Trend Strategy

By eSignalProgrammer.com
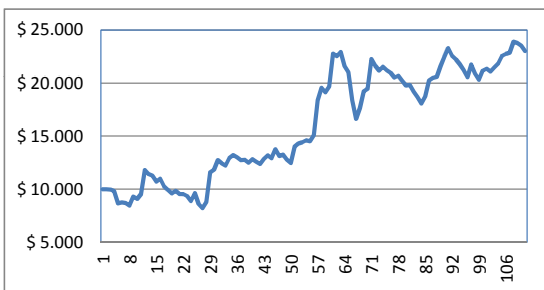
INDICATOR LOGIC

This indicator uses the combination of moving averages and price swings, to determine the main trend of the market. Designed to measure daily trends can be applied to intraday charts.

STRATEGY LOGIC

The strategy buys at the open the next day the buy signal is comfirmed. The strategy closes the long position at the opening of the next day the sell signal is confirmed. Not considered in the code commission charges, spreads or market volumes. Nor are methods of administering the position size, all calculations assume standardized batches for a fixed amount of investment. We recommend using this indicator with other technical methods for better results.

SOME ETF RESULTS

Trend Strategy	SPY	DBO	EUR	DBC	AVG
Total # of Trades	36	19	35	21	28
Percent Profitable	42%	42%	57%	48%	47%
Ratio Avg Win / Avg Loss	2,19	2,34	1,04	1,32	1,72
Run Up / Drawdown	2,64	3,03	2,00	2,98	2,66
Z-score	-	-1,34	-0,93	0,91	-0,34

Basket of SPY, EURUSD, DBO, DBC

Sample 1997-2013 USD $ 10,000 per trade

Source: eSignal Backtesting Tool

Source Graph: Microsoft Excel

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