



Trading Strategy Manager

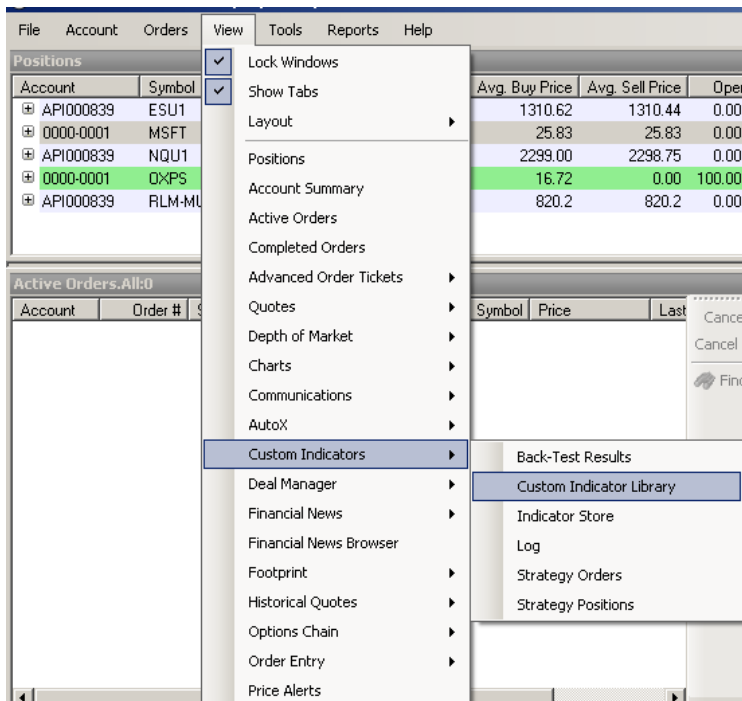
Import a strategy and applying to the
chart for Auto Execution

January 30, 2012

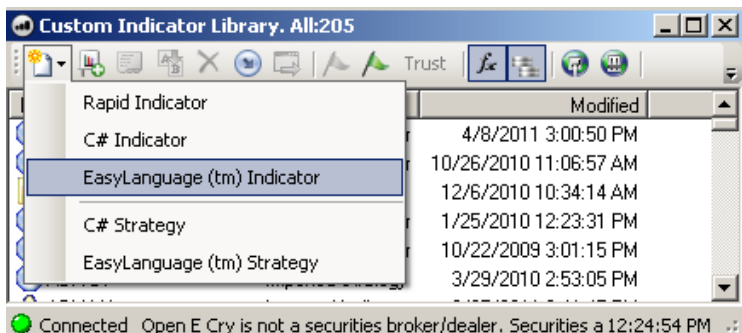
Import Strategy

OEC Trader allows C# coded or EasyLanguage™ strategies. To import a strategy, follow the seven steps listed below.

1. Go to **View > Custom Indicators > Custom Indicator Library**:



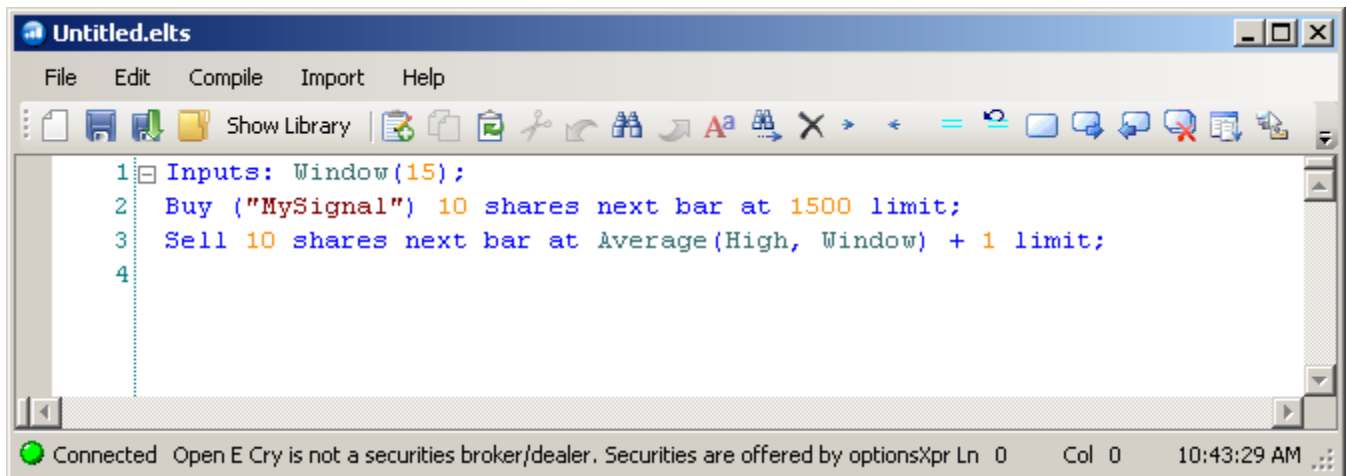
2. To create a new strategy, select the appropriate strategy type, C# or EasyLanguage:



3a. Clear any code that may be present and paste your code or build your code in this editor window. For assistance in writing TradeStation® EasyLanguage, refer to the following documents:

- http://www.tradestation.com/~media/Files/TradeStation/Education/University/School%20of%20EasyLanguage/Books/EL_FunctionsAndReservedWords_Ref.ashx
- http://www.tradestation.com/~media/Files/TradeStation/Education/University/School%20of%20EasyLanguage/Books/EL_Essentials.ashx

Below is an EasyLanguage strategy sample:



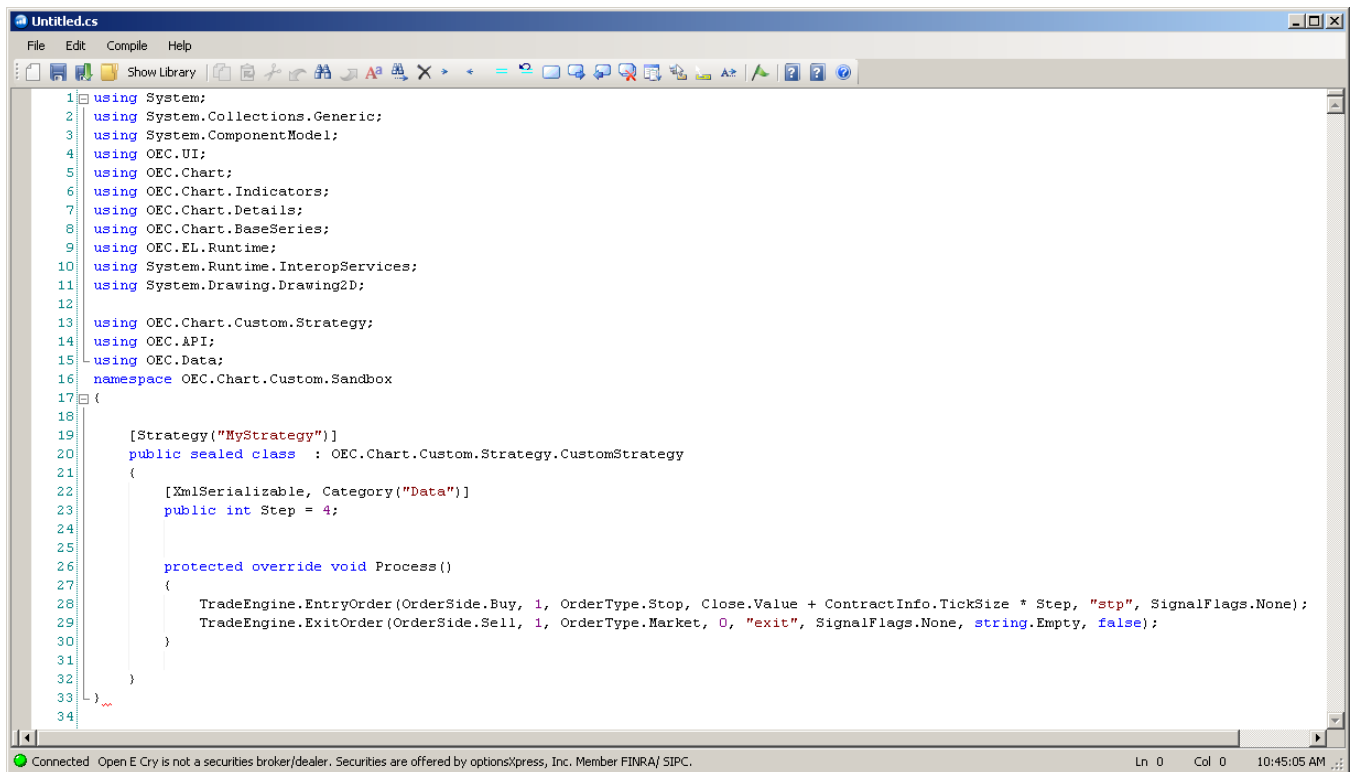
```
1 Inputs: Window(15);
2 Buy ("MySignal") 10 shares next bar at 1500 limit;
3 Sell 10 shares next bar at Average(High, Window) + 1 limit;
4
```

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3b. For assistance in writing C# code, click on the icon on far right called “Context Help” or review the following MSDN links:

- <http://msdn2.microsoft.com/en-us/vcsharp/default.aspx>
- <http://msdn.microsoft.com/en-us/library/default.aspx>

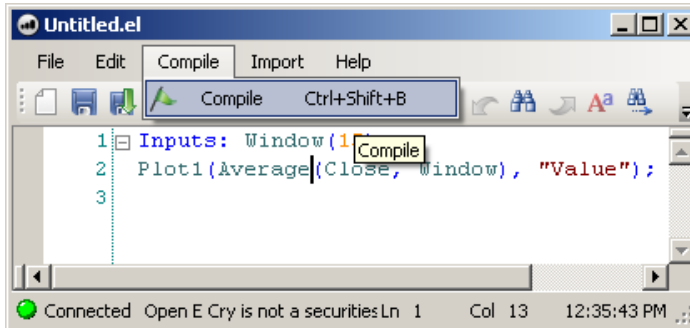
Below is a C# sample:



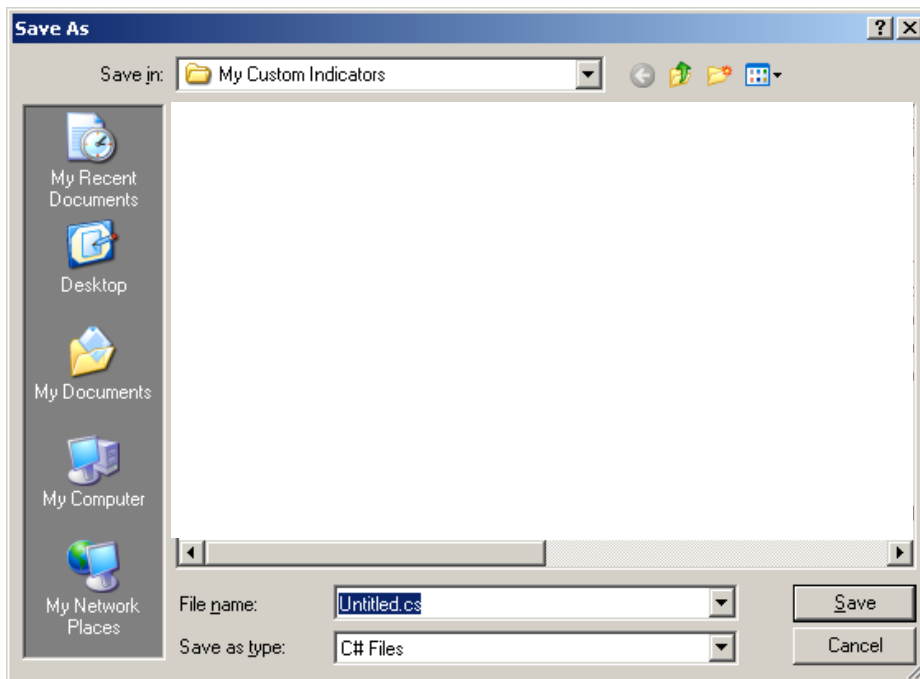
```
1 using System;
2 using System.Collections.Generic;
3 using System.ComponentModel;
4 using OEC.UI;
5 using OEC.Chart;
6 using OEC.Chart.Indicators;
7 using OEC.Chart.Details;
8 using OEC.Chart.BaseSeries;
9 using OEC.EL.Runtime;
10 using System.Runtime.InteropServices;
11 using System.Drawing.Drawing2D;
12
13 using OEC.Chart.Custom.Strategy;
14 using OEC.API;
15 using OEC.Data;
16 namespace OEC.Chart.Custom.Sandbox
17 {
18
19     [Strategy("MyStrategy")]
20     public sealed class : OEC.Chart.Custom.Strategy.CustomStrategy
21     {
22         [XmlSerializable, Category("Data")]
23         public int Step = 4;
24
25
26         protected override void Process()
27         {
28             TradeEngine.EntryOrder(OrderSide.Buy, 1, OrderType.Stop, Close.Value + ContractInfo.TickSize * Step, "stp", SignalFlags.None);
29             TradeEngine.ExitOrder(OrderSide.Sell, 1, OrderType.Market, 0, "exit", SignalFlags.None, string.Empty, false);
30         }
31     }
32 }
33
34
```

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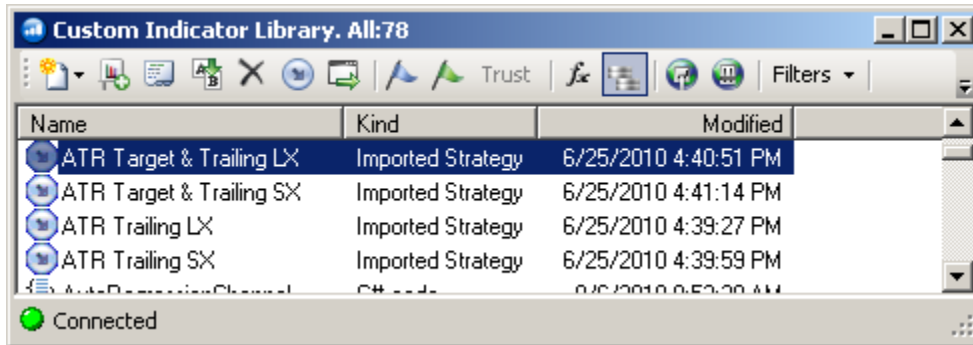
4. Go to **Compile > Compile**:



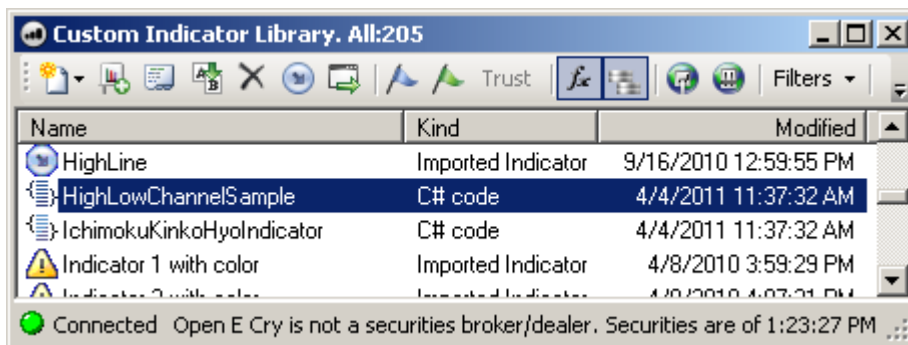
5. When compiling, strategies will go into an import folder, save them in this folder so they will appear in OEC Trader.



- Once imported successfully, the EasyLanguage strategy will appear with a blue arrow icon pointing down and to the right:

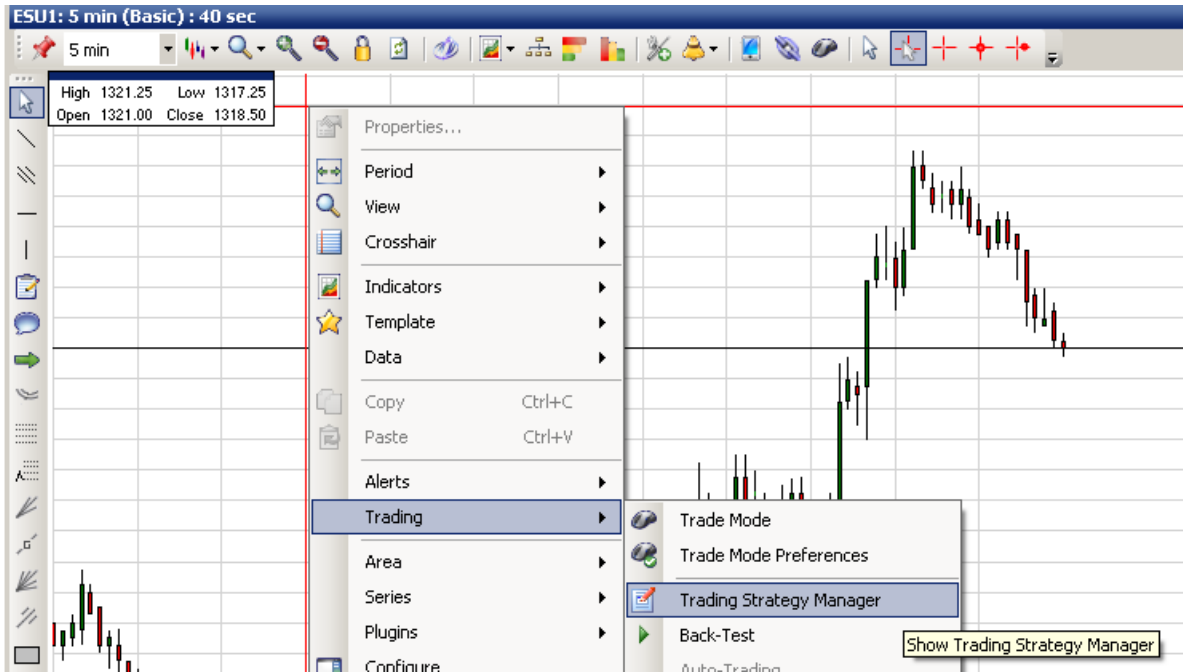


- If C# code is correctly compiled, you will see an icon with two brackets with horizontal lines in between:

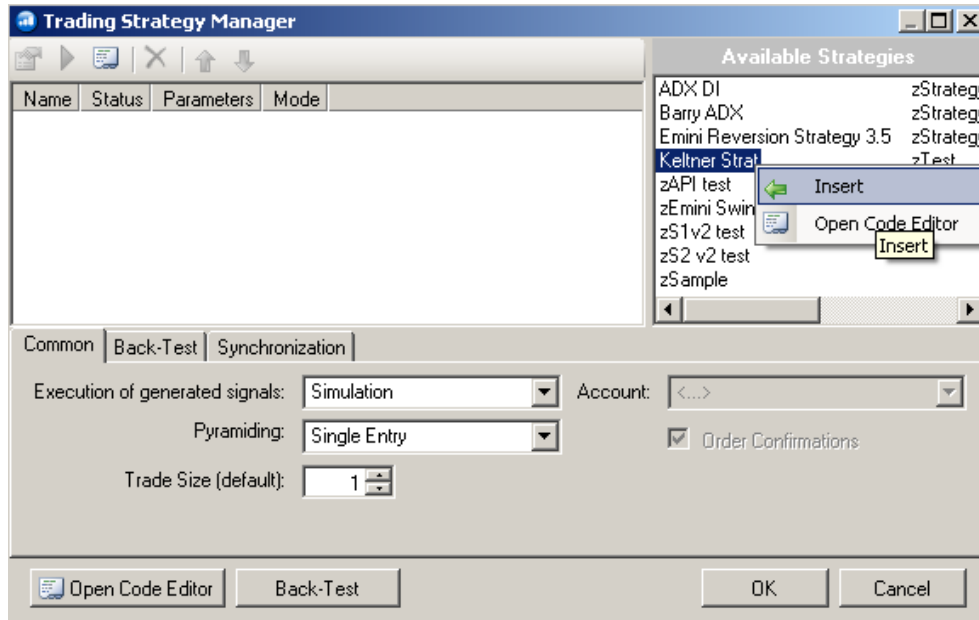


Applying Strategies:

To add the strategy, right click in the Chart and go to **Trading > Trading Strategy Manager**:



Drag your strategy from the “**Available Strategies**” list over to the left column to select your strategy OR right click on the strategy and select “**Insert**”:

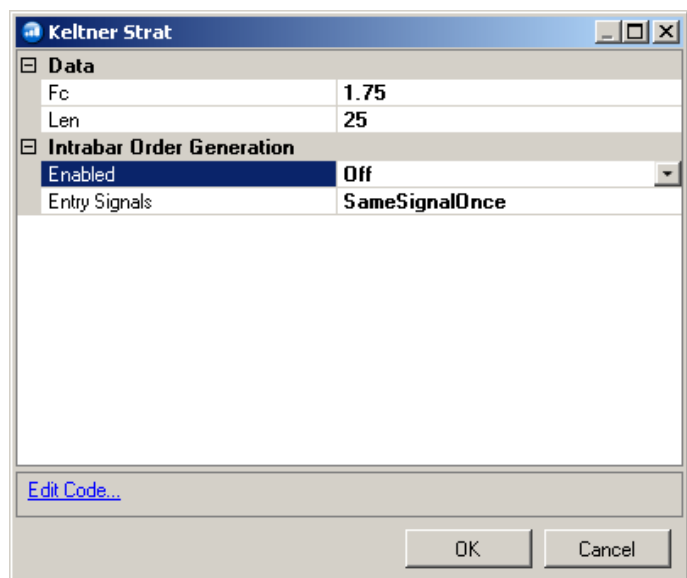


A properties box will appear, adjust any settings if needed. **Intrabar Order Generation** allows trades to occur within the bar, select one of the available **Entry signals**.

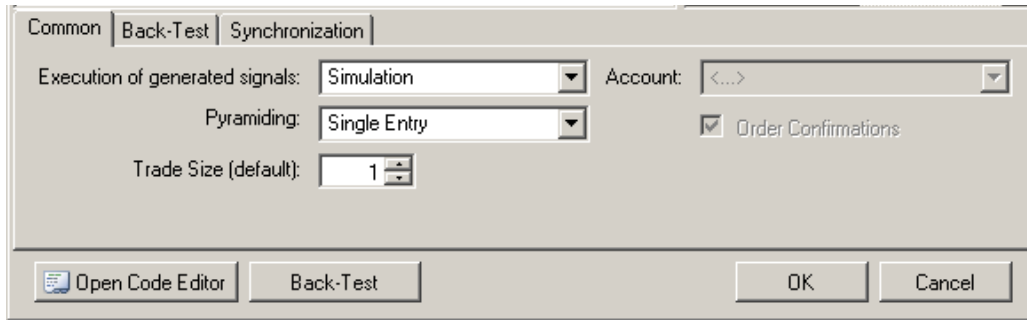
Same Signal Once – limit entries from same signal in this strategy and exits from same signal in this strategy to once per bar.

All Signal Once – limit entries from all signals in this strategy and exits from all signals in this strategy to once per bar

No Limits – Allow any entry from this strategy and any exit from this strategy to occur multiple times per bar.



Select **Simulation** to test first, or select **Server** for live trading, then select the appropriate account number (if you have more than one) and uncheck order confirmations if you want the trades to execute without user confirmation.

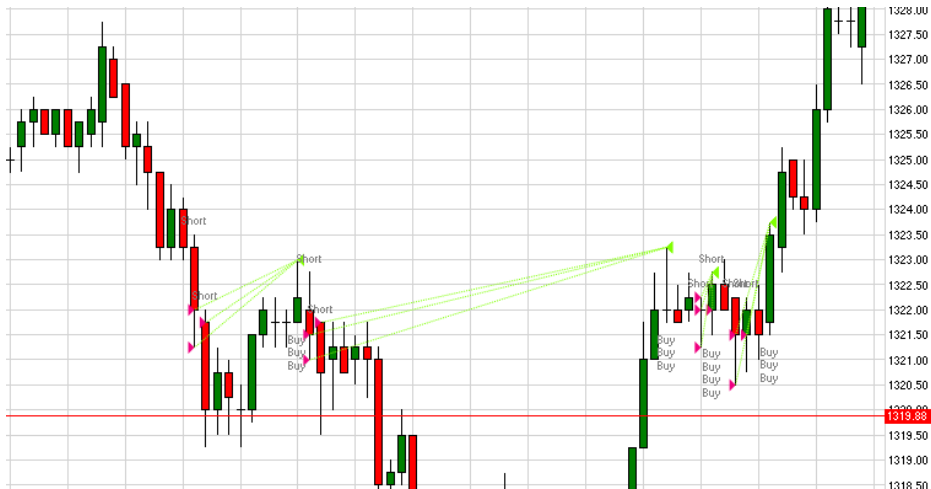


Pyramiding explained:

Single Entry – Opening a new position cannot occur until the position has been closed.



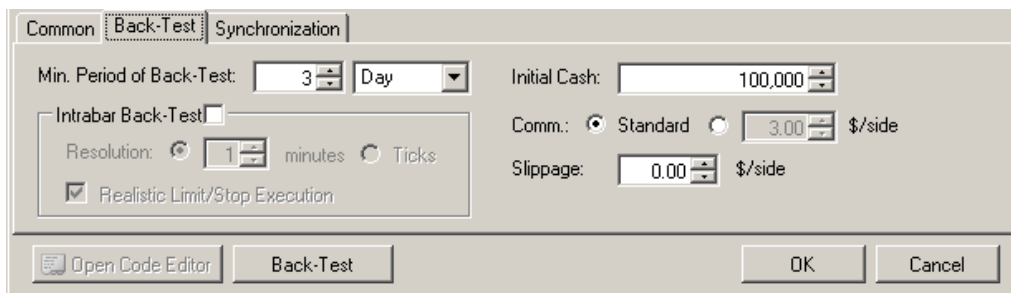
One Entry for Each Signal – Adding to current position may occur if from different signal. So, if BUY1 was a signal and BUY2 was another signal, both would execute. If BUY1 was sent again, but was not closed out, it will be ignored.



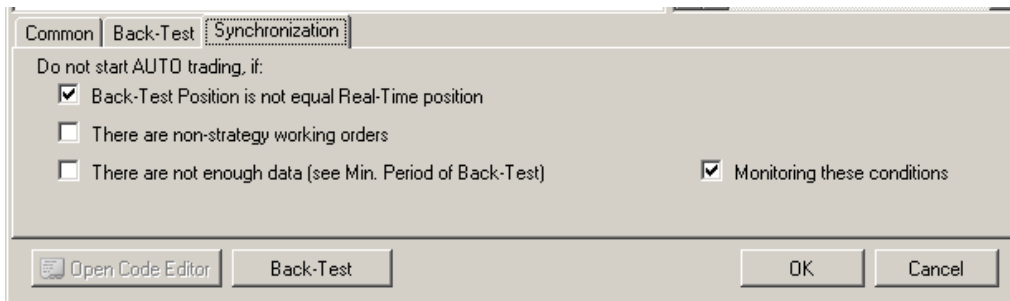
Multiple Entries - Multiple entries can occur, in and out as much without limits, every signal will be executed.

Auto Trade Settings:

The number of days used, initial cash balance, commission per side, and slippage can be set for the back-test.



In the Synchronization tab, Auto Trading can be halted unless certain conditions are true. If Back-Test position is long one contract but real-time position is short one contract, then Auto Trading will be postponed until the position agrees. Auto Trading can also be halted if other orders are placed in same account that are not related to auto execution or is there is not sufficient amount of data, as defined by Back-Testing tab. Monitoring these conditions will continually watch if these conditions apply.



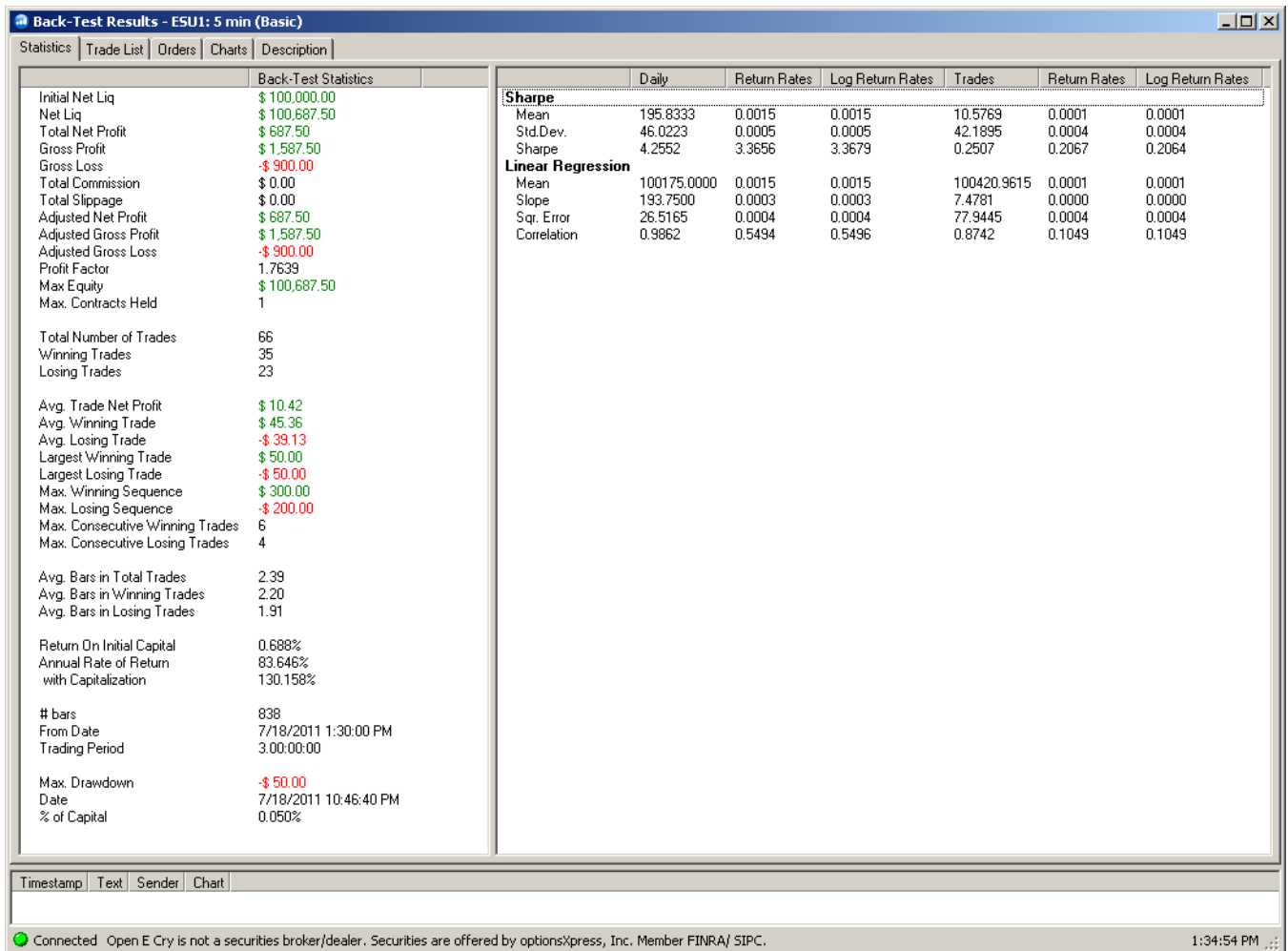
Once strategy has been enabled, you will see **AUTO** on the bottom right of the chart.



Back-Testing Strategies:

To view back test results, either click on **Back Test** button in Trading Strategy Manager or right click in chart and go to **Trading > Back Test**

The first tab will display statistics:



Back-Test Statistics		Performance Metrics					
		Daily	Return Rates	Log Return Rates	Trades	Return Rates	Log Return Rates
Initial Net Liq	\$ 100,000.00	Sharpe					
Net Liq	\$ 100,687.50	Mean	195.8333	0.0015	0.0015	10.5769	0.0001
Total Net Profit	\$ 687.50	Std.Dev.	46.0223	0.0005	0.0005	42.1895	0.0004
Gross Profit	\$ 1,587.50	Sharpe	4.2552	3.3656	3.3679	0.2507	0.2067
Gross Loss	-\$ 900.00	Linear Regression					
Total Commission	\$ 0.00	Mean	100175.0000	0.0015	0.0015	100420.9615	0.0001
Total Slippage	\$ 0.00	Slope	193.7500	0.0003	0.0003	7.4781	0.0000
Adjusted Net Profit	\$ 687.50	Sqr. Error	26.5165	0.0004	0.0004	77.9445	0.0004
Adjusted Gross Profit	\$ 1,587.50	Correlation	0.9862	0.5494	0.5496	0.8742	0.1049
Adjusted Gross Loss	-\$ 900.00						
Profit Factor	1.7639						
Max Equity	\$ 100,687.50						
Max. Contracts Held	1						
Total Number of Trades		66					
Winning Trades		35					
Losing Trades		23					
Avg. Trade Net Profit		\$ 10.42					
Avg. Winning Trade		\$ 45.36					
Avg. Losing Trade		-\$ 39.13					
Largest Winning Trade		\$ 50.00					
Largest Losing Trade		-\$ 50.00					
Max. Winning Sequence		\$ 300.00					
Max. Losing Sequence		-\$ 200.00					
Max. Consecutive Winning Trades		6					
Max. Consecutive Losing Trades		4					
Avg. Bars in Total Trades		2.39					
Avg. Bars in Winning Trades		2.20					
Avg. Bars in Losing Trades		1.91					
Return On Initial Capital		0.688%					
Annual Rate of Return with Capitalization		83.646%					
# bars		838					
From Date		7/18/2011 1:30:00 PM					
Trading Period		3:00:00:00					
Max. Drawdown		-\$ 50.00					
Date		7/18/2011 10:46:40 PM					
% of Capital		0.050%					

Timestamp | Text | Sender | Chart

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The second tab will display a list of trades, each line will display what time in and when out of position, the amount of gain or loss from trade, and other details. Canceled orders would not appear in list.

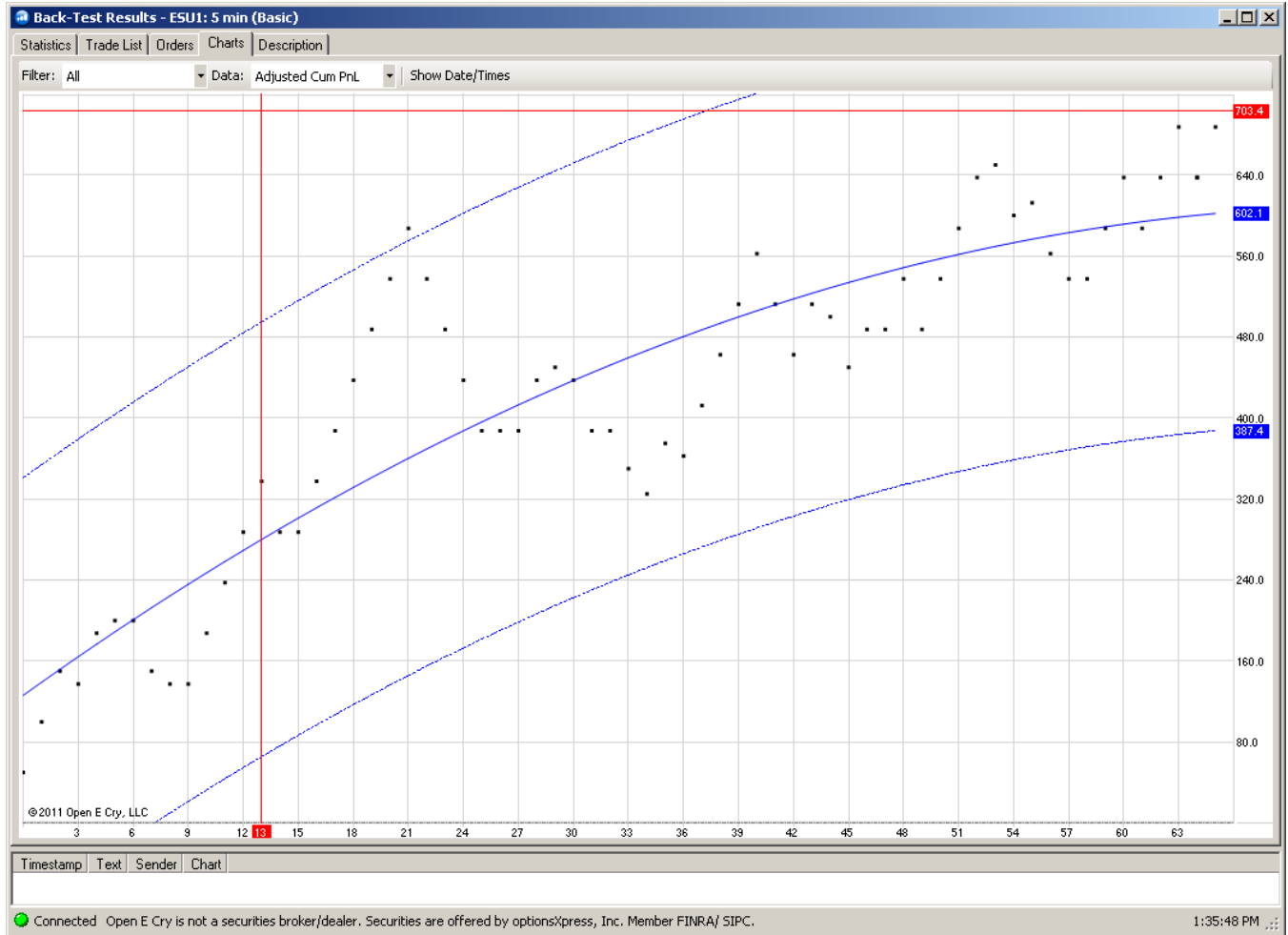
Back-Test Results - ESU1: 5 min (Basic)																
Statistics Trade List Orders Charts Description																
#	Entry	Entry #	Entry Time	Exit Time	Exit	Exit #	Duration	# of Bars	Entry Price	Exit Price	P&L	Cum. P&L	% P&L	Drawdown	Comm.	Traded Qty
1	Buy	1	7/18/2011 1:30:00 PM	7/18/2011 1:33:20 PM	Profit	2	00:03:20	1	1295.00	1296.00	\$50.00	\$50.00	0.050%	-\$12.50	\$0.00	2
2	Buy	4	7/18/2011 1:35:00 PM	7/18/2011 1:38:20 PM	Profit	5	00:03:20	1	1296.50	1297.50	\$50.00	\$100.00	0.050%	-\$37.50	\$0.00	2
3	Buy	7	7/18/2011 2:45:00 PM	7/18/2011 2:58:20 PM	Profit	8	00:13:20	3	1297.75	1298.75	\$50.00	\$150.00	0.050%	-\$37.50	\$0.00	2
4	Buy	10	7/18/2011 6:45:00 PM	7/18/2011 6:50:00 PM	Sell	13	00:05:00	2	1300.50	1300.25	-\$12.50	\$137.50	-0.012%	-\$12.50	\$0.00	2
5	Buy	14	7/18/2011 7:15:00 PM	7/18/2011 7:48:20 PM	Profit	15	00:33:20	7	1301.25	1302.25	\$50.00	\$187.50	0.050%	-\$25.00	\$0.00	2
6	Buy	17	7/18/2011 9:45:00 PM	7/18/2011 9:50:00 PM	Sell	20	00:05:00	2	1302.75	1303.00	\$12.50	\$200.00	0.012%	-\$12.50	\$0.00	2
7	Buy	21	7/18/2011 10:15:00 PM	7/18/2011 10:30:00 PM	Sell	24	00:15:00	4	1303.25	1303.25	\$0.00	\$200.00	0.000%	-\$25.00	\$0.00	2
8	Buy	25	7/18/2011 10:35:00 PM	7/18/2011 10:46:40 PM	Stop Loss	27	00:11:40	3	1303.50	1302.50	-\$50.00	\$150.00	-0.050%	-\$50.00	\$0.00	2
9	Buy	28	7/18/2011 11:45:00 PM	7/18/2011 11:55:00 PM	Sell	31	00:10:00	3	1304.00	1303.75	-\$12.50	\$137.50	-0.012%	-\$25.00	\$0.00	2
10	Buy	32	7/19/2011 1:35:00 AM	7/19/2011 1:40:00 AM	Sell	35	00:05:00	2	1304.25	1304.25	\$0.00	\$137.50	0.000%	\$0.00	\$0.00	2
11	Buy	36	7/19/2011 2:20:00 AM	7/19/2011 2:28:20 AM	Profit	37	00:08:20	2	1303.25	1304.25	\$50.00	\$187.50	0.050%	-\$25.00	\$0.00	2
12	Buy	39	7/19/2011 2:35:00 AM	7/19/2011 2:53:20 AM	Profit	40	00:18:20	4	1304.50	1305.50	\$50.00	\$237.50	0.050%	-\$25.00	\$0.00	2
13	Buy	42	7/19/2011 6:10:00 AM	7/19/2011 6:18:20 AM	Profit	43	00:08:20	2	1309.50	1310.50	\$50.00	\$287.50	0.050%	-\$25.00	\$0.00	2
14	Buy	45	7/19/2011 7:00:00 AM	7/19/2011 7:03:20 AM	Profit	46	00:03:20	1	1309.00	1310.00	\$50.00	\$337.50	0.050%	\$0.00	\$0.00	2
15	Buy	48	7/19/2011 7:30:00 AM	7/19/2011 7:33:20 AM	Stop Loss	50	00:03:20	1	1309.50	1308.50	-\$50.00	\$287.50	-0.050%	-\$50.00	\$0.00	2
16	Buy	51	7/19/2011 7:45:00 AM	7/19/2011 7:50:00 AM	Sell	54	00:05:00	2	1308.50	1308.50	\$0.00	\$287.50	0.000%	-\$25.00	\$0.00	2
17	Buy	55	7/19/2011 8:05:00 AM	7/19/2011 8:08:20 AM	Profit	56	00:03:20	1	1305.75	1306.75	\$50.00	\$337.50	0.050%	\$0.00	\$0.00	2
18	Buy	58	7/19/2011 8:15:00 AM	7/19/2011 8:18:20 AM	Profit	59	00:03:20	1	1307.50	1308.50	\$50.00	\$387.50	0.050%	-\$12.50	\$0.00	2
19	Buy	61	7/19/2011 8:30:00 AM	7/19/2011 8:33:20 AM	Profit	62	00:03:20	1	1308.00	1309.00	\$50.00	\$437.50	0.050%	\$0.00	\$0.00	2
20	Buy	64	7/19/2011 8:40:00 AM	7/19/2011 8:48:20 AM	Profit	65	00:08:20	2	1310.00	1311.00	\$50.00	\$487.50	0.050%	-\$37.50	\$0.00	2
21	Buy	67	7/19/2011 9:30:00 AM	7/19/2011 9:33:20 AM	Profit	68	00:03:20	1	1308.50	1309.50	\$50.00	\$537.50	0.050%	-\$12.50	\$0.00	2
22	Buy	70	7/19/2011 9:40:00 AM	7/19/2011 9:43:20 AM	Profit	71	00:03:20	1	1313.25	1314.25	\$50.00	\$587.50	0.050%	\$0.00	\$0.00	2
23	Buy	73	7/19/2011 11:35:00 AM	7/19/2011 11:38:20 AM	Stop Loss	75	00:03:20	1	1313.25	1312.25	-\$50.00	\$537.50	-0.050%	-\$50.00	\$0.00	2
24	Buy	76	7/19/2011 12:40:00 PM	7/19/2011 12:43:20 PM	Stop Loss	78	00:03:20	1	1313.50	1312.50	-\$50.00	\$487.50	-0.050%	-\$50.00	\$0.00	2
25	Buy	79	7/19/2011 1:00:00 PM	7/19/2011 1:03:20 PM	Stop Loss	81	00:03:20	1	1313.50	1312.50	-\$50.00	\$437.50	-0.050%	-\$50.00	\$0.00	2
26	Buy	82	7/19/2011 1:20:00 PM	7/19/2011 1:23:20 PM	Stop Loss	84	00:03:20	1	1314.50	1313.50	-\$50.00	\$387.50	-0.050%	-\$50.00	\$0.00	2
27	Buy	85	7/19/2011 5:15:00 PM	7/19/2011 6:10:00 PM	Sell	88	00:55:00	6	1322.50	1322.50	\$0.00	\$387.50	0.000%	-\$25.00	\$0.00	2
28	Buy	89	7/19/2011 6:15:00 PM	7/19/2011 7:25:00 PM	Sell	92	01:10:00	15	1322.75	1322.75	\$0.00	\$387.50	0.000%	-\$37.50	\$0.00	2
29	Buy	93	7/19/2011 7:30:00 PM	7/19/2011 8:01:40 PM	Profit	94	00:31:40	7	1323.25	1324.25	\$50.00	\$437.50	0.050%	-\$12.50	\$0.00	2
30	Buy	96	7/19/2011 9:25:00 PM	7/19/2011 9:30:00 PM	Sell	99	00:05:00	2	1325.50	1325.75	\$12.50	\$450.00	0.012%	-\$12.50	\$0.00	2
31	Buy	100	7/19/2011 10:40:00 PM	7/19/2011 10:45:00 PM	Sell	103	00:05:00	2	1324.00	1323.75	-\$12.50	\$437.50	-0.012%	-\$25.00	\$0.00	2
32	Buy	104	7/19/2011 11:50:00 PM	7/19/2011 11:53:20 PM	Stop Loss	106	00:03:20	1	1323.75	1322.75	-\$50.00	\$387.50	-0.050%	-\$50.00	\$0.00	2
33	Buy	107	7/20/2011 12:35:00 AM	7/20/2011 12:45:00 AM	Sell	110	00:10:00	3	1323.75	1323.75	\$0.00	\$387.50	0.000%	-\$12.50	\$0.00	2
34	Buy	111	7/20/2011 1:05:00 AM	7/20/2011 1:10:00 AM	Sell	114	00:05:00	2	1324.00	1323.25	-\$37.50	\$350.00	-0.037%	-\$37.50	\$0.00	2
35	Buy	115	7/20/2011 1:30:00 AM	7/20/2011 1:35:00 AM	Sell	118	00:05:00	2	1323.75	1323.25	-\$25.00	\$325.00	-0.025%	-\$37.50	\$0.00	2
36	Buy	119	7/20/2011 2:05:00 AM	7/20/2011 2:18:20 AM	Profit	120	00:13:20	3	1323.75	1324.75	\$50.00	\$375.00	0.050%	\$0.00	\$0.00	2
37	Buy	122	7/20/2011 3:35:00 AM	7/20/2011 3:40:00 AM	Sell	125	00:05:00	2	1323.75	1323.50	-\$12.50	\$362.50	-0.012%	-\$25.00	\$0.00	2
38	Buy	126	7/20/2011 3:55:00 AM	7/20/2011 4:03:20 AM	Profit	127	00:08:20	2	1325.00	1326.00	\$50.00	\$412.50	0.050%	-\$12.50	\$0.00	2
39	Buy	129	7/20/2011 5:25:00 AM	7/20/2011 5:28:20 AM	Profit	130	00:03:20	1	1324.00	1325.00	\$50.00	\$462.50	0.050%	-\$12.50	\$0.00	2
40	Buy	132	7/20/2011 5:35:00 AM	7/20/2011 5:43:20 AM	Profit	133	00:08:20	2	1325.75	1326.75	\$50.00	\$512.50	0.050%	-\$25.00	\$0.00	2
41	Buy	135	7/20/2011 8:30:00 AM	7/20/2011 8:38:20 AM	Profit	136	00:08:20	2	1327.75	1328.75	\$50.00	\$562.50	0.050%	\$0.00	\$0.00	2
42	Buy	138	7/20/2011 9:10:00 AM	7/20/2011 9:18:20 AM	Stop Loss	140	00:08:20	2	1327.75	1326.75	-\$50.00	\$512.50	-0.050%	-\$50.00	\$0.00	2
43	Buy	141	7/20/2011 10:15:00 AM	7/20/2011 10:18:20 AM	Stop Loss	143	00:03:20	1	1322.00	1321.00	-\$50.00	\$462.50	-0.050%	-\$50.00	\$0.00	2
44	Buy	144	7/20/2011 10:35:00 AM	7/20/2011 10:43:20 AM	Profit	145	00:08:20	2	1323.50	1324.50	\$50.00	\$512.50	0.050%	-\$37.50	\$0.00	2
45	Buy	147	7/20/2011 10:50:00 AM	7/20/2011 10:55:00 AM	Sell	150	00:05:00	2	1322.75	1322.50	-\$12.50	\$500.00	-0.012%	-\$37.50	\$0.00	2



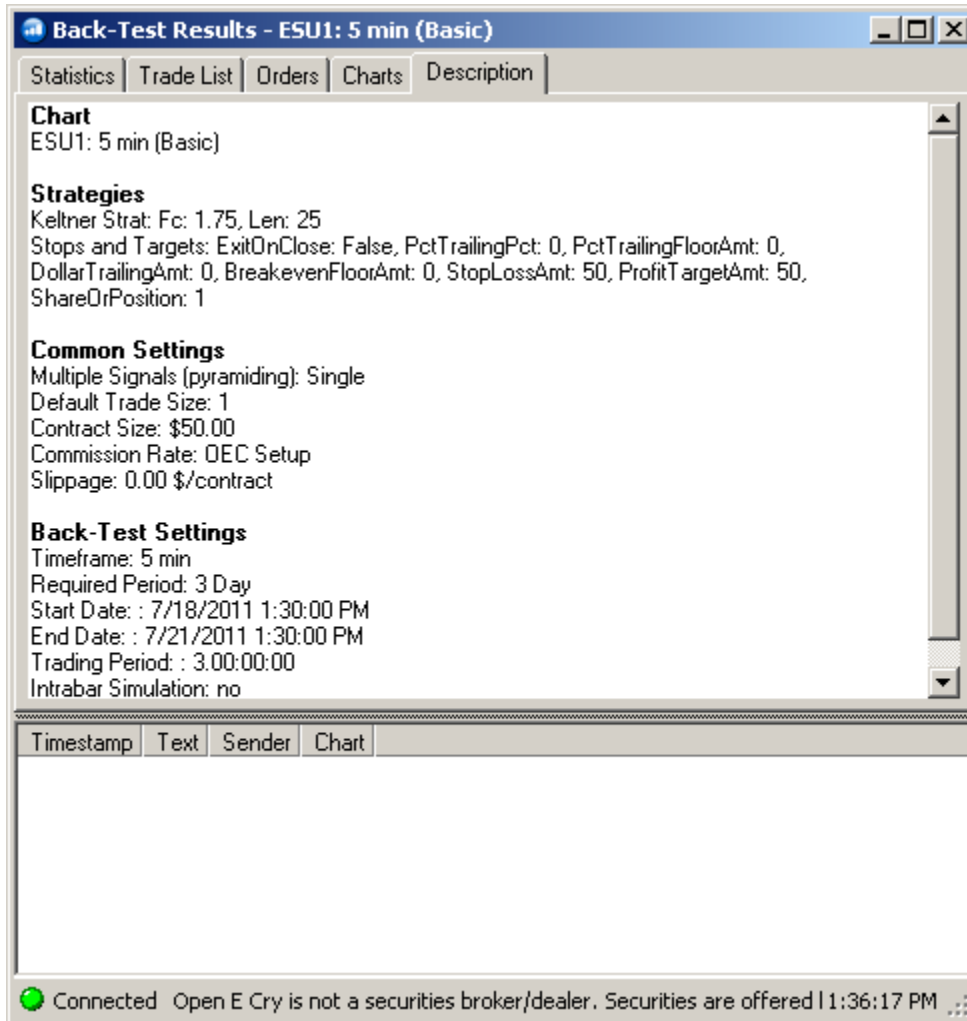
The third tab will display a list of orders, whether filled or canceled.

Back-Test Results - ESU1: 5 min (Basic)											
Order#	Description	State	Avg.Price	Generated	Sent Time	Complete Time	Order Name	Entry	OCO	Strategy	
1	Buy 1 ESU1 MKT	Completed	1295.00	Jul/18 13:25:00.000	Jul/18 13:30:00.000	Jul/18 13:30:00.000	Buy			Keltner Strat	
2	Sell 1 ESU1 LMT 1296.00	Completed	1296.00	Jul/18 13:30:00.000	Jul/18 13:30:00.000	Jul/18 13:33:20.000	Profit	Buy #1	Stop Loss #3	Stops and Targets	
3	Sell 1 ESU1 STP 1294.00	Cancelled		Jul/18 13:30:00.000	Jul/18 13:30:00.000		Stop Loss	Buy #1	Profit #2	Stops and Targets	
4	Buy 1 ESU1 MKT	Completed	1296.50	Jul/18 13:30:00.000	Jul/18 13:35:00.000	Jul/18 13:35:00.000	Buy			Keltner Strat	
5	Sell 1 ESU1 LMT 1297.50	Completed	1297.50	Jul/18 13:35:00.000	Jul/18 13:35:00.000	Jul/18 13:38:20.000	Profit	Buy #4	Stop Loss #6	Stops and Targets	
6	Sell 1 ESU1 STP 1295.50	Cancelled		Jul/18 13:35:00.000	Jul/18 13:35:00.000		Stop Loss	Buy #4	Profit #5	Stops and Targets	
7	Buy 1 ESU1 MKT	Completed	1297.75	Jul/18 14:40:00.000	Jul/18 14:45:00.000	Jul/18 14:45:00.000	Buy			Keltner Strat	
8	Sell 1 ESU1 LMT 1298.75	Completed	1298.75	Jul/18 14:45:00.000	Jul/18 14:45:00.000	Jul/18 14:58:20.000	Profit	Buy #7	Stop Loss #9	Stops and Targets	
9	Sell 1 ESU1 STP 1296.75	Cancelled		Jul/18 14:45:00.000	Jul/18 14:45:00.000		Stop Loss	Buy #7	Profit #8	Stops and Targets	
10	Buy 1 ESU1 MKT	Completed	1300.50	Jul/18 18:40:00.000	Jul/18 18:45:00.000	Jul/18 18:45:00.000	Buy			Keltner Strat	
11	Sell 1 ESU1 LMT 1301.50	Cancelled		Jul/18 18:45:00.000	Jul/18 18:45:00.000		Profit	Buy #10	Stop Loss #12	Stops and Targets	
12	Sell 1 ESU1 STP 1299.50	Cancelled		Jul/18 18:45:00.000	Jul/18 18:45:00.000		Stop Loss	Buy #10	Profit #11	Stops and Targets	
13	Sell 1 ESU1 MKT	Completed	1300.25	Jul/18 18:45:00.000	Jul/18 18:50:00.000	Jul/18 18:50:00.000	Sell	Buy #10		Keltner Strat	
14	Buy 1 ESU1 MKT	Completed	1301.25	Jul/18 19:10:00.000	Jul/18 19:15:00.000	Jul/18 19:15:00.000	Buy			Keltner Strat	
15	Sell 1 ESU1 LMT 1302.25	Completed	1302.25	Jul/18 19:15:00.000	Jul/18 19:15:00.000	Jul/18 19:48:20.000	Profit	Buy #14	Stop Loss #16	Stops and Targets	
16	Sell 1 ESU1 STP 1300.25	Cancelled		Jul/18 19:15:00.000	Jul/18 19:15:00.000		Stop Loss	Buy #14	Profit #15	Stops and Targets	
17	Buy 1 ESU1 MKT	Completed	1302.75	Jul/18 21:40:00.000	Jul/18 21:45:00.000	Jul/18 21:45:00.000	Buy			Keltner Strat	
18	Sell 1 ESU1 LMT 1303.75	Cancelled		Jul/18 21:45:00.000	Jul/18 21:45:00.000		Profit	Buy #17	Stop Loss #19	Stops and Targets	
19	Sell 1 ESU1 STP 1301.75	Cancelled		Jul/18 21:45:00.000	Jul/18 21:45:00.000		Stop Loss	Buy #17	Profit #18	Stops and Targets	
20	Sell 1 ESU1 MKT	Completed	1303.00	Jul/18 21:45:00.000	Jul/18 21:50:00.000	Jul/18 21:50:00.000	Sell	Buy #17		Keltner Strat	
21	Buy 1 ESU1 MKT	Completed	1303.25	Jul/18 22:10:00.000	Jul/18 22:15:00.000	Jul/18 22:15:00.000	Buy			Keltner Strat	
22	Sell 1 ESU1 LMT 1304.25	Cancelled		Jul/18 22:15:00.000	Jul/18 22:15:00.000		Profit	Buy #21	Stop Loss #23	Stops and Targets	
23	Sell 1 ESU1 STP 1302.25	Cancelled		Jul/18 22:15:00.000	Jul/18 22:15:00.000		Stop Loss	Buy #21	Profit #22	Stops and Targets	
24	Sell 1 ESU1 MKT	Completed	1303.25	Jul/18 22:25:00.000	Jul/18 22:30:00.000	Jul/18 22:30:00.000	Sell	Buy #21		Keltner Strat	
25	Buy 1 ESU1 MKT	Completed	1303.50	Jul/18 22:30:00.000	Jul/18 22:35:00.000	Jul/18 22:35:00.000	Buy			Keltner Strat	
26	Sell 1 ESU1 LMT 1304.50	Cancelled		Jul/18 22:35:00.000	Jul/18 22:35:00.000		Profit	Buy #25	Stop Loss #27	Stops and Targets	
27	Sell 1 ESU1 STP 1302.50	Completed	1302.50	Jul/18 22:35:00.000	Jul/18 22:35:00.000	Jul/18 22:46:40.000	Stop Loss	Buy #25	Profit #26	Stops and Targets	
28	Buy 1 ESU1 MKT	Completed	1304.00	Jul/18 23:40:00.000	Jul/18 23:45:00.000	Jul/18 23:45:00.000	Buy			Keltner Strat	
29	Sell 1 ESU1 LMT 1305.00	Cancelled		Jul/18 23:45:00.000	Jul/18 23:45:00.000		Profit	Buy #28	Stop Loss #30	Stops and Targets	
30	Sell 1 ESU1 STP 1303.00	Cancelled		Jul/18 23:45:00.000	Jul/18 23:45:00.000		Stop Loss	Buy #28	Profit #29	Stops and Targets	
31	Sell 1 ESU1 MKT	Completed	1303.75	Jul/18 23:50:00.000	Jul/18 23:55:00.000	Jul/18 23:55:00.000	Sell	Buy #28		Keltner Strat	
32	Buy 1 ESU1 MKT	Completed	1304.25	Jul/19 01:30:00.000	Jul/19 01:35:00.000	Jul/19 01:35:00.000	Buy			Keltner Strat	
33	Sell 1 ESU1 LMT 1305.25	Cancelled		Jul/19 01:35:00.000	Jul/19 01:35:00.000		Profit	Buy #32	Stop Loss #34	Stops and Targets	
34	Sell 1 ESU1 STP 1303.25	Cancelled		Jul/19 01:35:00.000	Jul/19 01:35:00.000		Stop Loss	Buy #32	Profit #33	Stops and Targets	
35	Sell 1 ESU1 MKT	Completed	1304.25	Jul/19 01:35:00.000	Jul/19 01:40:00.000	Jul/19 01:40:00.000	Sell	Buy #32		Keltner Strat	
36	Buy 1 ESU1 MKT	Completed	1303.25	Jul/19 02:15:00.000	Jul/19 02:20:00.000	Jul/19 02:20:00.000	Buy			Keltner Strat	
37	Sell 1 ESU1 LMT 1304.25	Completed	1304.25	Jul/19 02:20:00.000	Jul/19 02:20:00.000	Jul/19 02:28:20.000	Profit	Buy #36	Stop Loss #38	Stops and Targets	
38	Sell 1 ESU1 STP 1302.25	Cancelled		Jul/19 02:20:00.000	Jul/19 02:20:00.000		Stop Loss	Buy #36	Profit #37	Stops and Targets	
39	Buy 1 ESU1 MKT	Completed	1304.50	Jul/19 02:30:00.000	Jul/19 02:35:00.000	Jul/19 02:35:00.000	Buy			Keltner Strat	
40	Sell 1 ESU1 LMT 1305.50	Completed	1305.50	Jul/19 02:35:00.000	Jul/19 02:35:00.000	Jul/19 02:53:20.000	Profit	Buy #39	Stop Loss #41	Stops and Targets	
41	Sell 1 ESU1 STP 1303.50	Cancelled		Jul/19 02:35:00.000	Jul/19 02:35:00.000		Stop Loss	Buy #39	Profit #40	Stops and Targets	
42	Buy 1 ESU1 MKT	Completed	1309.50	Jul/19 06:05:00.000	Jul/19 06:10:00.000	Jul/19 06:10:00.000	Buy			Keltner Strat	
43	Sell 1 ESU1 LMT 1310.50	Completed	1310.50	Jul/19 06:10:00.000	Jul/19 06:10:00.000	Jul/19 06:18:20.000	Profit	Buy #42	Stop Loss #44	Stops and Targets	
44	Sell 1 ESU1 STP 1308.50	Cancelled		Jul/19 06:10:00.000	Jul/19 06:10:00.000		Stop Loss	Buy #42	Profit #43	Stops and Targets	
45	Buy 1 ESU1 MKT	Completed	1309.00	Jul/19 06:55:00.000	Jul/19 07:00:00.000	Jul/19 07:00:00.000	Buy			Keltner Strat	

The fourth tab will display a chart plotting gain/loss, each dot shows the cumulated PnL at that moment of time. The blue lines are a smoothed average of the dots.



The last tab is a description of the chart, strategies applied to chart, and applicable settings as defined by user.



Back-Test Results - ESU1: 5 min (Basic)

Statistics | Trade List | Orders | Charts | Description

Chart
ESU1: 5 min (Basic)

Strategies
Keltner Strat: Fc: 1.75, Len: 25
Stops and Targets: ExitOnClose: False, PctTrailingPct: 0, PctTrailingFloorAmt: 0,
DollarTrailingAmt: 0, BreakevenFloorAmt: 0, StopLossAmt: 50, ProfitTargetAmt: 50,
ShareOrPosition: 1

Common Settings
Multiple Signals (pyramiding): Single
Default Trade Size: 1
Contract Size: \$50.00
Commission Rate: OEC Setup
Slippage: 0.00 \$/contract

Back-Test Settings
Timeframe: 5 min
Required Period: 3 Day
Start Date: : 7/18/2011 1:30:00 PM
End Date: : 7/21/2011 1:30:00 PM
Trading Period: : 3:00:00:00
Intraday Simulation: no

Timestamp	Text	Sender	Chart
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Connected Open E Cry is not a securities broker/dealer. Securities are offered | 1:36:17 PM

For additional information on Custom Indicators/Strategies, review our Custom Indicator Manual at:

http://www.openecry.com/includes/pdf/softinstall_instructions/CustomIndicators.pdf