主辦機構 Organizer:

First Computational Finance Competition

Proposal

(Max: 4 [A4] pages with single-line spacing and 11-point font)

Executive Summary of the Proposed Strategy

(e.g. The proposed strategy makes use of ….. for HK Stocks trading ……)

Description of the Trading Idea

(e.g. This trading strategy is based on the idea(s) of …….)

Methodologies and Trading Logics

(e.g. For this strategy, the ……. is going to be calculated by the …….. of HK Stocks prices……)

Implementation Details

(e.g. The core of the strategy is the determination of …….. signal …… The formula for this finding is: ……)

Backtest Result

(please provide screenshots of your backtest result in Auton)

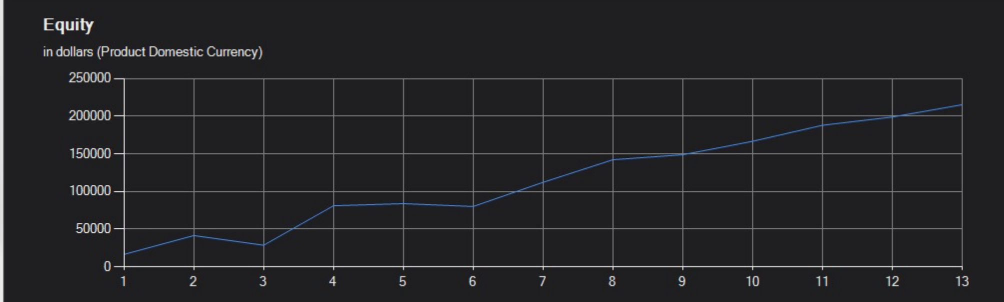
FXAlgo Backtest Report as of 1/20/2017 10:49:58 AM

Ticket	Open Time	Type	Size	Item	Price	Close Time	Close Price	Commission	Profit	Equity
1	01/11/2017 14:50:00	BUY	1	AUDJPY	85.702	01/11/2017 18:45:00	85.868	20.00	16,600.00	16,580.00
2	01/11/2017 18:45:00	BUY	1	AUDJPY	85.869	01/12/2017 00:55:00	86.032	20.00	16,300.00	41,650.00
3	01/12/2017 02:35:00	BUY	1	AUDJPY	85.583	01/12/2017 02:50:00	85.743	20.00	16,000.00	28,730.00
4	01/12/2017 03:40:00	BUY	1	AUDJPY	85.902	01/13/2017 09:00:00	86.085	20.00	18,300.00	81,210.00
5	01/11/2017 23:00:00	BUY	1	AUDJPY	85.944	01/13/2017 09:10:00	86.113	20.00	16,900.00	84,000.00
6	01/13/2017 21:30:00	BUY	1	AUDJPY	85.867	01/13/2017 23:00:00	86.026	20.00	15,900.00	80,170.00
7	01/13/2017 23:00:00	BUY	1	AUDJPY	86.027	01/19/2017 07:45:00	86.187	20.00	16,000.00	112,250.00
8	01/19/2017 07:45:00	BUY	1	AUDJPY	86.188	01/19/2017 14:45:00	86.338	20.00	15,000.00	142,330.00
9	01/13/2017 09:40:00	BUY	1	AUDJPY	86.223	01/19/2017 15:05:00	86.404	20.00	18,100.00	148,920.00
10	01/19/2017 16:00:00	BUY	1	AUDJPY	86.484	01/19/2017 17:20:00	86.663	20.00	17,900.00	166,800.00
11	01/19/2017 17:20:00	BUY	1	AUDJPY	86.664	01/19/2017 21:35:00	86.828	20.00	16,400.00	188,070.00
12	01/19/2017 21:30:00	BUY	1	AUDJPY	86.779	01/19/2017 22:10:00	86.938	20.00	15,900.00	199,060.00
13	01/20/2017 05:00:00	BUY	1	AUDJPY	86.816	01/20/2017 08:50:00	86.980	20.00	16,400.00	215,440.00

Gross Profit: **215440.00**
Profit Factor: **0.00**
Sharpe Ratio: **0.00**
Total Trade: **13.00**
Largest:
Average:
Maximum:
Maximal:
Average:

Gross Loss: **0.00**
Expected Payoff: **16572.31**
Sortino Ratio: **0.00**
Short Positions (won %): **0.00**
Profit Trade: **18280.00**
Profit Trade: **16572.31**
Consecutive Win (pips): **13 (215440.00)**
Consecutive Profit (Count): **215440.00 (13)**
Consecutive Wins: **0.00**

Total Profit: **215440.00**
Maximal Drawdown: **-12920.00**
Long Positions (won %): **100.00**
Loss Trade: **0.00**
Loss Trade: **0.00**
Consecutive Losses (pips): **0 (0.00)**
Consecutive Loss (Count): **0.00 (0)**
Consecutive Losses: **0.00**



Updated as of March 2017

Team Background

Member	Participant Name	Name of University	Student ID	Profile
1.	Chan Tai Man	The University of Hong Kong	12345678	I am a student who majored in quantitative finance. I have 1 year of algo trading experience and I have taken some courses about programming before. I am good at data analysis and financial mathematics.
2.	Wong Da Wei	The Hong Kong Polytechnic University	23456789	I am a year 3 student who is studying BBA. I am experienced in traditional trading but green in algo trading. I have studied lots of business and finance related subjects, including accounting, business economics, international finance, etc.