-2011, 02:03 AM   Post: #6

Ratz   Posts: 415
Chief of Development   Joined: Sep 2010
                                             Reputation: 4
                                             Thanks: 15
                                             Given 162 thank(s) in 84 post(s)

RE: Trade both ways! Summary.

real2 Wrote: (03-18-2011 01:45 AM)

Very intuitive. I also thought of using this method, but luckily Tramp, you have the data to back it up 😊

After all, there is nothing more uninteresting than sitting on a pair that is in a month-long %DD, while you could be profiting in the opposite direction.

On a side note, the major risk with microgrids is that large erratic moves in market can really knock you into a big %DD, and this isn't hedgeable with the small take-profits that occur in the opposite direction.

Yet, my consensus is that this method will definitely work!

Great Work, A+

Real2

Yes the DD issue seems to "tie hands" alot with B3, not pumping EV but with it's very low DD%'s even freakish market moves on news (like Japan's yen) we can have our Max DD%'s hit on one side of say 15%-20% and yet the other reverse trader is pulling profits so in the end the Max DD% that would have been lost would be even lower, hence the t   iscount" if one did take a hit.

Forward testing now, this ought to be interesting 😊
Not only should we be protected even more should a freaking market move happen, but theorectically we should achieve double profits also ~

"And I'm ok with that" 🤑

Ratz Without safety, -what do you really have?..

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03-18-2011, 02:20 AM   Post: #7

artzon 🔗
Junior Member
⭐⭐

Posts: 41
Joined: Nov 2010
Reputation: 0
Thanks: 14
Given 2 thank(s) in 2 post(s)

RE: Trade both ways! Summary.
Dear Tramp

Thanks sharing.
I am testing similar manner as yours on USDJPY pairs.

I am doing it in different manners. I use FMC=1 to force downtrend on 1 chart and FMC=0 to force uptrend on another. I observed that blessing always take USDJPY as downtrend and trades on "SELL" more frequently than "BUY". I keep the same Entry conditions for both "CCi and MA".

why do you turn off the FMC ?
how does blessing decide on the LONG or SHORT on your defined opposite entry methods?

regards
artz

| EMAIL | PM | FIND | | REPLY | THANKS | | REPORT |

03-18-2011, 02:35 AM (This post was last modified: 03-18-2011 03:55 AM by The Tramp.)   Post: #8

The Tramp 🔗
Blessing supporter
⭐⭐

Posts: 144
Joined: Oct 2010
Reputation: 0
Thanks: 15
Given 20 thank(s) in 18 post(s)

RE: Trade both ways! Summary.

> artzon Wrote: (03-18-2011 02:20 AM)
> I am doing it in different manners. I use FMC=1 to force downtrend on 1 chart and FMC=0 to force uptrend on another. I observed that blessing always take USDJPY as downtrend and trades on "SELL" more frequently than "BUY". I keep the same Entry conditions for both "CCi and MA".

Like this you will have Blessing1 (with FMC=0) that trades only when the trend is up, and Blessing2 (with FMC=1) that trades only when the trend is down.

My solution opens long on the first and short on the second.

> Quote:
> how does blessing decide on the LONG or SHORT on your defined opposite entry methods?

By the MAEntry (or any other type of entry):
if = '1', blessing will buy on an uptrend and sell on a downtrend.
if = '2', blessing will sell on an uptrend and buy on a downtrend.

Check out Blessing's performance on my demo accounts.

| EMAIL | PM | FIND | | REPLY | THANKS | | REPORT |

03-18-2011, 03:11 AM   Post: #9

primi 🔗
Junior Member
⭐⭐

Posts: 23
Joined: Nov 2010
Reputation: 0
Thanks: 1
Given 3 thank(s) in 1 post(s)

RE: Trade both ways! Summary.

> The Tramp Wrote: (03-17-2011 06:09 PM)
> I'm open to questions, sharing my set files, but please, keep in mind to adjust Portion PC to take account the currency pairs and the fact that you run two Blessings per pair.

Enjoy!

Nice work! I made a quick backtest with your two files. It would be interesting to know what starting lot sizes you're using. DD profiles are very different and after a quick test I found that running the original 3x bigger then the inverted one gives the best results. Judging by these stats only of course. It's all in the attachment. You get twice as much profit for only fractionaly higher max DD. What do you think - am I on the right track here?

┌─ Attached File(s) ──┐
│ Thumbnail(s)   │
│   │
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| demo bless 5k | | | Updated 03.23.2011 23:51 GMT |
| Gain: 69.03% | Drawdown: -8.91% | Daily: 0.5% | Monthly: 15.2% | Myfxbook.com |

03-18-2011, 03:28 AM   Post: #10

                                                                Posts: 415
                                                                Joined: Sep 2010
Ratz 🔒   Reputation: 4
Chief of Development   Thanks: 15
⭐ ⭐ ⭐   Given 162 thank(s) in 84 post(s)

RE: Trade both ways! Summary.

┌──┐
│ primi Wrote: (03-18-2011 03:11 AM)   │
│ ┌──┐│
│ │ The Tramp Wrote: (03-17-2011 06:09 PM)   ││
│ │ I'm open to questions, sharing my set files, but please, keep in mind to   ││
│ │ adjust Portion PC to take account the currency pairs and the fact that you ││
│ │ run two Blessings per pair.   ││
│ │   ││
│ │ Enjoy!   ││
│ └──┘│
│   │
│ Nice work! I made a quick backtest with your two files. It would be   │
│ interesting to know what starting lot sizes you're using. DD profiles are   │
│ very different and after a quick test I found that running the original 3x   │
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│ only fractionaly higher max DD. What do you think - am I on the right track   │
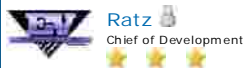│ here?   │
└──┘

Looks like the tool is getting sharpened 😊
Nice research primi!

Ratz Without safety, -what do you really have?..

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