

# Designing Automated Trading Systems for Commodity Trading – Practical Aspects

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**Abstract.** Practical application of automated trading system requires extensive testing and background knowledge of principles of used tools. Especially technical analysis indicators, which are considered to be basic instrument for designing automated (mechanical) trading systems, may be optimized or modified to serve individual trader's needs. Also, each market environment is specific and identical indicators work differently and with various results in different markets. This chapter is focused on testing and optimization of technical analysis tools from the perspective of designing automated trading system for small speculator use on commodity markets, as well as testing of application of selected exit strategies on automated trading system's performance.

**Keywords.** Automated trading system, commodity, futures, trading, mechanical trading.

## Introduction

Futures trading is considered to be one of the most risky and profitable form of investing, both at the same time. It is a fact that governing principles of trading with stocks or options, for example, are not so different. Tools, data, platforms and even trading strategies may be similar or possibly the same. The major difference here is combination of very quick trading (fast decision making) and leverage effect. This magnifies advantages of automated trading systems' application, as they allow trader to concentrate more on details of trade and ease his/her workload.

This chapter is focused on optimizing system's performance and risk management features of automated trading systems (ATS). All test results presented in this text were made on real, reliable, high-quality commodity data.

The problem domain will be studied from the perspective of a small speculator. This approach allows freedom of choice when strategy is selected or indicator modified. Also, it maximizes potential of ATS use, because individual trader is completely dependent on his/her own limited sources and personal abilities.

Chapter is divided into two main parts. First part will be focused on optimizing technical indicator's performance, second part will be related to the area of risk management, specifically testing of selected exit strategies and evaluating their performance on selected markets.

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## **Table of Contents Practical Aspects Of Trading With The U S S R**

1. Understanding the eBook Practical Aspects Of Trading With The U S S R
  - The Rise of Digital Reading Practical Aspects Of Trading With The U S S R
  - Advantages of eBooks Over Traditional Books
2. Identifying Practical Aspects Of Trading With The U S S R
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Practical Aspects Of Trading With The U S S R
  - User-Friendly Interface
4. Exploring eBook Recommendations from Practical Aspects Of Trading With The U S S R
  - Personalized Recommendations
  - Practical Aspects Of Trading With The U S S R User Reviews and Ratings
  - Practical Aspects Of Trading With The U S S R and Bestseller Lists
5. Accessing Practical Aspects Of Trading With The U S S R Free and Paid eBooks

- Practical Aspects Of Trading With The U S S R Public Domain eBooks
  - Practical Aspects Of Trading With The U S S R eBook Subscription Services
  - Practical Aspects Of Trading With The U S S R Budget-Friendly Options
6. Navigating Practical Aspects Of Trading With The U S S R eBook Formats
    - ePub, PDF, MOBI, and More
    - Practical Aspects Of Trading With The U S S R Compatibility with Devices
    - Practical Aspects Of Trading With The U S S R Enhanced eBook Features
  7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of Practical Aspects Of Trading With The U S S R
    - Highlighting and Note-Taking Practical Aspects Of Trading With The U S S R
    - Interactive Elements Practical Aspects Of Trading With The U S S R
  8. Staying Engaged with Practical Aspects Of Trading With The U S S R
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Practical Aspects Of Trading With The U S S R
  9. Balancing eBooks and Physical Books Practical Aspects Of Trading With The U S S R
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Practical Aspects Of Trading With The U S S R
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Practical Aspects Of Trading With The U S S R
    - Setting Reading Goals Practical Aspects Of Trading With The U S S R
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Practical Aspects Of Trading With The U S S R
    - Fact-Checking eBook Content of Practical Aspects Of Trading With The U S S R
    - Distinguishing Credible Sources
  13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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