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# Create Your Own Trading Strategy without Curve Fitting

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DaveMabe.com

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### Variability in Trader Performance:

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As with all investments, your capital is at risk

# Create Your Own Trading Strategy without Curve Fitting

Dave Mabe  
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# Dave Mabe

- Systematic day trader since 2005
- Currently trading 30+ proprietary strategies every day
- Founder of MabeKit - the #1 strategy optimizer and automation tool for systematic traders
- Host of Line Your Own Pockets podcast
- Former CTO of Trade-Ideas (and FWIW a life-long round earther 😊)
- On a mission to turn 10,000 hobbyists into full-time traders doing it for a living

# The Core Problem: Right System, Wrong Trades

- Two traders using the same system get different results - why?
- One of them is better at skipping the bad trades
- The other is hitting foul balls

# The Right Starting Point - Start Wide, Then Refine

- Begin with a working idea - and loosen the filters to widen the net
- The idea for the signal is NOT the hard part

# What is Optimization?

- Which trades in the system should you skip?
- Every successful intraday runner has an opening range breakout (ORB)
- But that doesn't imply that you should take every ORB!
- Optimization tells you which rules to apply
- Which ORBs to trade and which ones to skip

# Columns Are the Key

- Examples: Gap Percent, Relative Volume, Price, Yesterday's Range
- Anything that describes recent action
- Build your column library that you can apply to ANY strategy idea

# MabeKit - Strategy Cruncher

- Example report demo
- “This past weekend I was able to take one system from idea to backtesting to preparing it for live trading in one day, that's not something I would've been able to do without MabeKit.” - Finith J.

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# Risk of Curve Fitting is Reduced

- You'll apply fewer, but more predictive rules
- Fewer foul balls, more base hits

# Questions?

Free 6 day email course on backtesting:

<https://betterbacktesting.com>

Email: [dave@davemabe.com](mailto:dave@davemabe.com)