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Strategy; THE BEST ALLOCATION FRACTION FOR POTENTIAL PROFIT STRATEGY; SELF-FINANCING RESTRICTION; MINIMAL A; ACTIONS AND POSITIONS TEST4.CPP; THE FIRST AND SECOND P&L RESERVES RULES FOR OFFSETTING POSITIONSCLASSES TRADE AND TRADES; CLASS POSITION; USING POSITION AND TRADES TEST5.CPP; CONCLUSIONS; Chapter 6: Best to Better; ALGORITHM FOR THE FIRST PROFIT-AND-LOSS RESERVE STRATEGY; ALGORITHM FOR THE SECOND P&L RESERVE STRATEGY; PROGRAM APPLYING THREE ALGORITHMS; CONCLUSIONS; Chapter 7: Direct Applications; ONLY IN THE PAST; SLEEPING BEAUTY; WAR AND PEACE; CONCLUSIONS; Chapter 8: Indicators Based on Potential Profit; PERFORMANCE MEASURES AND INDICATORS; STRATEGY EVALUATION; CONCLUSIONS; Chapter 9: Statistics of Trades and Potential Profit STATISTICAL PROPERTIES OF TRADESPROGRAM EVALUATING STRATEGY AND TRADES; CONCLUSIONS; Chapter 10: Comparing Markets; TIME FRAME AND PRICES; SELECTED CONTRACTS; DATA FILE FORMAT; RESULTS OF APPLICATION OF MAXPROF3 AND EVALUATE; MULTIMARKET POTENTIAL PROFIT ALGORITHMS; EPILOGUE; CONCLUSIONS; Bibliography and Sources; About the CD-ROM; INTRODUCTION; SYSTEM REQUIREMENTS; USING THE CD; WHAT'S ON THE CD; Index

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Sommario/riassunto

""Mr. Salov has taken one of my favorite creations - Perfect Profit - and provided an expanded description of his interpretation of it and put it in your hands with the included software. Like I said fifteen years ago, Perfect Profit is an important tool for the trading system developer. See for yourself.""-Robert Pardo, President, Pardo Capital Limited ""A very in-depth reference for programmers that should serve well into the future. The code herein lends itself well to other syntactically similar programming languages such as Java, PHP, and C#.""-Ralph Vince The goal of trading

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