



# Pegas c4 (CL)

automated light crude oil daytrading system

developer: Petronel Systems

## USER GUIDE

- I. BACKTESTING MODE SETUP
- II. LIVE TRADING MODE SETUP
- III. DISCLOSURE
- IV. DISCLAIMER

last updated: Nov. 15th., 2016

**Market traded:**

light crude oil futures, @CL

**Bar interval:**

Data 1: @ CL, 15 min

Data 2: @CL, daily

**Trading session - custom session**

09:30 – 14:29 (09:30 AM – 02:29 PM)

**Backtested:**

since 2007/01/01

**Developing data**

IS :2007 – 2012

OOS: 2013-2015

live traded: since 2015

**Software requirements:**

TradeStation 9.1, Update 29 or TradeStation 9.5

## I. BACKTESTING MODE SETUP:

1/ On strategy Workspace use chart symbol @CL,

make sure you use 15 minute bar for Data 1 and @CL daily for Data 2.

Time Zone: Exchange (default values from strategy Workspace).

Historical First Date use as you like,

Format Symbol - @CL 15 min [NYMEX] Crude Oil Continuous Contract ...

Settings | Style | Scaling | Properties

Symbol: @CL [Lookup...]

Select Interval: [Minute] Interval Settings: 15 Minute Bar

For volume, use: Trade Vol For bar building, use: Session Hours

Range: Last Date: 11/04/2015

10 Days Back

Bars Back 300

First Date 01/01/2007

Apply time-based Range setting to all data series

Display: Time Zone: Exchange

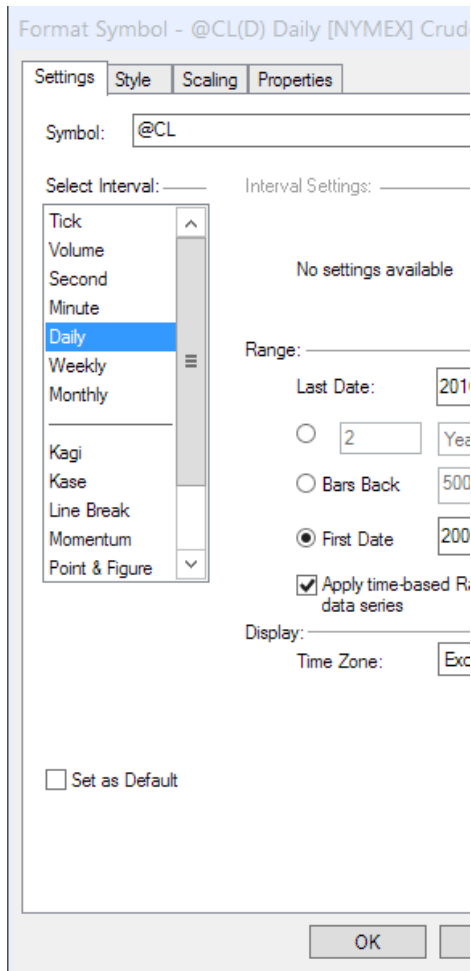
Set as Default

OK Cancel Help

strategy is backtested  
from 2007/01/01

then – Insert symbol

and set:



for Data 2

2/ create Custom session

a/ click on “Sessions” icon



b/ select "Other Sessions..." then select Use custom session, then Create...

Regular Session
0820-1315
0830-1315
0830-1330
0830-1500
Other Sessions...



Session Settings

Use regular session(s)

Use custom session(s):  
(Custom sessions not available when using Daily, Weekly or Monthly intervals)

Template Name: 24 Hour

Create... Modify... Delete...

Session Preview: 24 Hour

	a	1	2	3	4	5	6	7	8	9	10	11	p	1	2	3	4	5	6	7	8	9	10	11
Sun																								
Mon																								
Tue																								
Wed																								
Thu																								
Fri																								
Sat																								

Regular Session Outside Regular Session

#	Name	Start Day	Start Time	End Day	End Time	SEOC
1	24 Hour	Mon	12:00 AM	Tue	12:00 AM	✓
2	24 Hour	Tue	12:00 AM	Wed	12:00 AM	✓
3	24 Hour	Wed	12:00 AM	Thu	12:00 AM	✓
4	24 Hour	Thu	12:00 AM	Fri	12:00 AM	✓

Note: Session times are based on exchange time.

OK Cancel Help

c/ write Custom Session Template Name "0900-1429", then click Add

Create Custom Session Template

Custom Session Template: \_\_\_\_\_

Name:

Sessions: \_\_\_\_\_

#	Name	Start Day	Start Time	End Day	End Time	SEOC

Add  
Add Mon-Fri  
Edit  
Remove

Note: Session times are based on exchange time.

Preview:

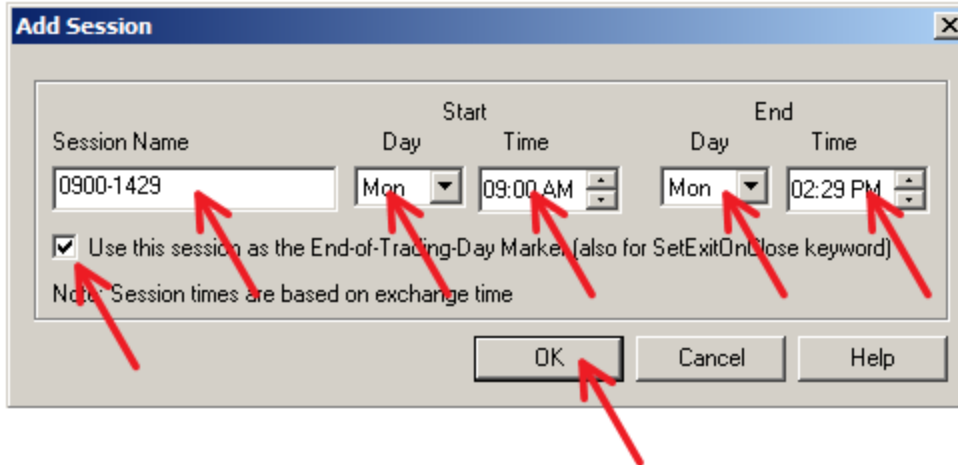
	a	1	2	3	4	5	6	7	8	9	10	11	p	1	2	3	4	5	6	7	8	9	10	11	
Sun																									
Mon																									
Tue																									
Wed																									
Thu																									
Fri																									
Sat																									

Custom Session
  Custom Session Error

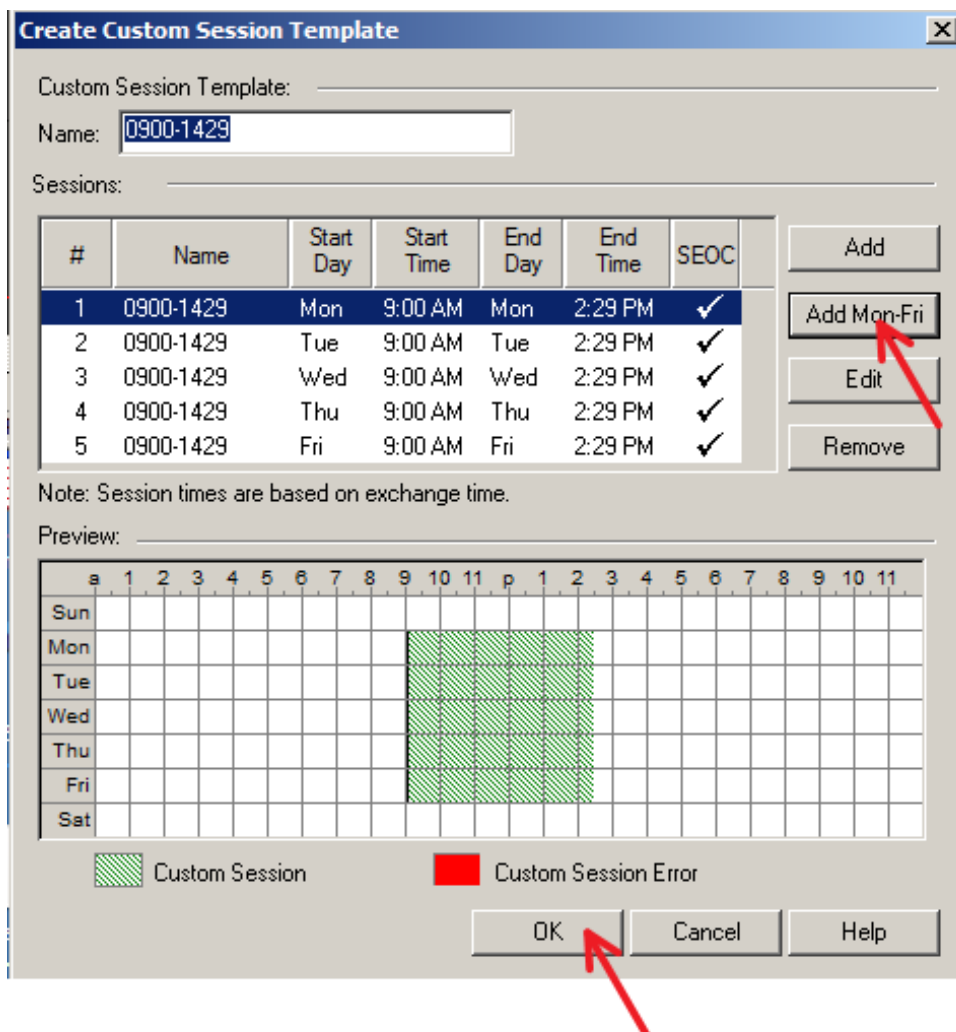
OK Cancel Help

d/ the “Add Session” dialog is opened, make following steps:

- write Session Name “0900-1429”,
- select Start Day: Mon, Start Time: 09:00 AM,
- select End Day: Mon, End Time: 02: 29 PM
- select “Use this session as the End-of-Trading-Day Marker (!!!)
- and click OK



e/ click Add Mon-Fri and click OK



f/ check the Sessions finally, if you have all as in the picture bellow, click

**Sessions** [X]

Session Settings

Use regular session(s)



Use custom session(s):  
(Custom sessions not available when using Daily, Weekly or Monthly intervals)

Template Name: 0900-1429

Create ... Modify ... Delete ...

Session Preview: 0900-1429

	a	1	2	3	4	5	6	7	8	9	10	11	p	1	2	3	4	5	6	7	8	9	10	11
Sun																								
Mon																								
Tue																								
Wed																								
Thu																								
Fri																								
Sat																								

 Regular Session       Outside Regular Session

#	Name	Start Day	Start Time	End Day	End Time	SEOC
1	0900-1429	Mon	9:00 AM	Mon	2:29 PM	✓
2	0900-1429	Tue	9:00 AM	Tue	2:29 PM	✓
3	0900-1429	Wed	9:00 AM	Wed	2:29 PM	✓
4	0900-1429	Thu	9:00 AM	Thu	2:29 PM	✓

Note: Session times are based on exchange time.

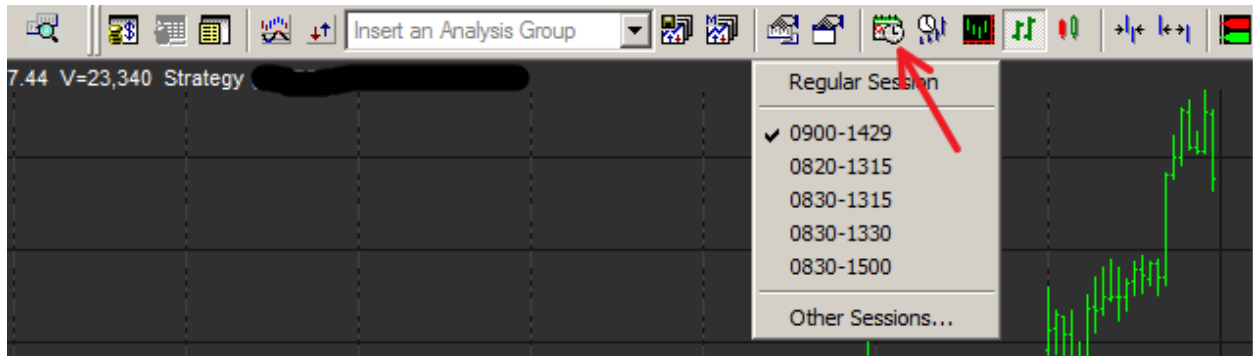
OK Cancel Help

OK





g/ and you are done. You have selected custom session already. You can check it under “Session” dialog button from now



Default used comission is \$2.5 and slippage \$10. Strategy is daily traded by designer, long term real executed slippage varies from 0.8 – 1.0 tick, representing \$8 - \$10,-.

Strategy is now showing historical trades comission and slippage included.

## II. LIVE TRADING MODE SETUP:

1/ Change workspace chart symbol from @CL to actual trading symbol:

format: @CLmYY

m = actual trading month. **You have to rollover Symbol manually every month prior to first notice day!** Normally you trade next month symbol, rolling forward (rewriting) around Wednesday in third week of the month.

check every month detailed info here:

[http://www.cmegroup.com/trading/energy/crude-oil/light-sweet-crude\\_product\\_calendar\\_futures.html](http://www.cmegroup.com/trading/energy/crude-oil/light-sweet-crude_product_calendar_futures.html)

YY = last 2 digits of the year

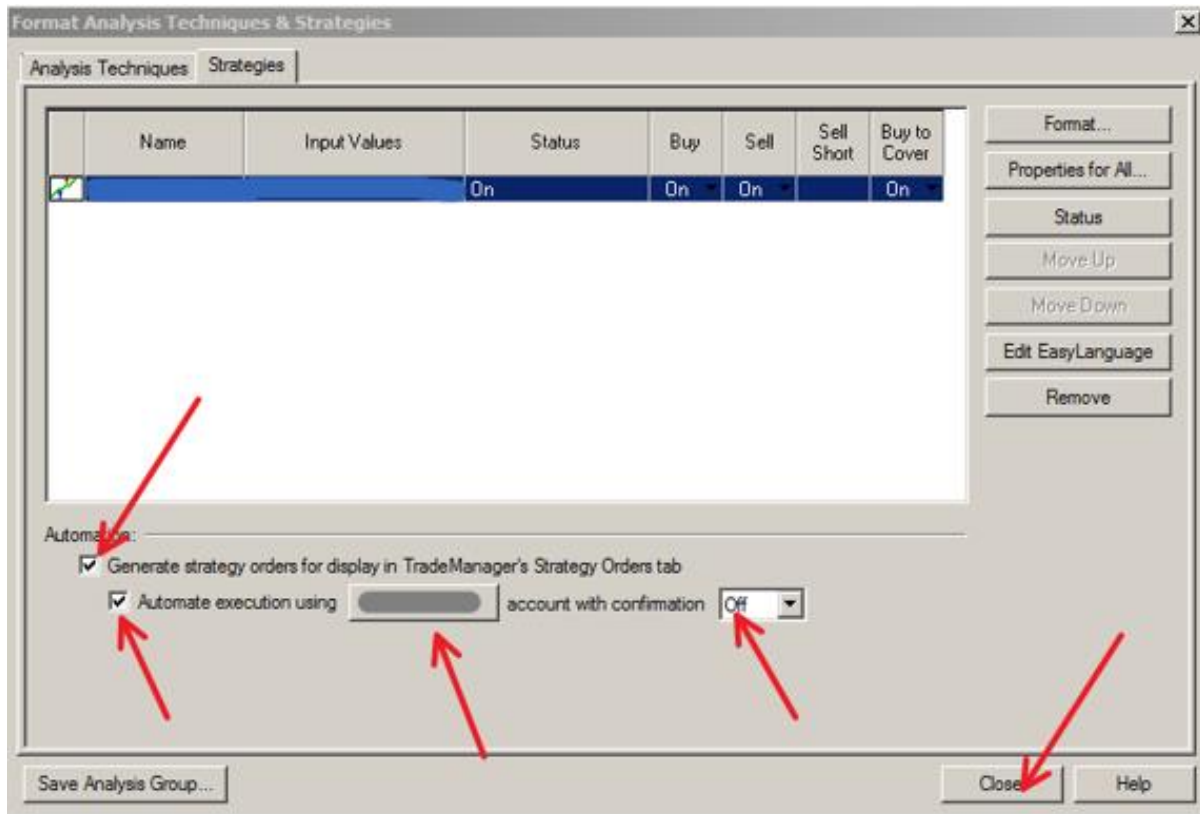
Today, in Nov 15th., 2016 we use: @CLZ16

2/ I recomend to use limited history for live trading mode, from 1 to 4 years. It is more fast to load data when rollover every month and less RAM is blocked by the strategy.

3/ go to Format / Strategies

- select Generate strategy orders for display in ...
- select Automate execution using – and choose desired account for execution
- select with confirmation Off
- click Close

Contract Month	Product Code
Dec 2015	CLZ15
Jan 2016	CLF16
Feb 2016	CLG16
Mar 2016	CLH16
Apr 2016	CLJ16
May 2016	CLK16
Jun 2016	CLM16
Jul 2016	CLN16
Aug 2016	CLQ16
Sep 2016	CLU16
Oct 2016	CLV16
Nov 2016	CLX16
Dec 2016	CLZ16



4/ live trading mode setup is now complete. You can open Trade Manager from your side bar to monitor strategy status.

Please trade at our own risk.

### III. DISCLOSURE:

The author's main source of income is from trading. Author is trading his systems for his own trading account.

For more information do not hesitate write to:

**oldrich.karas@hotmail.com**

#### **IV. DISCLAIMER:**

The information contained in this user guide is provided with the objective of "standardizing" trading systems performance measurements, and it is intended for educational /informational purposes only.

THE RISK OF LOSS IN TRADING COMMODITY INTERESTS CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN COMMODITY INTEREST TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE CAN LEAD TO LARGE LOSSES AS WELL AS GAINS.

ACTUAL RESULTS SHOULD BE VIEWED WITH CAUTION, BECAUSE PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.