



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

☒

Skip ticks with identical prices

☐

Intra-day

1

seconds

☐Enable access to intra-bar time  
for calculation in Intra-Bar Order  
Generation mode.☐

Intra-day

1

minutes

☐

Daily

## 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

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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