

Allegato 1

Operazioni

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SP:SPX, 1M 2714.93 ▲ +2.01 (+0.07%) O:2715.22 H:2801.90 L:2647.32 C:2714.93



Creato con TradingView

Andamento strategia



Operazioni

Trade #	Type	Signal	Date/Time	Price	Contracts	Profit
1	Entry Long	entry	01/12/1981 15:30	126.08		
	Exit Long	Close position order	01/01/1982 15:30	122.64	791	-2721.04
2	Entry Long	entry	01/09/1982 15:30	119.52		
	Exit Long	Close position order	01/03/1984 15:30	157.07	813	30528.15
3	Entry Long	entry	01/05/1984 15:30	160.07		
	Exit Long	Close position order	01/06/1984 15:30	150.55	798	-7596.96
4	Entry Long	entry	03/09/1984 15:30	166.9		
	Exit Long	Close position order	01/10/1985 15:30	182.06	721	10930.36
5	Entry Long	entry	01/11/1985 15:30	189.81		
	Exit Long	Close position order	01/10/1986 15:30	231.32	690	28641.9
6	Entry Long	entry	03/11/1986 15:30	243.97		
	Exit Long	Close position order	02/11/1987 15:30	251.79	654	5114.28
7	Entry Long	entry	01/07/1988 15:30	273.51		
	Exit Long	Close position order	01/09/1988 15:30	261.52	602	-7217.98
8	Entry Long	entry	03/10/1988 15:30	271.91		
	Exit Long	Close position order	01/02/1990 15:30	329.07	579	33095.64
9	Entry Long	entry	02/04/1990 15:30	339.93		
	Exit Long	Close position order	01/05/1990 15:30	330.8	561	-5121.93
10	Entry Long	entry	01/06/1990 15:30	361.26		
	Exit Long	Close position order	03/09/1990 15:30	322.56	513	-19853.1
11	Entry Long	entry	01/01/1991 15:30	330.2		
	Exit Long	Close position order	02/12/1991 15:30	375.11	502	22544.82
12	Entry Long	entry	01/01/1992 15:30	417.03		
	Exit Long	Close position order	01/04/1994 16:30	445.66	451	12912.13
13	Entry Long	entry	01/08/1994 15:30	458.27		
	Exit Long	Close position order	01/12/1994 15:30	453.55	439	-2072.08
14	Entry Long	entry	02/01/1995 15:30	459.21		
	Exit Long	Close position order	01/09/1998 15:30	957.3	431	214676.8
15	Entry Long	entry	02/11/1998 15:30	1098.82		
	Exit Long	Close position order	01/11/2000 15:30	1425.25	376	122737.68
16	Entry Long	entry	01/05/2003 15:30	916.8		
	Exit Long	Close position order	02/05/2005 15:30	1156.85	585	140429.25

17	Entry Long	entry	01/06/2005 15:30	1191.07		
	Exit Long	Close position order	01/01/2008 15:30	1467.97	568	157279.2
18	Entry Long	entry	03/08/2009 15:30	990.22		
	Exit Long	Close position order	01/06/2010 15:30	1087.3	844	81935.52
19	Entry Long	entry	02/08/2010 15:30	1107.53		
	Exit Long	Close position order	01/09/2010 15:30	1049.72	831	-48040.11
20	Entry Long	entry	01/10/2010 15:30	1143.49		
	Exit Long	Close position order	01/09/2011 15:30	1219.12	760	57478.8
21	Entry Long	entry	01/11/2011 14:30	1251		
	Exit Long	Close position order	01/06/2012 15:30	1309.87	738	43446.06
22	Entry Long	entry	02/07/2012 15:30	1362.33		
	Exit Long	Close position order	01/09/2015 15:30	1970.09	711	432117.38
23	Entry Long	entry	02/11/2015 15:30	2080.76		
	Exit Long	Close position order	01/02/2016 15:30	1936.94	673	-96790.86
24	Entry Long	entry	01/04/2016 15:30	2056.62		
	Exit Long	Open				

Codice per tradingview

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//@version=3

strategy("Rendimento rolling", shorttitle = "Rendimento% rolling", overlay = false, pyramiding = 0,
default_qty_type = strategy.percent_of_equity, default_qty_value = 100)

ma = ema(close, 10)
roll = input(36)
long = crossover(close, ma)
stop = crossunder(close, ma)
strategy.entry("entry", strategy.long, when = long)
strategy.close_all(when = stop)
strat = strategy.equity
//plot(strategy.equity)
bh = (close - close[roll])/close[roll]*100
st = (strat - strat[roll])/strat[roll]*100
dato = bh
//plot(perfbh, style = columns, color = iff(perfbh>0, green, red))
plot(dato, style = columns, color = iff(dato>0, green, red))
neg = iff(dato<=0,1,0)
negativi = highest(sum(neg, 300),300)
plot(negativi, title = "n° serie negative")
```