



age_direction 0

Properties

Auto Trading

Backtesting

Alerts

Backtesting Mode

 Classic. Strategy backtesting on underlying series data. Extended. Strategy backtesting on bid and ask data.

(Bar Magnifier is not available for tick-based resolutions when Extended

Use for ask series data: 1 - MT# Trade CAC 40 MAY 2014

Use for bid series data: 1 - MT# Trade CAC 40 MAY 2014

Backtesting Precision

 Use Bar Magnifier Tick 1 ticks Intra-day 1 seconds Intra-day 1 minutes Daily Skip ticks with identical prices Enable access to intra-bar time for calculation in Intra-Bar Order Generation mode.

Backtesting Assumptions

 Fill limit order when trade takes place at limit price or better Fill limit order when trade price goes beyond limit price by 0 points

Properties **Auto Trading** Backtesting Alerts

Costs/Capitalization

Commission Rule:

FCE

Manage Rules...

Slippage:

\$

10

per Trade

per Share/Contract

Init Capital: \$

20000

Interest Rate:

0

%

Maximum number of bars study will reference

50

Position limits

Allow up to

2

entry orders in the same

direction as the currently held position:

when the order is generated by a different entry order

regardless of the entry that generated the order

Maximum shares/contracts per position

2

Trade size (if not specified by signal)

Fixed Shares/Contracts

1

Dollars per Trade

10000

Round down to nearest

1

shares/contracts

Minimum number shares/contracts:

0

Inputs

Entries

Exits

Connecting Line

Properties

Enable Intra-Bar Order Generation _____

Limit each order command in this signal to one entry and one exit per bar

Limit this signal to one entry and one exit per bar

Allow unlimited entries and exits per bar

Advanced _____

Realtime-history matching.

The calculation is carried out only upon actual data from all the informational series.

Use as Default