



## 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, with targets on each price direction change. 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.

The screenshot displays the 'RenkoAlgoLimit95 Strategy Information (ES)' window. It includes various settings such as Trade Qty (1), Day Profit Target (\$250.00), Day Stop Loss (\$250.00), Day Trailing Stop (\$0.00), Day Trailing Floor (\$0.00), Trade Profit Ticks (3), and Trade Stop Ticks (11). There are also checkboxes for 'Allow Long', 'Allow Short', and 'Allow RealTime'. A red banner indicates 'SIM - TRD MGR ONLY NOT TRADING'. Below the settings is a 'Messages' section with system logs and a 'Trade History' table.

Date	#T	Fin-PL	Max-PL	Min-PL	DD	A-PL	Win	LH	DOW	#Bars	DEC
01/31	0								Thu	0	DEC
01/30	21							PT	Wed	1147	DEC
01/29	12							PT	Tue	679	DEC
01/28	8							PT	Mon	864	DEC
01/25	12							PT	Fri	702	DEC
01/24	12							PT	Thu	1019	DEC
01/23	37								Wed	1070	DEC
01/22	12							PT	Tue	1034	DEC
01/21	2								Mon	246	DEC
01/18	12							PT	Fri	848	DEC
01/17	22							PT	Thu	926	DEC

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

RenkoAlgoLimit95 Strategy Information (ES)

Trade Qty: 1

TS 9.5.3344 App 08.09.06

Day Profit Target \$: 250.00 1

Day Stop Loss \$: 250.00 2

Day Trailing Stop \$: 0.00 3

Day Trailing Floor \$: 0.00 4

Trade Profit Ticks: 3 \$37.50 5

Trade Stop Ticks: 11 \$137.50  Trailing Stop 6

Allow Long  Allow Short  Allow RealTime 7

Messages

02:58:31 TradeServer connected  
 02:58:31 MarketData connected  
 02:56:20 SAP Loaded - TimeOffset 0 minutes  
 02:56:20 SAP Requested

Trade History

Trades Daily TOD Streaks S

The items numbered 1-7 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) when restarted.

**\*\* The 'Trade Qty' new in this version, can now trade up to 3 contracts. For back testing this must be set in the inputs but can be changed during live trading. \*\***

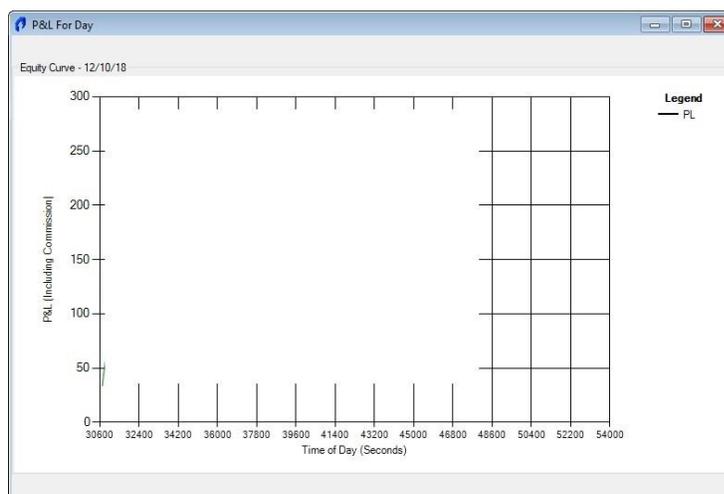
1. The 'Day Profit Target' is the total daily target desired. This is not based on individual trades, but the accumulative total of all trades and losses for the day.
2. The 'Day Stop Loss' is the total stop loss allowed for the trading day. This is not based on individual trades, but the accumulative 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 trailing stop per trade. Set to zero, there will be no stop set. This cannot be less than the size of the Renko bar setting.
5. The 'The Day Trailing Stop' is the dollar amount not to exceed in losses once the 'Day Trailing Floor' is hit. These two options are for the day's trading and not individual trades. This is calculated at the end of each trade.
6. The 'The Day Trailing Floor' is the dollar amount that needs to be exceeded for the 'Day Trailing Stop' to activate.
7. 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.

## Trade History Tabs - Daily

Trade History												
Trades Daily TOD Streaks												
Date	#T	Fin-PL	Max-PL	Min-PL	DD	A-PL	Win	LH	DOW	#Bars	DEC	▲
01/07	40								Mon	1593	DEC	
01/04	12							PT	Fri	2782	DEC	
01/03	8							PT	Thu	3507	DEC	
01/02	12							PT	Wed	3066	DEC	
12/31	21							PT	Mon	2012	DEC	
12/28	33							PT	Fri	4138	DEC	

In the daily tab, the trade history in the back testing will be displayed. There is a lot of useful information

1. *Date* – Days date of the trades displayed.
2. *#1* – Total number of trades for the days (both sides).
3. *Fin-PL* – Final profit for the day AFTER commissions and fees as entered in the strategy settings.
4. *Max-PL* – The highest profit reached for the day. This number would be higher than the *Fin-PL* if there were losing trades after the maximum was reached.
5. *Min-PL* – This will shows you the lowest P&L for the day.
6. *DD* – This is the days draw down, extremes between the highest and lowest P&L.
7. *A-PL* – This is the average P&L per trade earned or lost for the day after commissions
8. *Win* – Percentage of trades won for the day.
9. *LH* – When *PT* is displayed, the profit target was hit. When *SL* is displayed, the stop loss for the day was hit. When blank, the days P&L is somewhere in between the loss and profit targets.
10. *DOW* – Display the days of the week.
11. *DEC* – Displays the P&L for the day (after commissions and fees) – See below



## Trade History Tabs - Trades

Trade History

Trades Daily TOD Streaks

# Trds: 33 From 01/28/19 Thru 01/31/19 Load

T#	B#	D	Q	P&L	EP	ESig	XP	XSig	ET	Dur
1	898	L	1			CLEL BG	2644.75	PT	01/29 08:45	00:18
2	932	S	1			CSELBG	2645.75	PT	01/29 09:07	00:17
3	972	L	1			CLEL BG	2642.75	PT	01/29 09:26	00:09
4	999	S	1			CSELBG	2642.50	PT	01/29 09:34	04:24
5	1067	L	1			CLEL BG	2634.00	PT	01/29 10:06	00:45
6	1119	S	1			CSELBG	2639.50	PT	01/29 11:30	01:25
7	1134	L	1			CLEL BG	2640.00	\$ TRAILING STOP	01/29 11:55	03:25
8	1143	S	1			CSELBG	2637.50	PT	01/29 12:00	00:04
9	1155	L	1			CLEL BG	2641.50	PT	01/29 12:18	24:57
10	1175	S	1			CSELBG	2639.50	PT	01/29 13:16	04:46
11	1208	L	1			CLEL BG	2638.25	PT	01/29 14:17	06:44
12	1227	S	1			CSELBG	2636.00	PT	01/29 14:48	02:09
13	1591	S	1			CSELBG	2653.00	PT	01/30 08:41	00:09

In the trades tab, you can see per information per trade

1. T# - Trade number
2. B# - The bar number
3. D - L-Long/S-Short
4. Q- Quantity of contracts
5. Gross profit/loss
6. Price entered
7. ESig - Signal name (internal trade coding)
8. XP - Displays entry price
9. XSig - Displays what exited the trade - PT, Trailing Stop etc.
10. DUR - Time in the trade

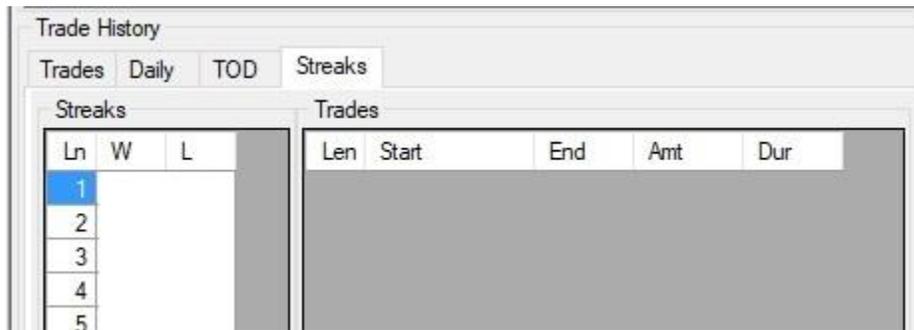
Trade History

Trades Daily TOD Streaks

Interval 5 Load

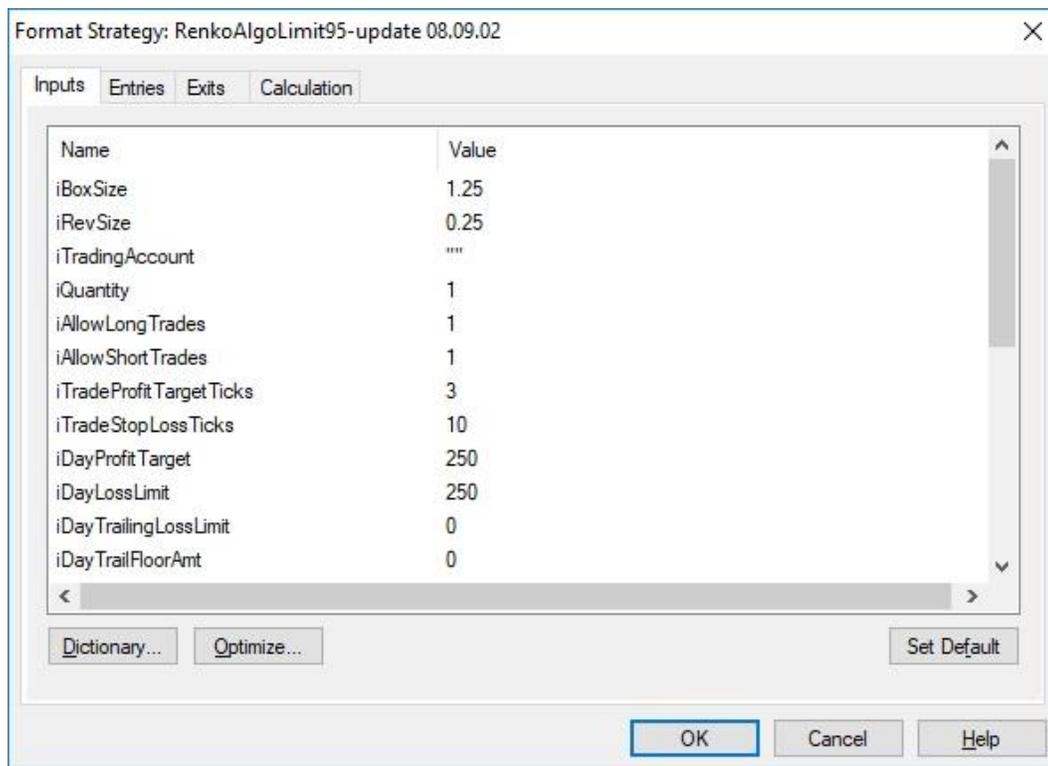
Start	#T	Win	Avg PL	Avg Secs
08:30	130			0.0
08:35	102			0.0
08:40	81			0.0
08:45	71			0.1
08:50	65			0.1
08:55	51			0.1
09:00	61			0.1
09:05	53			0.1
09:10	50			0.1
09:15	53			0.1
09:20	34			0.1
09:25	37			0.1
09:30	47			0.1
09:35	38			0.1
09:40	33			0.1
09:45	40			0.1

The above tab displays the average P&L for the adjustable time periods of all the trades in the history.



The streaks tab will show you how many losing or winning streaks.

## Configuration



Below are the input descriptions. Please make sure to read and understand this in its entirety so you can benefit from the tools contained within this strategy.

**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"

[iQuantity](#)

\*\* New in this version you can trade up to 3 contracts. \*\*

[iAllowLongTrades](#) & [iAllowShortTrades](#)

\*\* New in this version you can chose to trade long and short separately.

Set to 1 (ONE) – Trading is active - Set to 0 (ZERO) the long or short will not trade. \*\* 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.

[iTradeProfitTargetTicks](#)

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. Information' Box.

[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. 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.

[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.

[iDaySopLoss](#)

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. 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.

[iDayTrailingLossLimit](#)

This trailing amount is for the entire days trading, not per trade and is not per contract. When set, this will be the trailing amount that will activate once the 'iDayTrailFloorAmt' is reached. Once this trailing amount has been hit, trading will stop for the day. 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.

[iDayTrailFloorAmt](#)

The floor amount once reached will activate the 'iDayTrailingLossLimit'. This is NOT per trade or per contract, the floor amount will activate when set regardless of how many contracts. 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.

Name	Value
iKeltnerLength	0
iKeltnerATRs	1
iLRABaseEntryLength	20
iLRABaseExitLength	0
iLRABaseLongEntryLevel	1
iLRABaseLongExitLevel	1
iLRABaseShortEntryLevel	-1
iLRABaseShortExitLevel	-1

## [iKeltnerLenth & iKeltnerATRs](#)

\*\* Added in this update, you can use the Keltner indicator as an additional filter.

[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.



[iLRABaseEntryLength](#) This will set your entry signal. When set to a higher number, the signal will not be as reactive to the market, delaying entries. Lower number will be more reactive, and more trading will occur. This is a good tool to use in back test when deciding the signal strength, you want.

[iLRABaseExitLength](#) This will set an exit signal. When set to a higher number, the signal will not be as reactive to the market, delaying exits. Lower number will be more reactive, and trades will exit faster. You do not have to use this exit. When not used, set it to 0 (ZERO).

## [iLRALongEntryLevel](#)

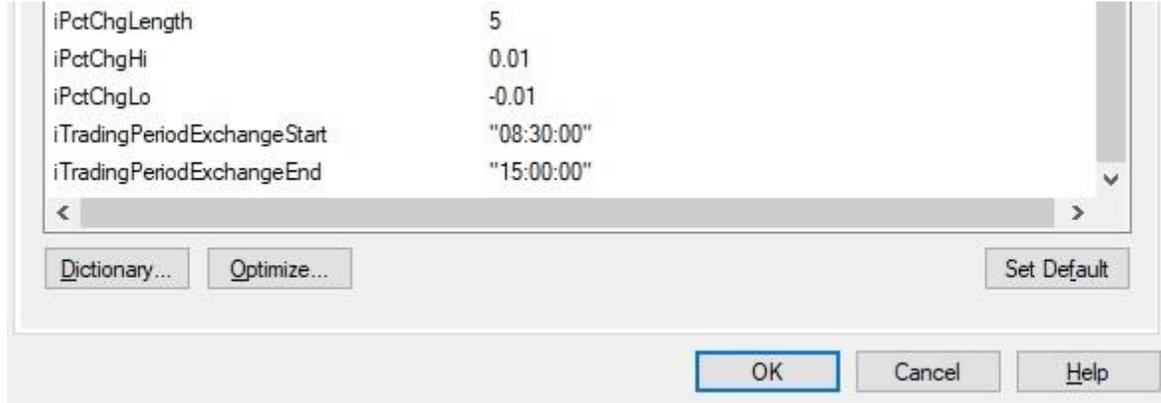
## [iLRALongExitLevel](#)

## [iLRAShortEntryLevel](#)

## [iLRAShortExitLevel](#)

This will set an entry and exit cross line other than zero for both long and short. If you look at the picture above, the signal line cross over the green line to enter, not the 0 (ZERO) line, and crosses under the red line to go short.

Both long and short entry and exit lines can be adjusted. Long entry and exit will be a positive number to set above the zero line, and the short entry and exit will be negative numbers to set below the zero line.



[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.

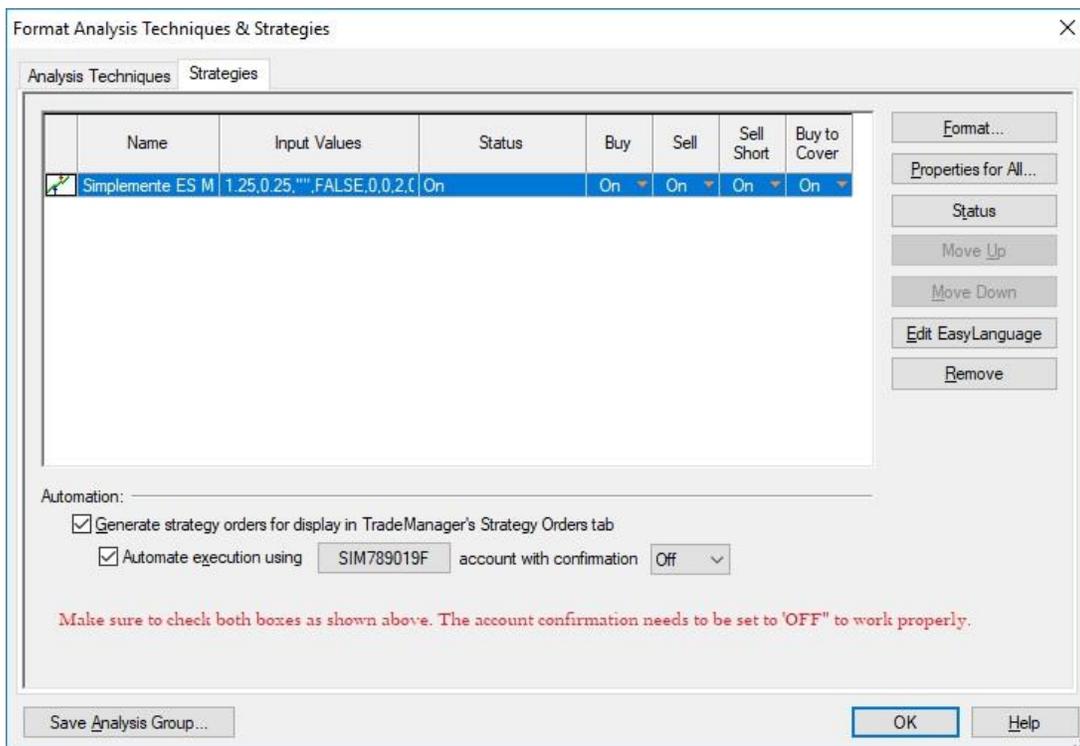
[iTradingPeriodExchangeEnd](#) Using 24-hour format, this is the ending time the Strategy (last trade entered) will enter a trade for the day. All exits are on BAR CLOSE, so if you are at the end of the day, and a bar close does not exit you out of the last trade, you will need to close the trade manually 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](mailto: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.

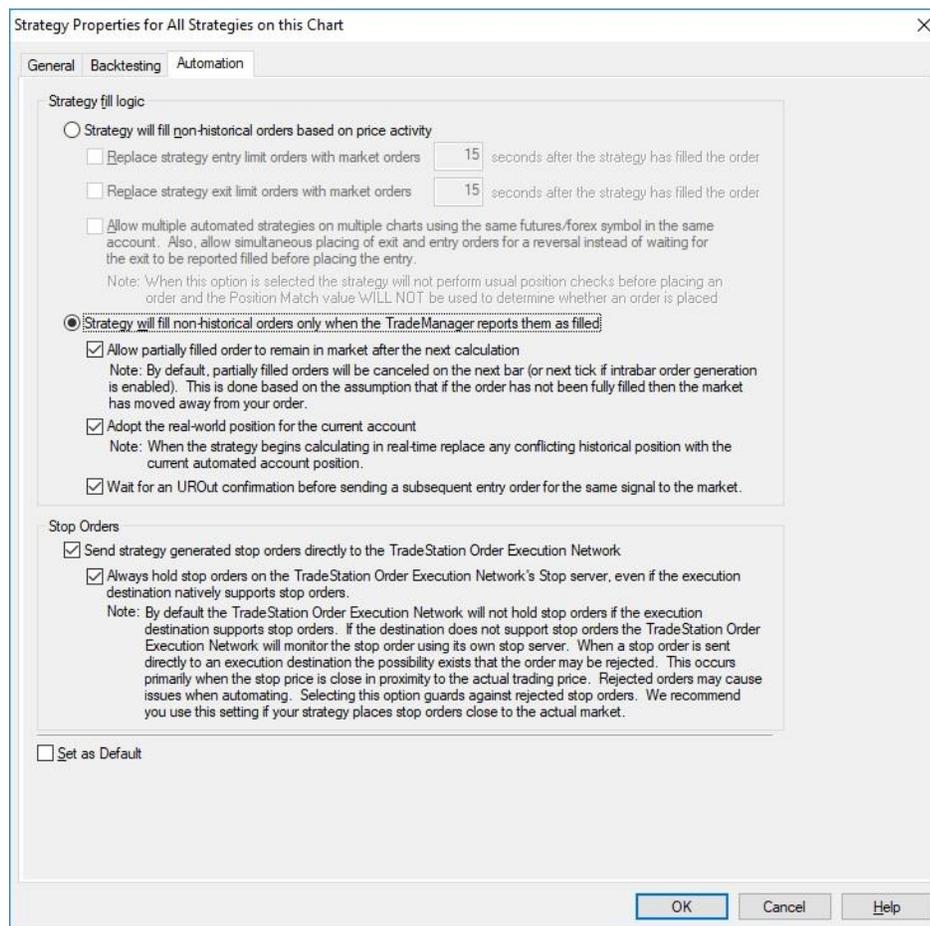
1. **Before activating this STRATEGY**, please make sure your TradeStation order entry is set up correctly.
  - a. Open TradeStation and click File / Preferences / TradeStation Order Entry. Then under the 'Futures' tab, click on Validations & Confirms. Uncheck all the boxes under 'Confirms'
2. **To activate 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.
- Automation Adapt Real World Not Set
  - Automation Allow Partial Fills Not Set
  - 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](mailto: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.*