From: "Pashkova, Marina" <MPashkova@tssupport.com>
To: Fanus <@yahoo.com>
Sent: Thursday, June 5, 2008 1:21:26 PM
Subject: Re: Autotrading not sending all orders - New Issue

Dear Fanus,

We're analyzing those logs.

I will get back to you as soon as we have something.

Thank you.

Best regards,

Marina Pashkova
TS Support

----- Original Message -----
From: "Fanus " <@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Thursday, June 05, 2008 7:40 PM
Subject: Re: Autotrading not sending all orders - New Issue

Hi Marina
Things seems to be even worse when using market orders. Now it appears as
below that MC is not even sending some of the orders at all. Today, I
connected two systems to TWS. The first generated market orders for the
10:00 bar for ES, ER2, NQ, EMD, YM and the second system for ES, ER2, NQ,
EMD. As you can see from the TWS screen print, only orders for EMD and ER2
for both systems were filled. I don't find in the log file that the other
orders was even sent, even though you can also see from the logfiles that
all symbols were connected to TWS for autotrading.
There appears to be two issues with Autotrading. With limit orders, some of
the orders are getting rejected and with market orders, some of the orders
are simply not sent.
Regards
- Fanus

----- Original Message ----
From: Fanus<@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Wednesday, June 4, 2008 10:16:01 AM
Subject: Re: Autotrading not sending all orders - New Issue

Hi Marina

I have changed all my orders to market orders in my strategy and encountered
a new issue today. As you can see from the screen print on the 10:00 bar,
there were orders placed for ES, ER2, NQ, EMD and YM and from the TWS screen
you can see the YM order was not placed. You can ignore the last two ER2 and
NQ orders as they were from another system.

But this time, when looking in the log files, the YM order was not rejected
as in the past, but this time it was simply not placed as there is no
reference to the order in the log files. You can see that the symbol was
connected to Autotrading at 9:33, so it is not a case that it wasn't
connected.

I am attaching the screenprints and log files again.

Regards
- Fanus

----- Original Message ----
From: Fanus<@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Tuesday, June 3, 2008 2:29:27 PM
Subject: Re: Autotrading not sending all orders

Hi Marina

I am not convinced that this is the complete issue. I regularly get these
rejected trades for the first trade of the day. Before the trade is placed,
I checked with "if Marketposition <> -1" for SE. Why would MC send a SX
order with the first trade of the day before any trades were opened? Does
this mean that there could be a delay in the Autotrading processing and
sometimes it is processed too late and by that time it happens
MarketPosition is already -1?

Also, I didn't know TWS make a distinction between SX and SE orders? Both
are just sell orders should look the same when placed. TWS doesn't "know"
that the sell is to open or close a position, or does it? It is just a sell
order.

If the below is indeed the error, then this shouldn't happen with market orders? I can just change my strategy to use market orders and test it again for the next few days to confirm.

Regards
- Fanus

----- Original Message ----
From: "Pashkova, Marina" <MPashkova@tssupport.com>
To: Fanus<@yahoo.com>
Sent: Tuesday, June 3, 2008 1:15:14 PM
Subject: Re: Autotrading not sending all orders

Dear Fanus,

We have analyzed the logs again and here's what our engineers have found out:

Regarding the situation described in your e-mail below.

The ER2 symbol. MultiCharts did send the order for this symbol at 10:15:02. It was an SX stop order with the price of 747. The order was generated for one contract. The reason why this was an SX and not an SE order is that the market position for that symbol was -1.

What happened earlier was that the orders in MultiCharts and the orders in TWS got desynchronized. The reason for that is as follows:

In MultiCharts you plotted trades, so the orders were generated based on the trades prices.
In TWS the orders are filled based either on asks or on bids (depending on whether you have a buy or a sell order).
Because of these differences, the orders that have been plotted in MultiCharts were never filled in TWS and vice versa.

The bottom line is: what you have witnessed was a result of an earlier desynchronization. In future, this problem will be solved: arrows on the chart will only be plotted when an order has been filled in TWS.

If you need any further clarifications, please let me know.

Best regards,

Marina Pashkova
TS Support

----- Original Message -----
From: "Fanus" <@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Friday, May 30, 2008 9:28 PM
Subject: Re: Autotrading not sending all orders

Marina
This is definitely NOT the issue. This is just a warning message by TWS saying that I do not have the option enabled to allow trades outside regular trading hours. You will see that message appears for EVERY trade. Why would all other trades work generated at the EXACT same time and just random ones not? You can easily duplicate this "error" message by disabling the option in TWS as follows:
Menu: Configure -> Order -> Order Defaults.
Select FUT, and unselect the "Allow order to be activated, triggered or filled outside of regular trading hours."
If you look at the logs, you will see that no orders were generated outside regular trading hours and as I mentioned, the orders in the other symbols at the same time worked just fine.
To be really honest, I am really disappointed in this reply of you. I get the impression that you don't have a solution and is just trying to brush this off now. Even the message you copy and paste is saying this is a warning and the option is ignored based on the order type. Of course it is ignored since this is not relevant as the trade is placed during regular trade hours and not outside.
- Fanus

----- Original Message ----
From: "Pashkova, Marina" <MPashkova@tssupport.com>
To: Fanus<@yahoo.com>
Sent: Friday, May 30, 2008 6:56:36 AM
Subject: Re: Autotrading not sending all orders

Dear Fanus,

According to the logs that you sent to us the problem with the rejected orders wasn't on MultiCharts end. The orders were rejected by TWS because:

Order Event Warning: Attribute 'Outside Regular Trading Hours' is ignored based on the order type and destination. PlaceOrder is now being processed.

Best regards,

Marina Pashkova
TS Support

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subject to change without notice.

----- Original Message -----
From: "Fanus" <@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Wednesday, May 28, 2008 7:00 PM
Subject: Re: Autotrading not sending all orders

Hi Marina
Here are more log files. Let me know if you don't want me to send this
anymore and if you have enough information already. This time 5 orders were
generated and 1 was rejected again.
Regards
- Fanus

----- Original Message ----
From: Fanus<@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Friday, May 23, 2008 1:10:24 PM
Subject: Re: Autotrading not sending all orders

Hi Marina

Here is more information. If you look at the screen print, you will see that
buy orders in all 5 symbols were generated on the 13:15 bar and this time
all orders were sent and filled in TWS. I am not sure if this is helpful,
but I am attaching all the current log files again.

Regards
- Fanus

----- Original Message ----
From: Fanus<@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Friday, May 23, 2008 10:13:03 AM
Subject: Re: Autotrading not sending all orders

Hi Marina

Here are more screenprints and log files. I have slightly changed the code
and now check "if MarketPosition <> 1" before placing long trades and "if
MarketPosition <> -1" before placing short trades. The result today was that
5 symbols generated an order to be placed on the 10:00 bar and only 1 was
placed. Due to the check I have in place, the others were not placed on the
next bar as in the past.

I don't think this should be that difficult to replicate the error on your
side if you create a strategy in such a way that you know they will generate
orders at the same on several symbols.

Please see screenprints for ES, ER2, NQ, EMD and YM and the TWS order
history. You will see that only NQ order was placed in TWS and the others
were rejected. I am also attaching all the log files.

Regards
- Fanus

----- Original Message ----
From: "Pashkova, Marina" <MPashkova@tssupport.com>
To: Fanus<@yahoo.com>
Sent: Monday, May 19, 2008 6:50:35 AM
Subject: Re: Autotrading not sending all orders

Dear Fanus,

To comment on the second issue we would need:

1. Your strategy
2. Logs (all the logs from Start -> Programs -> MultiCharts -> Logs). If the
folder size is large, please zip the folder.
3. Screenshots showing the orders in MultiCharts and in TWS.

Thank you for your assistance.

Best regards,

Marina Pashkova
TS Support

This email and any files transmitted with it are confidential and intended

----- Original Message -----
From: "Fanus" <@yahoo.com>
To: "Pashkova, Marina" <MPashkova@tssupport.com>
Sent: Friday, May 16, 2008 6:53 PM
Subject: Re: Autotrading not sending all orders

Hi Marina
Thank you for the code. This looks to address the first issue where an order is not filled in TWS, but in MC. What about the second issue?
I had the same problem again this morning. Two symbols triggered an order at the close of the 9:30 bar and both show as filled at the open of the 9:45 bar which is correct. However only one order is sent to TWS. Note, this is not a case where one is just not filled in TWS. From the logs it is clear that the order has not been sent at all. Then all of a sudden, at the close of the 9:45 the second order get sent to TWS one bar too late.
My system send an order and then at the close of the bar set the stop loss order at the open of the next bar. So, during the bar the fill was recorded no stop loss is in place. This appear that MC is buffering the "missing" opening order, because at the close of the bar of the missing order in TWS, MC sent both the opening order and the stop loss order at the same time. So, this appear that MC is keeping track of the order, it is just sending it one bar too late together with the stop loss order.
Regards
- Fanus

----- Original Message ----
From: "Pashkova, Marina" <MPashkova@tssupport.com>
To: Fanus<@yahoo.com>
Sent: Thursday, May 15, 2008 7:31:13 AM
Subject: Re: Autotrading not sending all orders

Dear Fanus,

The problem that you are describing is a known issue. It is related to the so-called 'desynchronization'. Our engineers are now working to fix this problem.

For now, to bring the orders on the charts and the orders on the broker's end closer together, you can use the code in the attachment. When pasted into your strategy, it will make sure that the market position as calculated in MultiCharts is = 0 by the time autotrading is enabled. Thus it brings the market position in MultiCharts in accordance with the market position in TWS in the beginning of trading (closing out any positions that MultiCharts might have generated on historical data).

Other issues will be fixed in the upcoming version of MultiCharts 3.1

Best regards,

Marina Pashkova
TS Support

----- Original Message -----
From: Fanus
Sent: Wednesday, May 14, 2008 7:56 PM
Subject: Autotrading not sending all orders

I have been testing Autotrading this week on my IB Demo account and I am sorry to say that based on this three days of testing, Autotrading is not reliable enough yet.

On Monday, I have a buy limit order not filled in IB's TWS, but MC have shown it as filled. To make things worse, later in the day, MC sent a market order to close the position resulting in a net short in TWS, instead of being flat. I understand that I can use the convert to market order option, but this defeats the purpose of using limit orders and there are several trading front-ends (Ninja Trader, Zero Line trader, Button Trader, etc) which can track if a limit order is filled or not in TWS, so I don't understand why MC cannot track this. And since there is an option to convert to market order, then MC already knows if the limit order is filled or not.

I have the strategy applied to 4 symbols in 15 minute resolutions. At the close of the 10:00 AM CST bar, two of the symbols (ES, ER2) triggered an entry to be filled at the10:15 bar and show as filled on the chart. One

symbol was filled, but for the other one an order wasn't even sent to TWS.
You can see in the log files that ER2 symbol was sent and filled, but ES
order was not even sent even though both ER2 and ES show as open positions
on the chart. Then at the beginning of the 10:30 bar all of a sudden the ES
order was sent to TWS and filled, which doesn't make sense, since MC showed
both orders to be filled already on the 10:15 bar.

Regards

- Fanus