

Detailed report - ProBacktest

BRUK NAS Daily RSI 2 l gsh eh - Daily

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Orders list ▼

23 Apr 2025, 04:52:28

Start: 23 Apr 2025
Current: 25 Apr 2025
☐ Open positions

Orders list ▼

BRUK NAS Daily RSI 2 l gsh eh

Start: 3 Jan 2023
End: 22 Apr 2025

▼ Date	Type	Price
22 Apr 2025, 19:00:00	Buy (exit)	18,707.1
22 Apr 2025, 19:00:00	Sell (entry)	18,652.5
10 Apr 2025, 19:00:00	Buy (exit)	18,389.2
9 Apr 2025, 19:00:00	Sell (entry)	19,198.0

▼ Date	Type	Price	Qty	Value
24 Apr 2025, 19:00:00	Buy (exit)	19,297.9	1	19,297.90
23 Apr 2025, 19:00:00	Sell (entry)	18,700.6	-1	18,700.60

// Conditions to enter long positions

indicator0 = average[200]

c0 = close > indicator0*0.8

indicator1 = RSI[2]

c1 = indicator1 < 10 //vurder 5,6 ller 7 i stedet for eller i tillegg til 10, sjekk satibiliteten i årlig avkastning de siste årene

c2 = indicator1 < indicator1[1] and indicator1[1] < indicator1[2]

c3 = Volatility[15,12] >= -20

c4 = Volatility[6,7] <= 120

c9 = indicator1[1] < indicator1[2]

IF NOT LongOnMarket and c1 then

entry = close

entrydayhigh=close

BUY 100000/entry CONTRACTS AT MARKET

ENDIF

// Conditions to exit long positions

indicator10 = rsi[2](close)

stoploss = entry*0.95

c10 = indicator10 >= 75

c11 =close crosses under ExponentialAverage[297](close)

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c12 = close < stoploss
c13 = average[8] crosses under average[23]
c14 = close > entry
c15 = close > average[5]
c16 = close > high[1]
c17 = Williams[2](close) > -20
c18 = close > entrydayhigh*1.0135
//Høyest akk og Sharpe ratio uten c12.
//Ulike exits kommer nedenfor:
If LongOnMarket and c18 or c12 or c13 THEN //klassisk rei-exit
//If LongOnMarket and c12 or c13 or c18 THEN // høyest akk gir ulik
//If LongOnMarket and c10 or c12 or c13 or c18 THEN // nest høyest akk gir ulik pforil. Kjøre en variant av hver?
SELL AT MARKET
ENDIF

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//ENTRYSHORT

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c20 = RSI[2] > 90
c24 = close < average[200]
c23 = Volatility[15,12] >= -20
if c20 and c24 THEN
entry=close
sellshort 100000/entry contracts at market
ENDIF

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c30 = RSI[2] < 20
c31 = close > entry
c32 = close > entry*0.95
c33 = average[8] crosses over average[23]
c34 = close < low[1]
if c30 or c33 THEN

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exitshort at MARKET  
ENDIF
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