Simplemente Mini S&P (ES) DayTrader

Objective

The Mini S&P (ES) DayTrader is designed to allow users to take advantage of price movements in the market, either with targets on each price direction change, or to stay in a trade until the algorithm senses a direction change and exits the trade without a predetermined target (swing mode). The S&P DayTrader is designed to be in the market from the beginning of the American session until the market closes, unless trading stops due to daily target goals/stops reached. The entries are designed with a combination of proprietary indicators utilizing a combination of momentum, price and price history.

```
Simplemente ES Mini S&P DayTrader (06.12.00 TS 9.5 update 27 RQ)
ESZ18 Renko Ticks=5/1 Syn Ticks=5 MinMov=0.25
TRNDL=0  LRAFL=0  BCF=1
LRA Syn: Len=20 LEL=1 LXL=2  SEL=-1 SXL=-2
PctChg: L=5 HI=0.01 LO=-0.01
Exch: 08:32:00-15:00:00 EndEntry=300 Exit=30 ELOff=360
Trade Ticks: Prft=3 Loss=No
Day: Prft=$2,000.00 Loss=$375.00 Trl=$0.00 Flr=$0.00
Comm/Cnt=$1.20  Slip/Trd=$0.00 Slip/MktOrd=$0.00
```

In the upper left-hand corner of the chart, the status of the strategy is displayed with the settings that have been formatted.

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```
Strategy Information (ES)                    TS 9.5.3326  App 06.12.00 TS
                                                      9.5 update 27 RQ
                                              Contract Expires Dec 21
Day Profit Target $      2000.00 ↕        SIM - FULL AUTOMATION
Day Stop Loss $           375.00 ↕             NOT TRADING
Trade Profit Ticks       3  ↕
Trade Stop Ticks         8  ↕

☑ Allow Long    ☑ Allow Short   ☑ Allow RealTime

RTNW: $99,972.60

12/10 Day P&L: Max       $0 Crnt       $0

#T:0    #W:0    #L:0    AvgPL:    $0.00

Messages
14:10:13 TradeServer connected
14:10:13 MarketData connected
14:10:12 12/10 #T/W/L=96/78/18 PL:Max=$1,060 Crnt=$745 Avg=$7.76
14:10:07 12/09 #T/W/L=99/86/13 PL:Max=$1,587 Crnt=$1,587 Avg=$16.03
14:10:03 12/06 #T/W/L=98/80/18 PL:Max=$867 Crnt=$852 Avg=$8.70
14:09:56 SAP Loaded - TimeOffset 360 minutes
14:09:56 SAP Requested
14:09:56 AP Loaded - Account: SIM789019F
14:09:56 AP Requested
14:09:56 SH Connected
14:09:56 TradeServer disconnected
14:09:56 MarketData connected
14:09:56 CS Established
14:09:56 ^^^^^^^^^^^ Dec 11, 2018 ^^^^^^^^^^^
```

The above Strategy information form is located on the right side of the chart.

Strategy Information (ES)

TS 9.5.3326 App 06.12.00 TS
9.5 update 27 RQ
Contract Expires Dec 21

Day Profit Target $ 2000.00 ⬍   **1**

Day Stop Loss $ 375.00 ⬍   **2**

Trade Profit Ticks   3 ⬍   **3**

Trade Stop Ticks   8 ⬍   **4**

SIM - FULL AUTOMATION
NOT TRADING

☑ Allow Long   ☑ Allow Short   ☑ Allow RealTime   **5**

RTNW: $100,091.40   Current real time account balance

12/11 Day P&L: Max $0 Crnt $0

#T:0   #W:0   #L:0   AvgPL: $0.00   ⬅

#Trades   #Wins   #Losses   Average P&L for the days trades

Messages

09:55:22 TradeServer connected
09:55:22 MarketData connected
09:55:21 12/11 #T/W/L=79/67/12 PL:Max=$1,035 Crnt=$1,035 Avg=$13.11
09:55:18 12/10 #T/W/L=96/78/18 PL:Max=$1,060 Crnt=$745 Avg=$7.76
09:55:13 12/09 #T/W/L=99/86/13 PL:Max=$1,587 Crnt=$1,587 Avg=$16.03
09:55:09 SAP Loaded - TimeOffset 360 minutes
09:55:09 SAP Requested
09:55:09 AP Loaded - Account: SIM789019F
09:55:09 AP Requested
09:55:09 SH Connected
09:55:09 TradeServer disconnected
09:55:09 MarketData connected
09:55:09 CS Established
09:55:09 ^^^^^^^^^^^^ Dec 12, 2018 ^^^^^^^^^^^^

The 'Messages' above will display the following information

1. TradeServer / Data connection
2. Realtime trade buy/sell activity
3. Previous daily performance totals based on the chart day range
4. Error messages for improper formatting

The items number 1-5 above, will allow you as the user to adjust settings WITHOUT stopping and resetting the strategy. You can make these changes/adjustments BETWEEN trades only. Any changes made will not affect a current trade that is open. ALL SETTINGS ON THIS INFORMATION BOX WILL DEFAULT TO THE SETTINGS UNDER (STRATEGIES/FORMAT).

1. *The 'Day Profit Target' is the total daily target desired. This is not based on individual trades, but the accumulative total of all trades and losses for the day.*
2. *The 'Day Stop Loss' is the total stop loss allowed for the trading day. This is not based on individual trades, but the accumulative total of all trades and losses for the day.*
3. *The 'Trade Profit Tick's' is the tick target per trade. Set to zero, there will be no target set.*
4. *The 'Trade Stop Tick's' is a stop per trade (this is not a trailing stop). Set to zero, there will be no stop set. This cannot be less than the size of the Renko bar setting.*
5. *The check boxes located here, allow you to control whether you trade only LONG, SHORT or no trading at all 'Allow RealTime'. When a box is checked, it is active. Unchecking any of the boxes will disable (again between trades only is this affective) Uncheck long and only shorts will trade etc. Unchecking "Allow RealTime" will disable both long and short trading regardless if the other boxes are checked.*
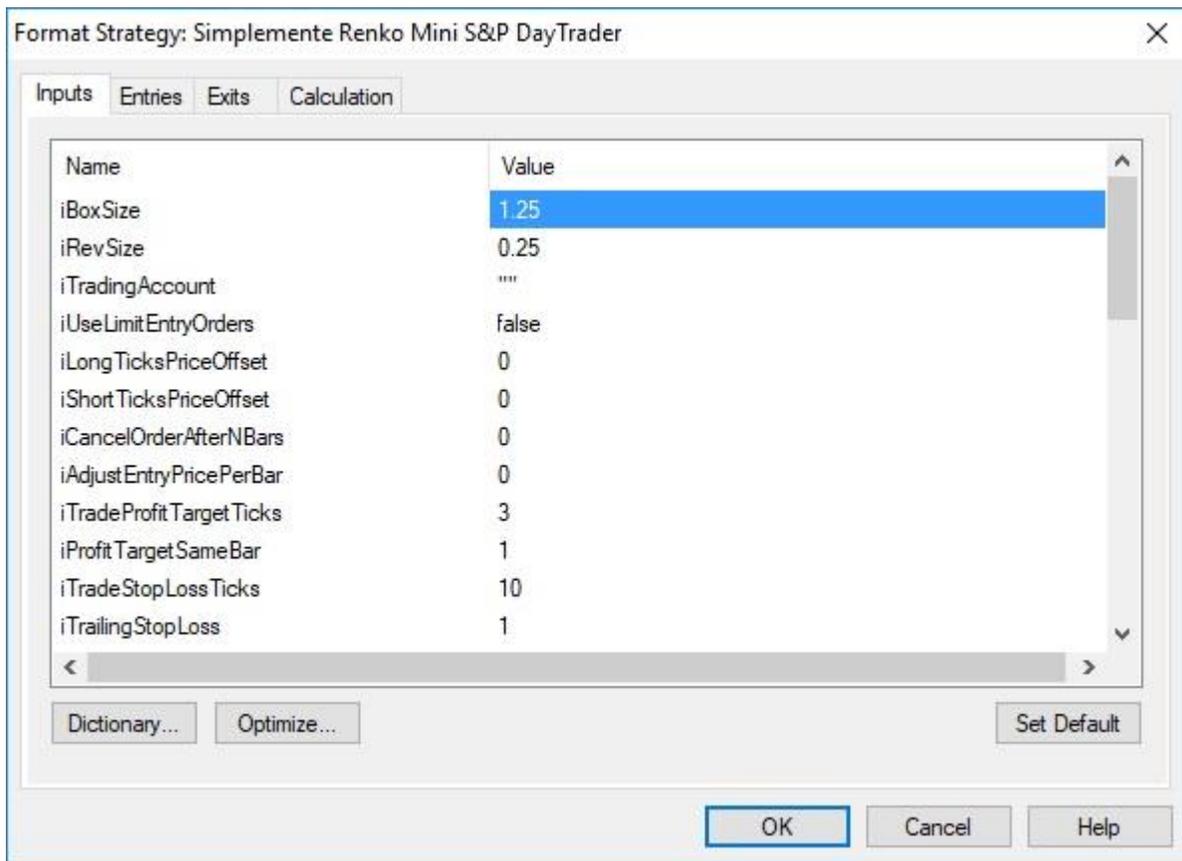
iBoxSize   This needs to be set to whatever the size Renko chart is set too. If you change the size of the chart, this will produce an error message until set to match the chart setting.

iRevSize   This is the 'OFFSET' setting in the chart. If you change the size of the 'OFFSET', this will produce an error message until set to match the chart setting.

iTradingAccount   If you have more than one account with TradeStation, you must put one of your account numbers here. Be sure to use quotations - example- "2652154"

iUseLimitEntryOrders   If set to FALSE, you will enter with a market order at the close of the bar that receives the entry signal. If set to TRUE, your entry will be a LIMIT order at the OPEN of the next bar. *The next couple of settings will allow you to control the LIMIT orders behavior.*

iLongTicksPriceOffset   Defaulted to ZERO (0), this will attempt to enter 'NEXT BAR' at the close price of the previous bar. If you want to attempt to enter at a BETTER price, you would use a <u>negative</u> number. As an example, if you want to try to enter 1 tick better than the previous close, you would change this to -1, two ticks -2 and so on (no quotations needed). Keep in mind, the more aggressive your attempt to enter, the higher the chances you will not get filled. We personally leave this set to ZERO (0) when we use limit orders. Not active for market orders. No quotations needed.

iLongShortTicksPriceOffset   Defaulted to ZERO (0), this will attempt to enter 'NEXT BAR' at the close price of the previous bar. If you want to attempt to enter at a BETTER price, you would use a <u>positive</u> number. As an example, if you want to try to enter 1 tick better than the previous close, you would change this to 1, two ticks 2 and so on (no quotations needed). Keep in mind, the more aggressive your attempt to enter, the higher the chances you will not get filled. We personally leave this set to ZERO (0) when we use limit orders. Not active for market orders. No quotations needed

iCancelOrderAfterNBars   *When using LIMIT orders, this setting allows you to determine how many bars you want the Strategy to attempt to enter at your predetermined price. For instance, if set to one and the order is not filled on the first bar, your order will see canceled. If set to 2 and you are not filled on the first bar, it will attempt a fill on the second bar, if that is not filled, the order will be cancelled etc. Not active for market orders. No quotations needed*

iAdjustEntryPricePerBar   *When set to ZERO and you allow a LIMIT price to attempt to enter after more than one bar, the LIMIT price will be the same as the first bar. If set to ONE (1) then the price will adjust 1 tick (OFFSET SETTING) per bar a limit order is being attempted. Not active for market orders. No quotations needed.*

iTradeProfitTargetTcks   *You can set profit target ticks initially here when activating the Strategy. As previously explained on page 2, this can be adjusted between trades while live trading using the up/down settings in the 'Strategy Information' Box.*

iProfitTargetSameBar   *When set to ONE (1) the strategy will be allowed to take profits in the same bar if the entry/target falls within the same bar. Set to ZERO (0) the strategy will require the TradeManager to verify the trade. This can sometimes cause the targets/stops to delay a few seconds to populate on the MATRIX. It will also not let the target exit until the next bar in most cases. This has been added to help prevent occasional double entries caused by the Strategy Host within the EL code (a TradeStation internal issue). When set the ZERO, and you exit on the same bar, it is possible that the Strategy will reenter on occasion, immediately with another identical trade.*

iTradeStopLossTicks   *Enter the number of ticks you wish to have as a stop (non-trailing) Set to ZERO, no stop will be set. You still have other exit/stops built in such as the same entry signal and the average price percent exit explained further down on this list of explanations. Must exceed Base Renko size.*

iTradeTrailingStopLoss   *Set to ZERO (0) the iTradeStopLossTicks are NOT trailing. Set to ONE (1), then will be Trailing*

iSafetyStopLossTicks   *Designed to be 'Insurance', this stop is designed to trigger if all others fail. Recommended you leave this set to the current setting of 30. Do not change this to ZERO.*

iDayProfitTarget   *This is the total profit for the day you are targeting. As previously explained on page 2, this can be adjusted between trades while live trading using the up/down settings in the 'Strategy Information' Box.*

iDayLossLimit   *This is the maximum day loss you wish to allow. This is triggered 'after' a current trade exceeds this limit. Its important to understand, that it does not close immediately if a current trade exceeds the daily loss amount during a trade. It is calculated after the close of the trade, so your actual loss may be higher the set amount. Make sure to set this accordingly.*

iDayTrailingLossLimit / iDayTrailFloorAmt   *These settings are based of your totals of the day, not an individual trade. You can set a floor amount, then set a trailing dollar to lock in daily profits. As an example, if you were to set iDayTrailFloorAmt to $200, and the iDayTrailingLossLimit to $100, once $200 has been reached, it will close the current trade and end the days' trading when $100 has been given back.*

iDollarTrainingAmt   *This is a built in Dollar Trailing (per Trade). Must exceed Renko Bar Size.*

The above settings are for the entry and the exit SIGNAL lines we use. You have the option to use the 'BASE' Renko size (current chart setting) for the signal strength to be determined, or alternatively we have built in a 'SYNTHETIC' chart size that allows for more trend confirmation. As an example, the above settings are using both the 'BASE' signal line for the entry and exit. Both long and short are the same. See below for the 'synthetic option'
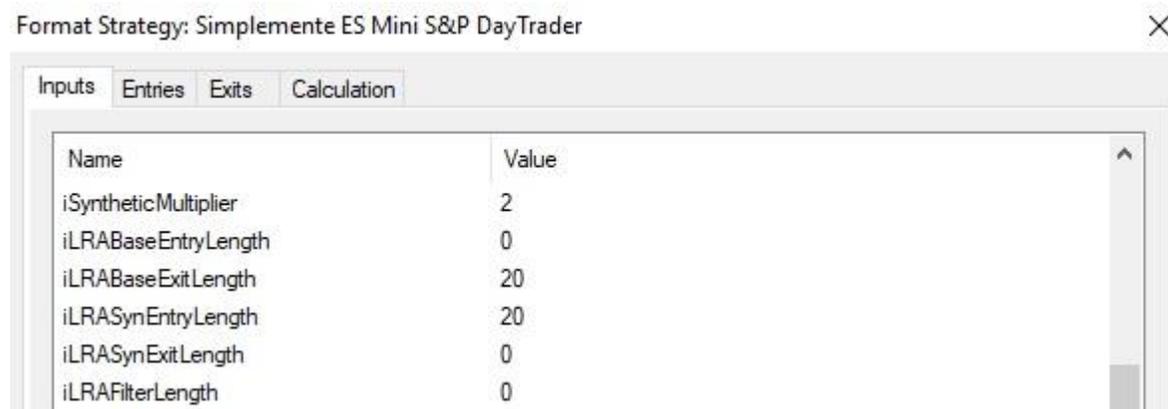

The above example is using the 'SYNTHETIC' Renko for the entry. The 'iSyntheticMultiplier' is a factor set to create the synthetic virtual chart. So, when it is set to 1, it is the same as the Renko size on your chart. The 'Multiplier' will multiply the current chart settings to create the synthetic Renko size. If the chart is set to 1.25 (5) ticks as the default chart you received is set, and the 'iSyntheticMultiplier' is set the 2, it then creates a synthetic chart that is calculated by that chart size times the multiplier (*2) so, to illustrate, see the chart below–

Current Chart size	iSyntheticMultiplier	Resulting Synthetic bar size to determine Entry
1.25	2	1.25 *2 = 2.50 or 10 Tick Synthetic Chart
1.25	3	1.25*3 = 3.75 or 15 Tick Synthetic Chart

The purpose for this, is so when we are trading, we can use a larger Renko size to help confirm/identify a trend, while using the smaller Renko for faster (smaller) losses. The LRA filter is an added filter you can use to strengthen your trend. It does limit trading, so it is not always best to use this. Its default is set to 0.

So, if you decide the use the synthetic chart size as your entry, be sure to use the correct entries as illustrated in the two pictures above. Entry and exits NOT used need to be set to zero. Only use one entry and one exit at a time.

*** Please note you can create a second chart without the strategy but using the "Simplemente Strategy ENTRY' indicator so you can anticipate where the synthetic entries will occur. ***

Format Strategy: Simplemente ES Mini S&P DayTrader   ✕

Inputs   Entries   Exits   Calculation
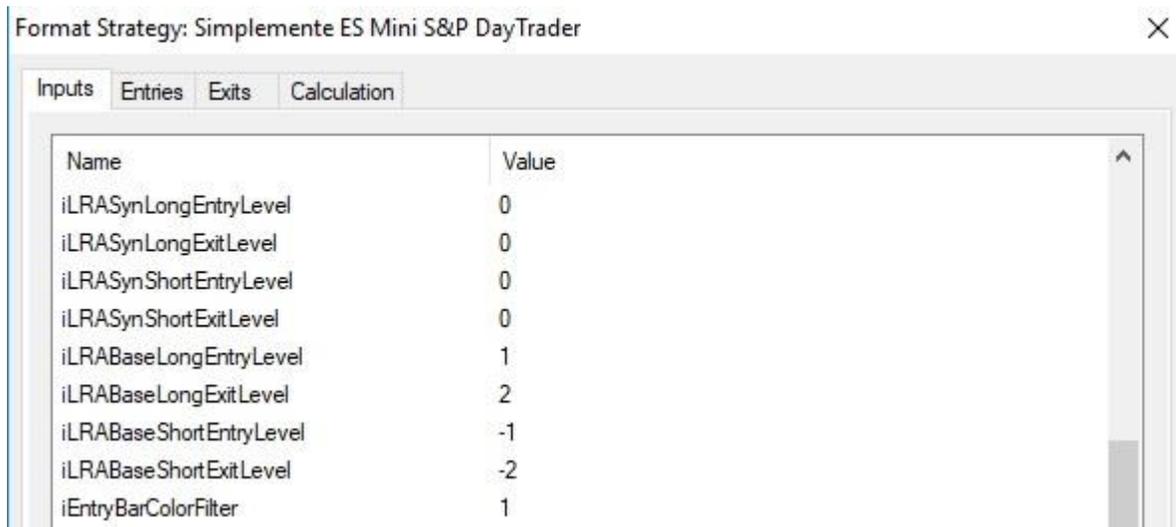
Name	Value
iLRASynLongEntryLevel	0
iLRASynLongExitLevel	0
iLRASynShortEntryLevel	0
iLRASynShortExitLevel	0
iLRABaseLongEntryLevel	1
iLRABaseLongExitLevel	2
iLRABaseShortEntryLevel	-1
iLRABaseShortExitLevel	-2
iEntryBarColorFilter	1

The above settings allow you to 'OFFSET' your entry from the ZERO line. You have both LONG and SHORT entry offset lines and separate exit lines. Use the 'BASE' offset lines when using the 'BASE' entries as illustrated on the previous page, or alternatively use the 'SYN' offset lines when using the 'SYNTHETIC' chart entry. The above illustration is showing the LONG and SHORT entries and EXITS based on the "BASE' Renko entries. Any unused lines should be left at 0.
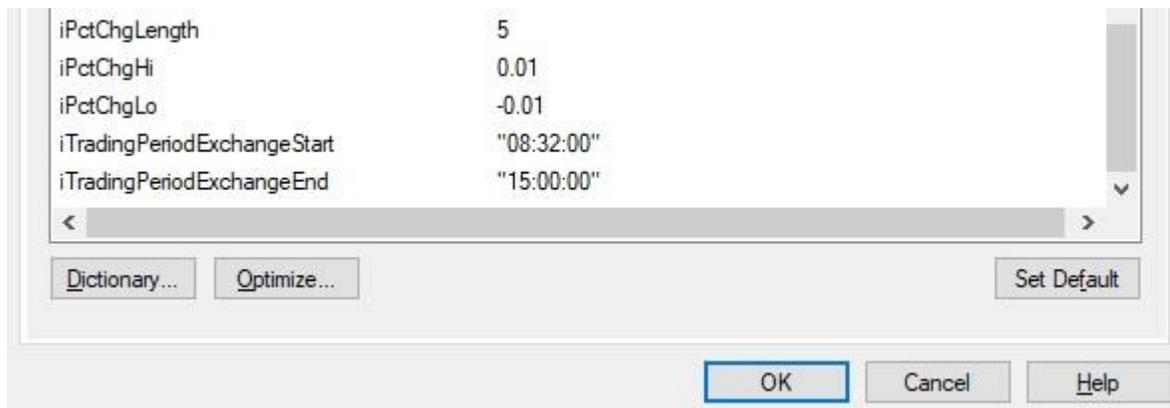
iEntryBarColorFilter   This option let you decide to use either the 'BASE' or the 'SYNTHETIC' chart BAR COLOR to determine if a trade should be allowed if the color of the bar at close is opposite of the signal that triggered the trade.

When set to 1 or 2, it is looking to confirm that if a LONG/SHORT is triggered, the bar close must be GREEN/RED to trade on either the BASE or the SYNTHETIC bars.

When set to 1, then the trade entry LONG or SHORT will be determined by the color of the BASE bars.
When set to 2, then the trade entry LONG or SHORT will be determined by the color of the SYNTHETIC bars.

As an example, your signal line could cross to enter a LONG or a SHORT on the SYNTHETIC chart. Many times, since your 'BASE' and your 'SYNTHETIC' Renko sizes are different, you could have a RED bar on the BASE chart, when in fact the bar is GREEN on the SYNTHETIC chart. Setting this to 1 will use the base Renko size, setting this to 2 will use the SYNTHETIC bars. When using the SYNTHETIC entries, it is recommended to leave this set to 2.

```
iPctChgLength              5
iPctChgHi                  0.01
iPctChgLo                  -0.01
iTradingPeriodExchangeStart    "08:32:00"
iTradingPeriodExchangeEnd      "15:00:00"
```

iPctChgLenth   *This exit built into the strategy is using the average price change as a percentage to determine a change in direction. Preset to 5, this is an aggressive exit designed to limit losses on individual trades as the price changes. Set to ZERO '0' the exit will not be used. The indicator on the chart would need to be set manually to reflect your settings should you decide to use this exit.*

iPctChgHi   *This would be the HIGH offset line*

IPctChgLo   *This would be the LOW offset line*

iTradingPeriodExchangeStart   *Using 24-hour format, this is the starting time the Strategy will start trading for the day. Be sure to set this time with quotations as shown above.*

iTradingPeriodExchangeEnd   *Using 24-hour format, this is the ending time the Strategy (last trade entered) will enter a trade for the day. All exits are on BAR CLOSE, so if you are at the end of the day, and a bar close does not exit you out of the last trade, you will need to close the trade manually before the market closes. Be sure to set this time with quotations as shown above.*

__*** Make sure to change the symbol on the Indicator Chart to the current contract ***__

Required Chart Settings/Troubleshooting

Please feel free to contact us at any time at info@Simplementetrading.com should you have any issues, but first see the below information for required settings and our trouble shooting FAQs to see if this can solve your issue first.

1. **Before activating this STRATEGY**, please make sure your TradeStation order entry is set up correctly.

   a. Open TradeStation and click File / Preferences / TradeStation Order Entry. Then under the 'Futures' tab, click on Validations & Confirms. Uncheck all the boxes under 'Confirms'

2. **To activate the Strategy.** Follow the following instructions to activate the Strategy.

   a. Right click on the chart, click format Strategies then complete as shown below
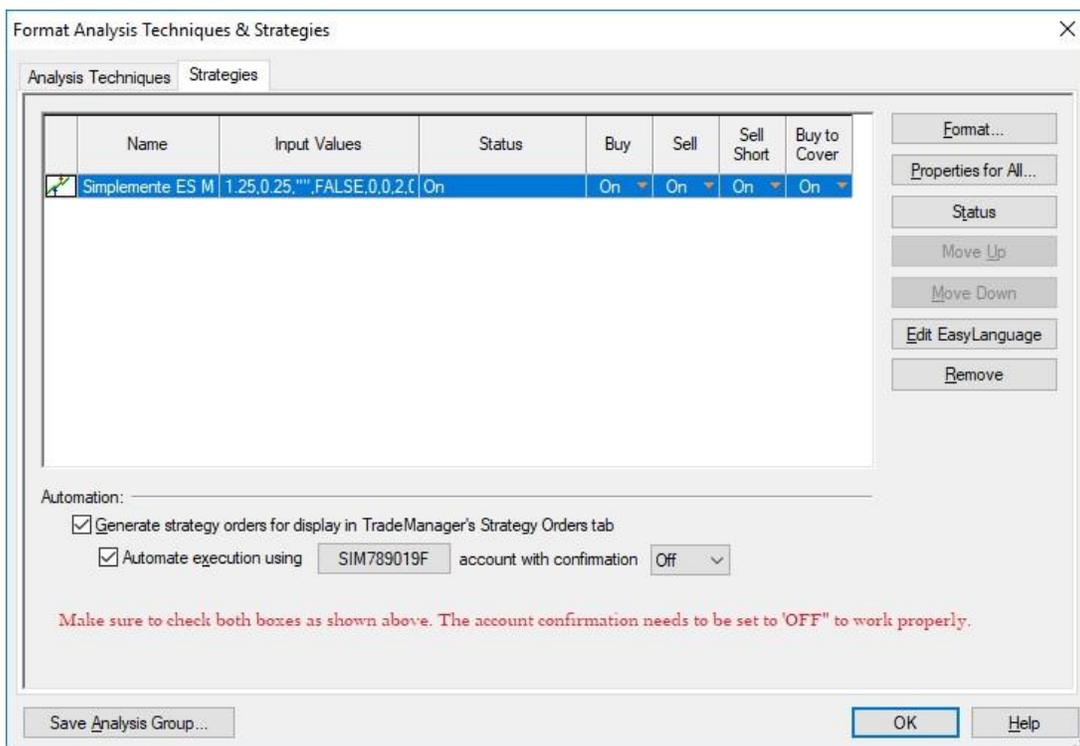

3. **DO NOT recreate this chart**. Should your chart become corrupted in anyway, DELETE the chart and reload it from the AppStore so you do not loose important preset settings.

4. **I am receiving one of the following errors**. If you are receiving any of the following errors, please make sure your chart is set as follows.

      a. Automation Adapt Real World Not Set
      b. Automation Allow Partial Fills Not Set
      c. Automation stops NOT help on TS server

Right click on your chart, and click 'Format Strategies" Click 'Properties for All… and go to the Automation tab. Please make sure it is set as the picture below illustrates.
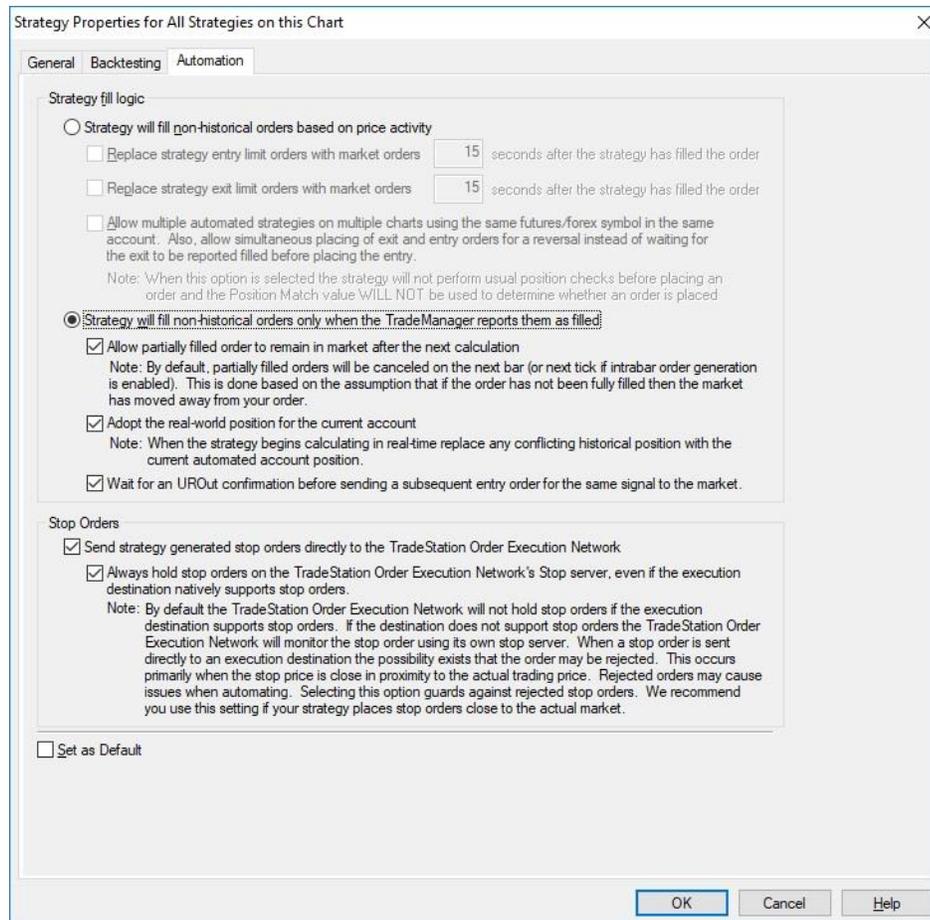
5. **My chart is very slow to load data**. Since this Strategy is loading historical data that is displaying historic trades, several minutes maybe required at time for the chart to load depending on you operating system. Should the system lock up or fail to load, shut down TradeStation and delete the cache and TCACHE files in the TradeStation/program files. This will clear out old cache that can cause issues with the platform.

6. **Can I add contracts or manually trade with the Strategy?** – The current version of this Strategy only trades one contract. Future versions will include multiple contracts as well as multiple symbols. You cannot add any contracts or close trades with the Matrix *and you cannot trade manually* with this Strategy. There is a built-in safety feature that will cause an error and disable to Strategy should you add any manual trading in any way. If the Strategy stops trading for any reason, and it appears to be set correctly to trade correctly (not all errors may be obvious), status off the Strategy. Status back on and turn the automation back on as shown in number #2 above.

7. **Can I change the start date on my chart?** The chart you receive from us has 1-months' worth of data. To see more data, you may change this and display up to 6 months data should you wish to see the back-testing results. However, make sure to put the chart back to 1-month before live trading continues.

About the Developers and Simplemente Trading Corp

The developers for this and other systems, based the algorithms on their own personal trading habits. Sandra Bellizzi runs a trading room forum in Spanish, 5 days a week primarily using these Strategies as well as other indicators we have developed.

After many years of trading discretionary trading, we have concluded that to see long term success, automated systems are needed. High frequency trading in today's markets are the primary means which the markets are traded. Trading with our systems allows you (and us) to compete for a part of the momentum in an effective and methodical way.

We do not hire outside programmers. Rather, we have our own in-house programmers which allows us to better stay on top of needed changes, updates and enhancements. We are also continually working on developing new products.

Should you have any questions, comments or concerns, the best way to reach us is by Email at info@Simplementetrading.com. All inquiries and questions will be answered and addressed within 24 hours.

Disclaimer

All information contained on this page is a solely informative and educational. Futures trading involves the risk of losing all the capital if necessary protective measures are not taken, and is not recommended for any type of investor. Each investor should be aware and knowledgeable of trading and brokerage fees that are applied by authorized entities, brokers, etc. and consider such expenses in their daily or intra-operative. Simplemente Trading not responsible for the economic results obtained by the / the student / a or user / in the individual application and use of educational content presented and learned by him / a, whether they be positive or negative. Past performance does not guarantee future returns.