**Assignment** EFS -02: QUANTITATIVE STRATEGY MODELING IN EXCEL

**Note:** If there are multiple files for the assignment, please zip all the files in .zip format.

**Submitted By: Nicholas Burgess**

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| **Question:** Make sure that you complete the model discussed in the class and work on the data as provided in the “In\_Class\_EFS-02\_File” which was used in class. Check the sheet “Desired Output”. You have to calculate following values using various excel formulas discussed in the class: |

|  |  |
| --- | --- |
| Number of Long Signals | **225** |
| Number of Short Signals | **181** |
| Total number of Signals | **406** |
|  |  |
| Number of Long Signals Traded | **5** |
| Number of Short Signals Traded | **4** |
| Total number of Signals Traded | **9** |
|  |  |
| Number of Profitable Trades | **4** |
| Number of Loss Making Trades | **5** |
| Profit from Profitable Trades | **262.26** |
| Loss from loss making trades | **-57.24** |
| Total Profit | **205.03** |
|  |  |
| Average Number of Signals per Trading Hour | **13.98** |
| Average Number of Trades per Trading Hour | **0.31** |
| Average Holding Period of a Trade (in minutes) | **192** |
|  |  |
| Maximum Profit from a trade | **69.56** |
| Maximum Loss from a trade | **-11.85** |
| Average Profit (or Loss) Per Trade | **22.78** |
| Assumed Slippage (assume a value) | **1.00%** |
| Brokerage (assume a value) | **2.00%** |
| Net Profit per trade after costs | **22.10** |
| Total Net Profit after costs | **198.88** |

* Make sure that you are not doing these calculations manually. All computations need to be done using excel formulas.
* Upload your final model along with completed table of values.
* **Note:** If there is more than one file kindly zip it in .zip format.

**What If Analysis: Total Profit for Varied Levels of Stop Loss and Take Profit Triggers**

A What If analysis gave best results for a stop loss (SL) and take profit (TP) parameters of 1 and 6 respectively.

A table with numbers and numbers

Description automatically generated

**Trading Strategy Results Summary**

Using optimal stop loss and take profit parameters, where SL=1 and TP=6.

