

Lay Short Odds (Pre-Off Scalping)

Description

The strategy will aim to profit based on over-priced selections, which may be liable to drift in price from the hour prior to the start to the actual event start time. All positions will be closed prior to the start time, and hedged out fully.

Conditions

Market

The race will be for all UK, Ireland and N Ireland markets

Selection

The Race Type will include all markets except A/W

The Pace Racing of the horse must have a value between 0 and 8

The horse must have the lowest odds in the market

Position Sizing

The balance will open at £1,000 and is not compounded

Positions are always flat stake of £200 liability per trade

Entry price odds will be between 1.2-4

Assume 2% commission

Trade Entry Conditions

The entry position will be a lay bet

The entry will be opened 60 minutes before the race start time

Only one selection in the market may have a position

Trade Exit Conditions

Close the trade once it has moved 20 pips in favour of the back bet (steamer)

Close the trade once it has moved 10 pips in the opposite direction to the back bet (drifter)

Close the trade if not closed by profit/loss before the official start time

To Do

Resolve issues with BTC daily qualifiers

Complete Bet Angel strategy

Use Bet Angel excel integration for selection refinement + price action logging

Complete 2 weeks demo forward testing

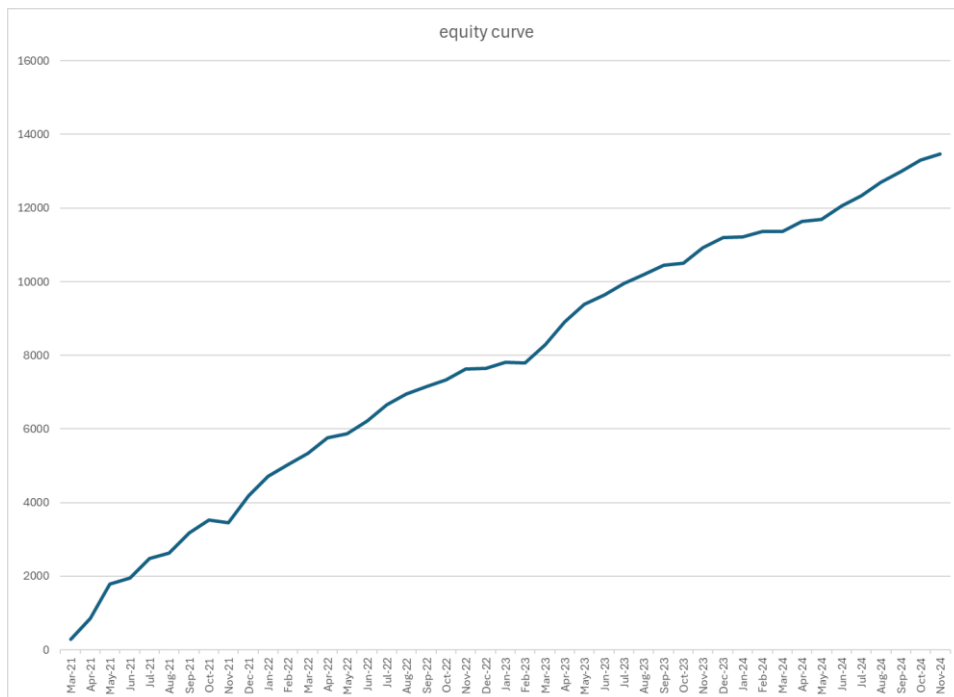
Complete 4 weeks low stakes forward testing

Migrate strategy to Python and Lambda / Functions

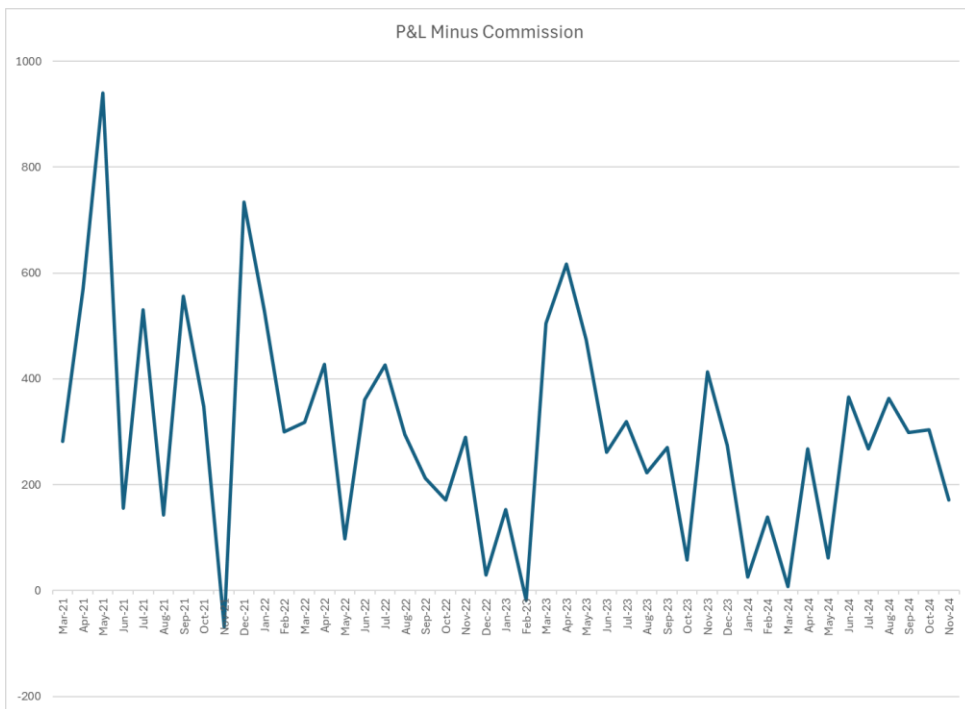
Backtesting Results

Total number of trades in backtest	2999
Strike Rare / Breakeven Strike Rate	1.249
Average monthly P&L minus Commission	£299.35
Average monthly ROI	1.09
Average monthly Strike Rate	55.1
Average Risk Reward Ratio	2.35
Average monthly Number of Trades	67
Average monthly Expected Value	5.19
Average monthly Win (profit per trade)	£25.74
Average monthly Loss (loss per trade)	£19.94
Average monthly Longest Win Streak	6.18
Average monthly Longest Losing Streak	4.6
Largest drawdown	£359.55
Largest drawdown with recovery (# of trades)	111

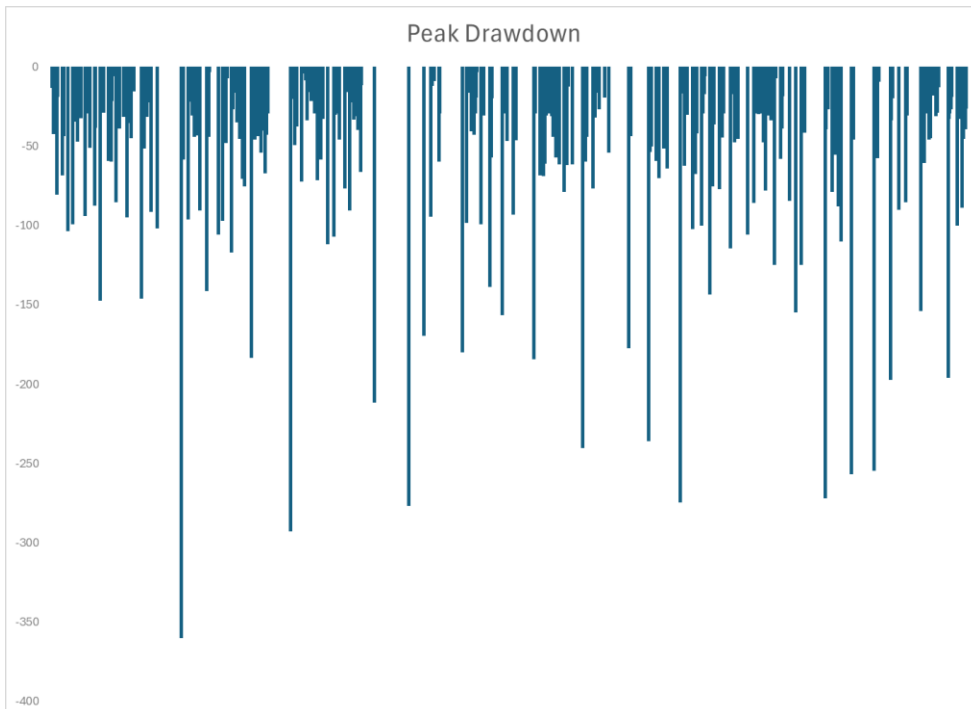
Equity Curve



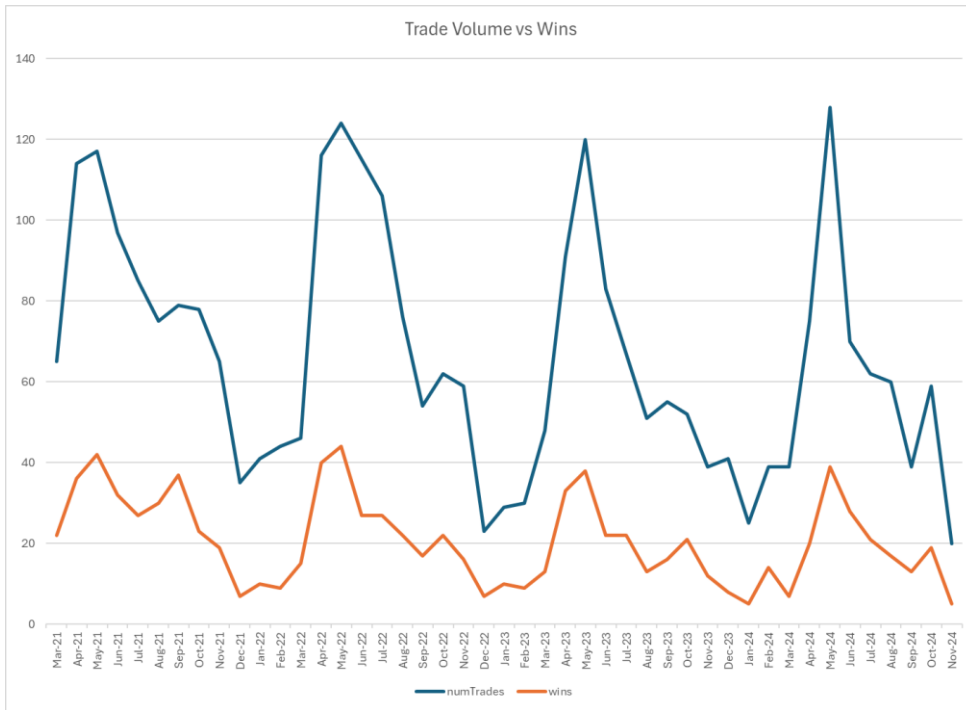
Monthly P&L



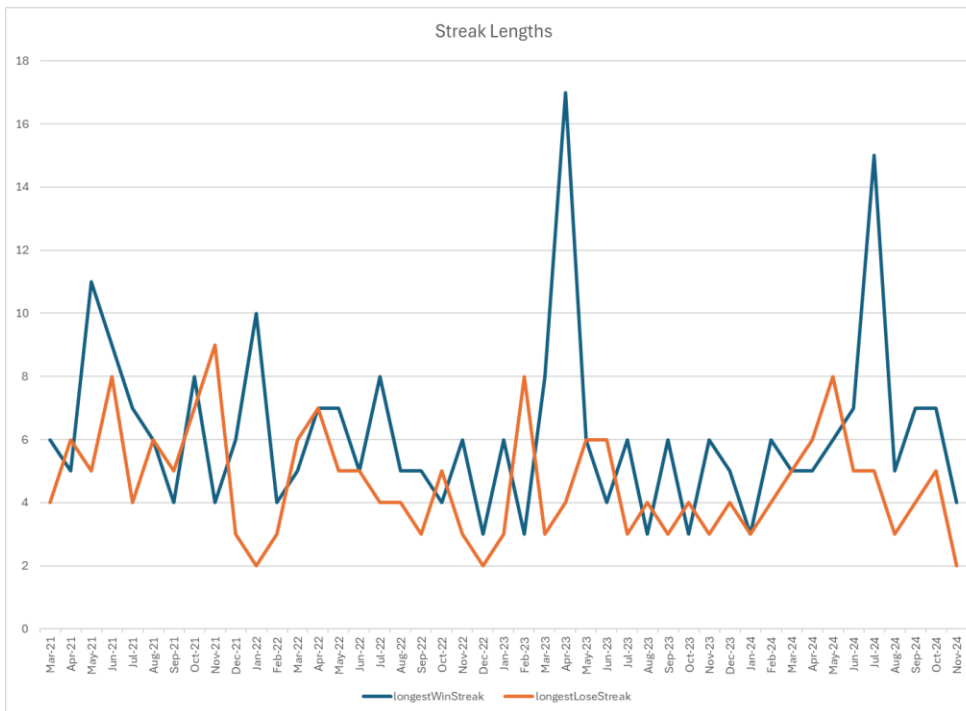
Peak Drawdown



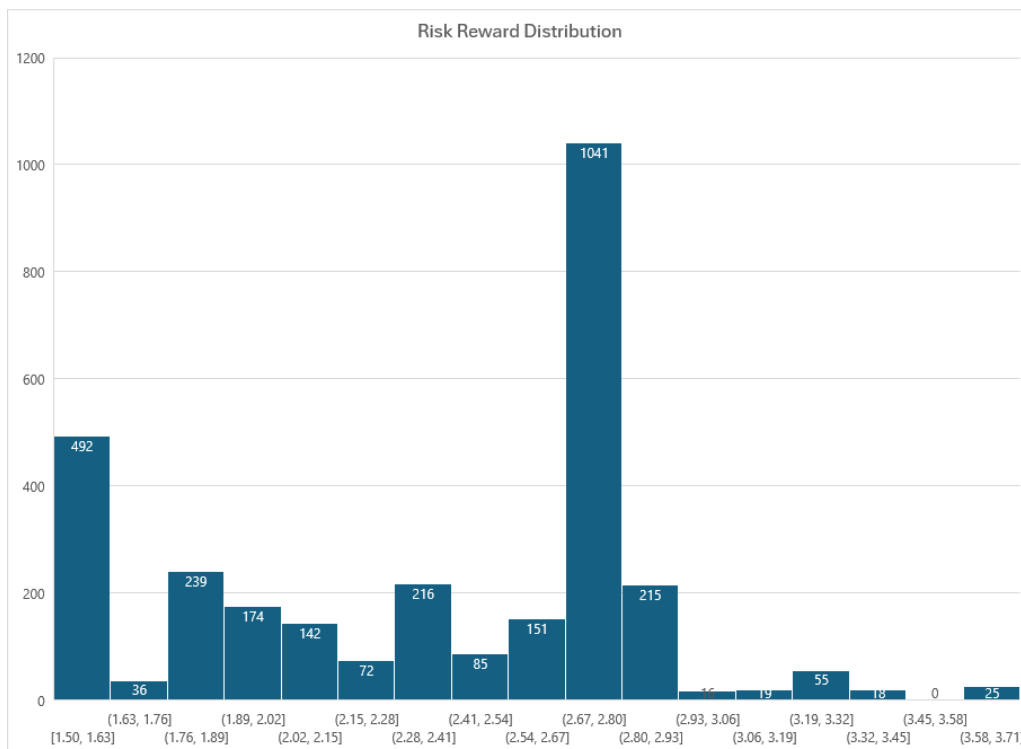
Trade volume vs Wins



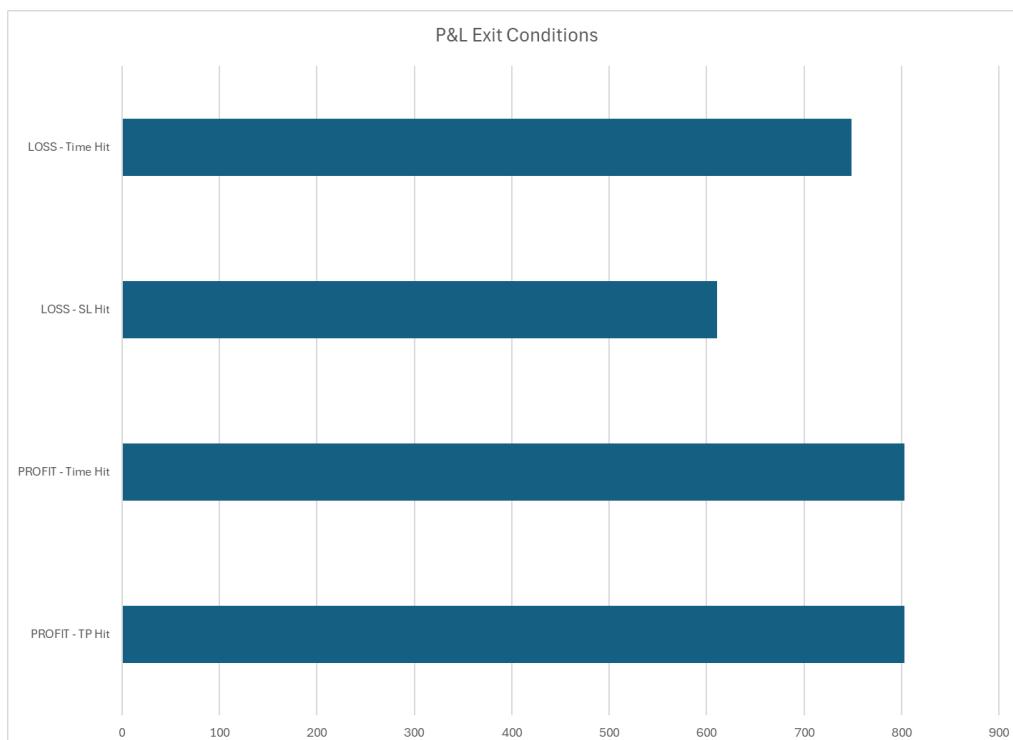
Win/Loss Streak Lengths



Risk Reward Distribution



Trade Exit Conditions



BTC Strategy

NAME	NOTES	RATING	CREATED ↓	VERSION	EXTERNAL ID
1. LAY SWING THE FAV PRE-OFF					
Straight Back Example		3.2	2024-11-04	1	

2 Horse Selection Rules

Match type:

Choose a rule:

Course:

Rule Type:
 Race Type:

Rule Type:
 Race Rating:

Rule Type:
 Operator:
 Compare To:
 Multiplier:

3 Betting Rules

- PLACE YOUR BETS
- CLOSE YOUR TRADES
- BUILD YOUR BANK
- CUSTOMISE RESULTS

Bet Side	Lay
Entry Price	Between 1.2 and 4
Betting Window	Between 01:00:00 before official race start and official race start
Number Of Qualifiers	Ignore races if the number of qualifiers is outside a range
Min	<input type="text" value="1"/> ×
Max	<input type="text" value="1"/> ×
<input checked="" type="checkbox"/> Selections & Prices	
Traded Amount	No restriction
Favourites	No restriction
Outsiders	No restriction
Favourite Prices	No restriction

3 Betting Rules

- PLACE YOUR BETS
- CLOSE YOUR TRADES
- BUILD YOUR BANK
- CUSTOMISE RESULTS

Exit Price	Back at 15 ticks, stop loss at 10 ticks
Exit Time	Exit by official race start

3 Betting Rules

- [PLACE YOUR BETS](#)
- [CLOSE YOUR TRADES](#)
- [BUILD YOUR BANK](#)
- [CUSTOMISE RESULTS](#)

Bank	£1000.0
Staking Configure your staking plan	
Staking Plan	
Flat Stakes	
Stake Type	
Stake	
Stake Distribution	
Fixed	
£ 200	
Commission	2%
Exit Type	Hedge

4 Strategy Results

Rating

★★★★☆

- Profit factor: 111
- Risk/reward ratio: 9
- Expectation score: 6.24

Profit

£13471.37

- Avg profit/trade: £4.06
- Avg win: £10.08
- Avg loss: £1.01

ROI

0.96%

- Biggest win: £200
- Biggest loss: £10.01
- Max drawdown: £1.01

Strike rate

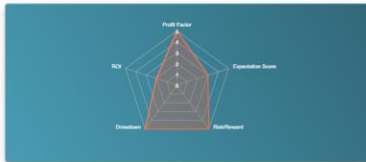
55%

- Number of trades: 216
- Longest win streak: 17
- Longest loss streak: 7
- Break-even strike rate: 44.80%

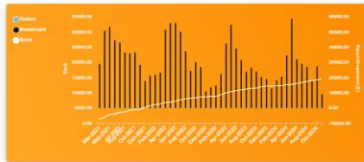
Expected Value

£4.77

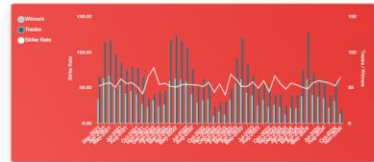
- Avg. MFE: 0.44%
- Avg. MAE: 0.96%
- Avg. Holding Time: 10m 50s
- Avg. Odds: 1.11



Rating Breakdown



Cashflow



Volume