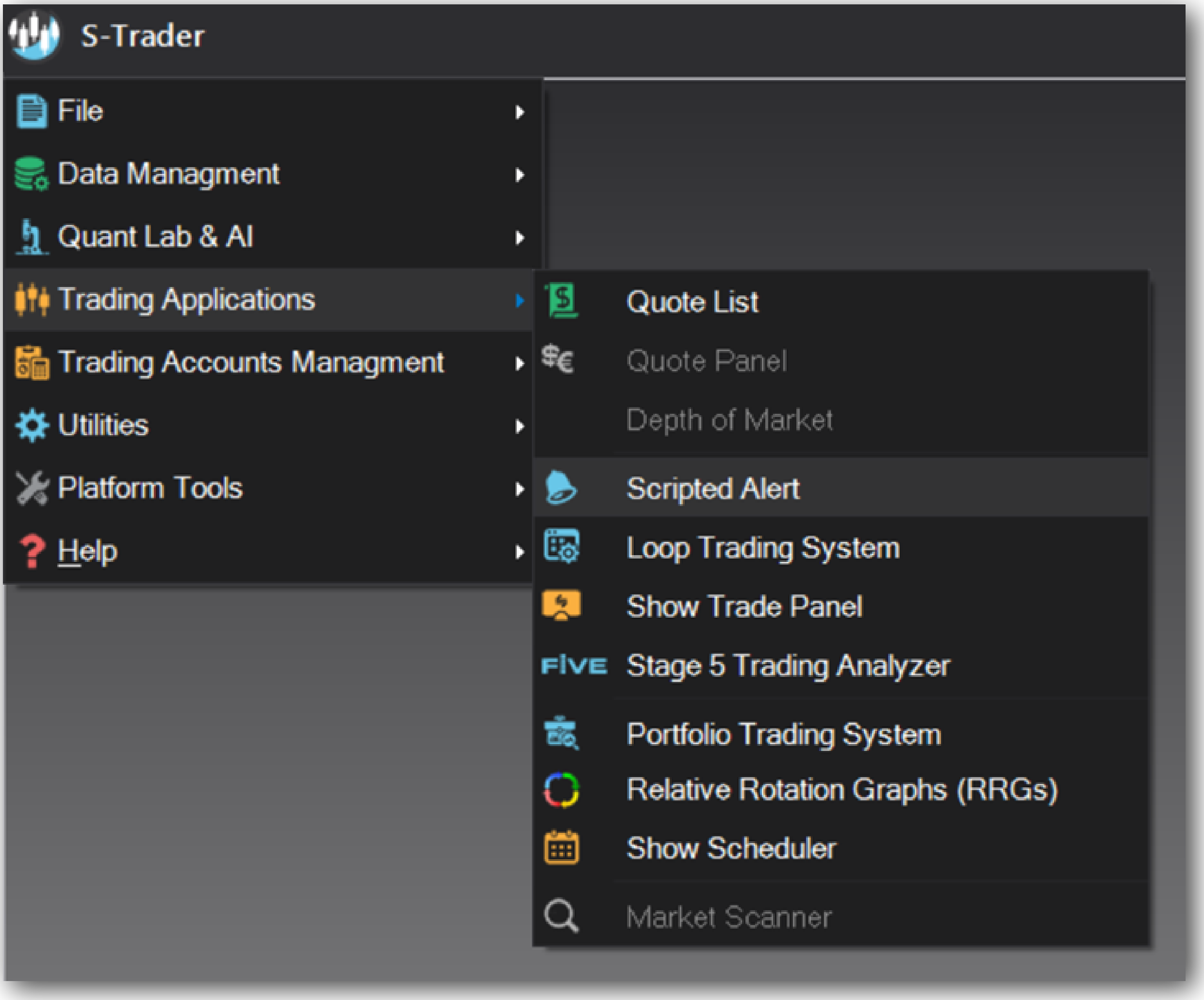
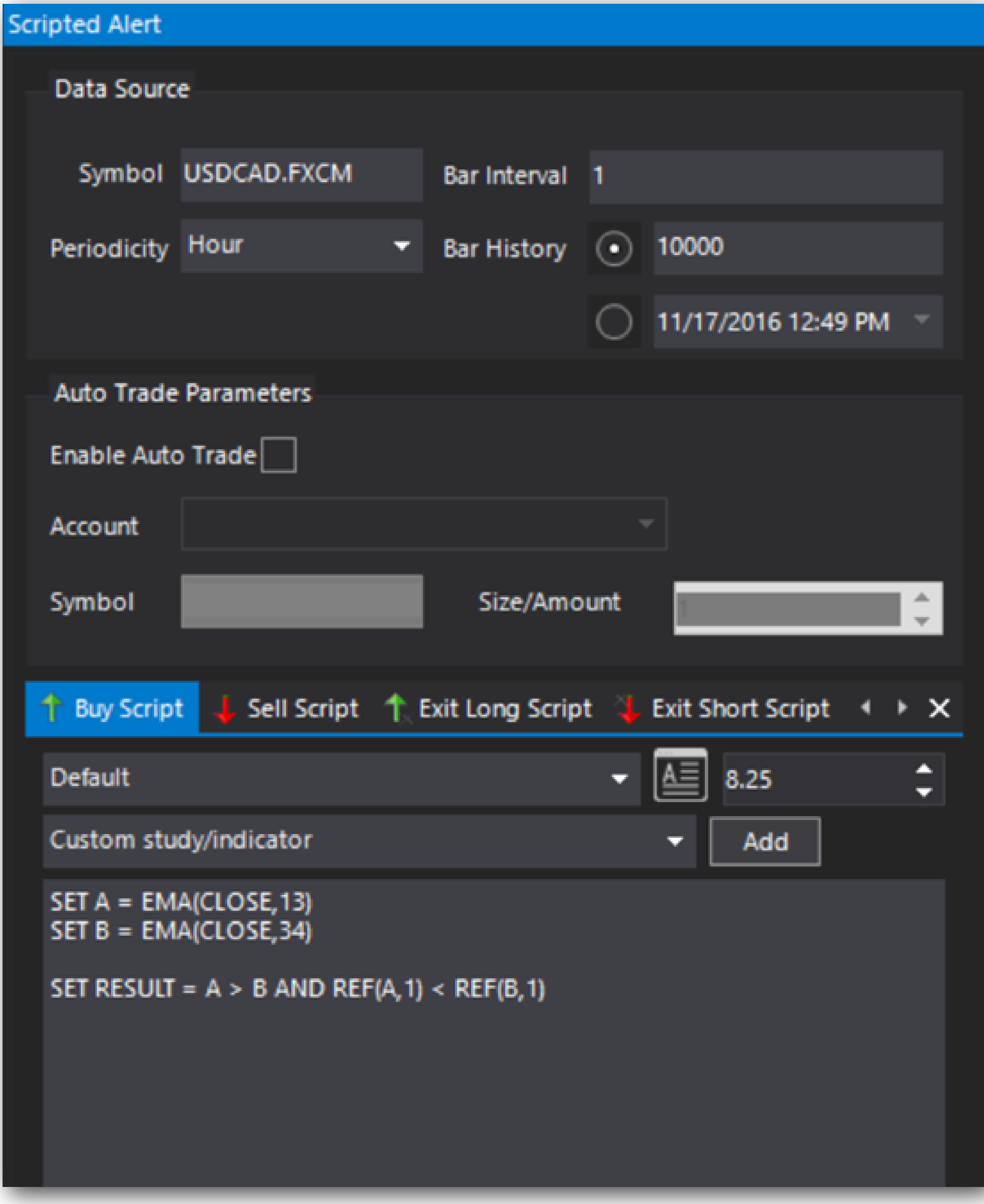
Scripted Alerts Module

Contents



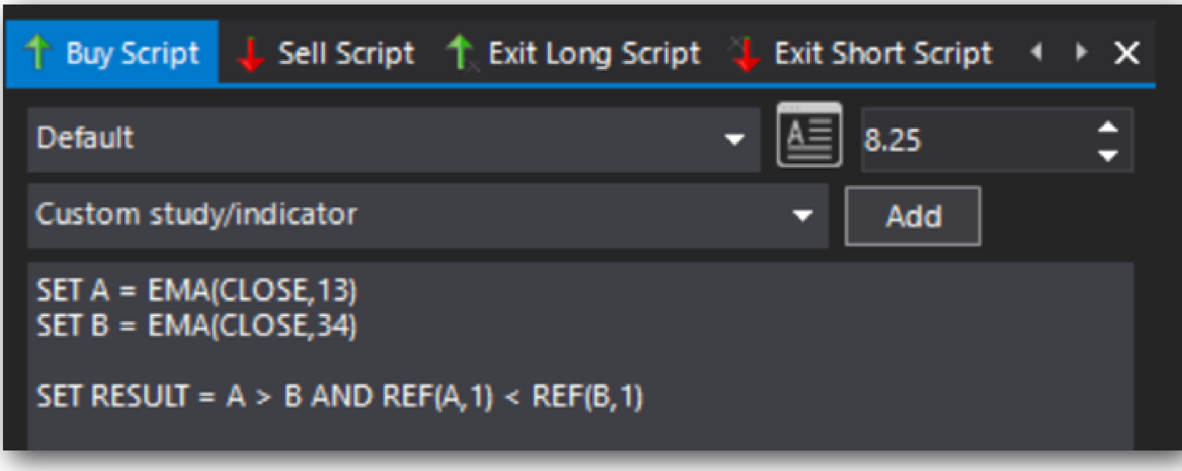
What are scripted alerts

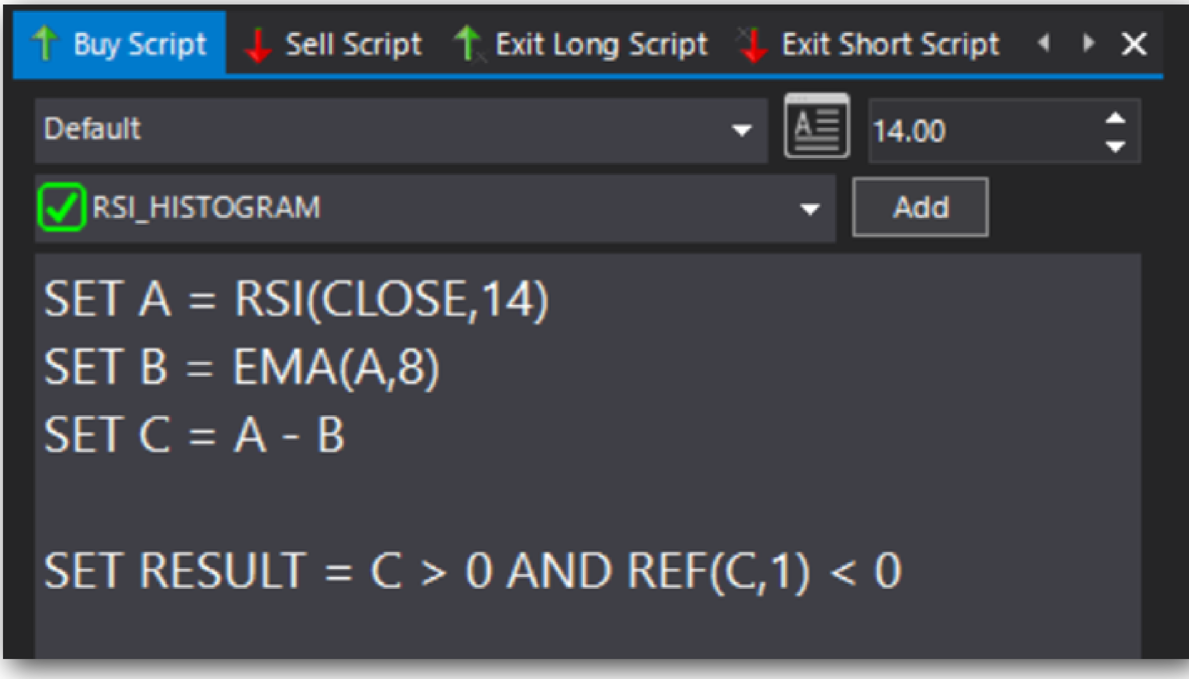
Scripted alerts are simple, four step algorithm structures employed in rule-based trading. The four steps are **Buy / Sell / Exit Long / Exit Short.** The rules for each step are written using the **Quant Script** programming language.



Defining Buy / Sell scripts

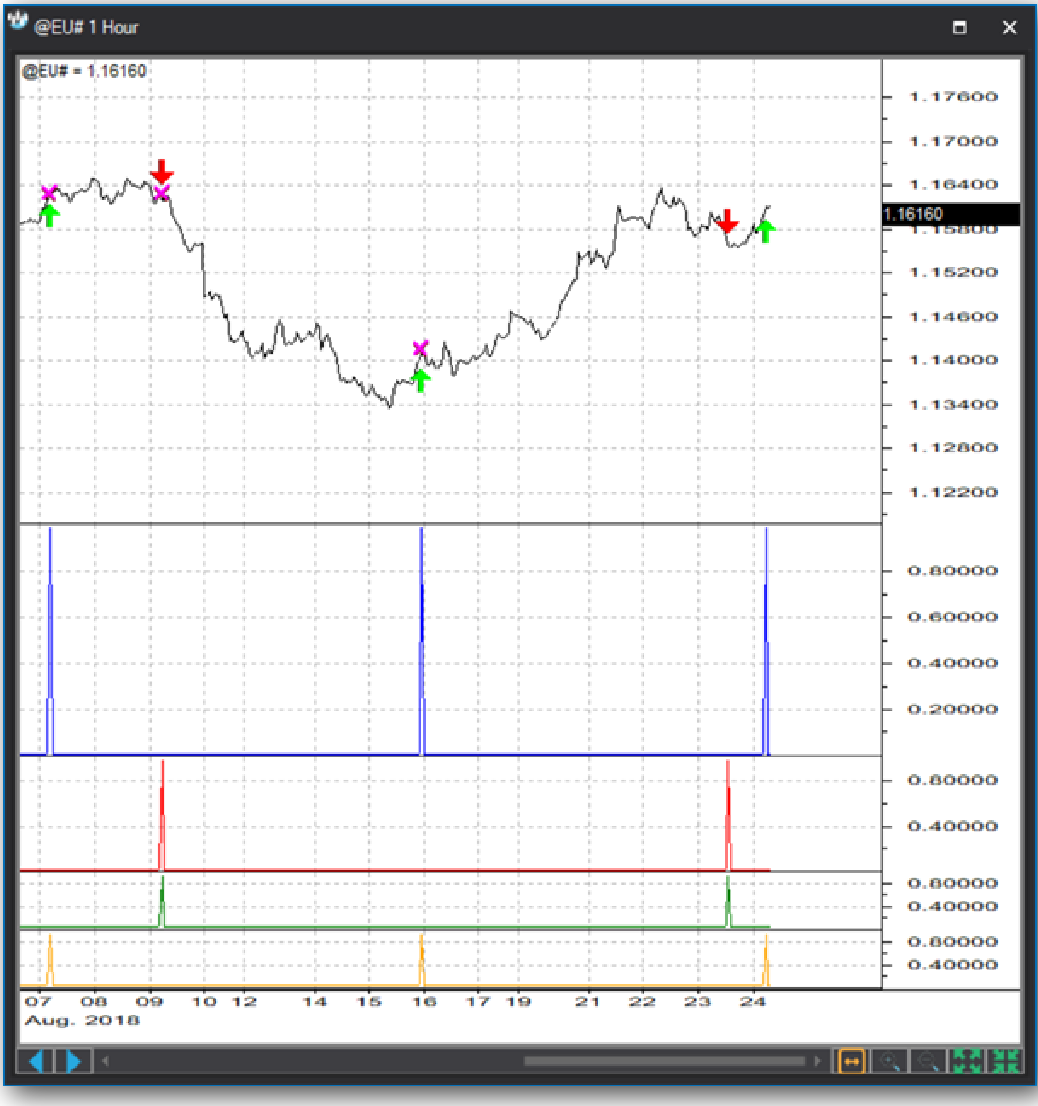
You can either write the full scripts inside the boxes pertaining to each step or you can easily maintain those scripts in custom studies and add the code wherever you wish:





Back-testing mode

When you chose to back-test your particular algorithm, the S-Trader will look back over the desired period and show you how your algo would have performed.



Trades

STATISTICS:

7/9/2018 9:01:00 PM to 8/24/2018 8:01:00 AM

Total number of trades: 13

Average number of trades per month: 8

Number of profitable trades: 6

Number of losing trades: 7

Total profit: 0.0532

Total loss: -0.0303

Percent profit: 42.992%

Largest profit: 0.0212

Largest loss: -0.0075

Maximum Drawdown: 0.0000

Compound Monthly ROR: 1.0030

Standard deviation: 0.00605000

Annualized standard deviation: 0.00855599

Downside deviation (MAR = 10%): 0.09702217

Value Added Monthly Index (VAMI): 1.00024931

Sharpe ratio (RFR = 5%): -7.26446281

Annualized Sharpe ratio (RFR = 5%): -10.27350183

Sortino ratio (MAR = 5%): 20.24593559

Annualized Sortino ratio (MAR = 5%): 28.63207670

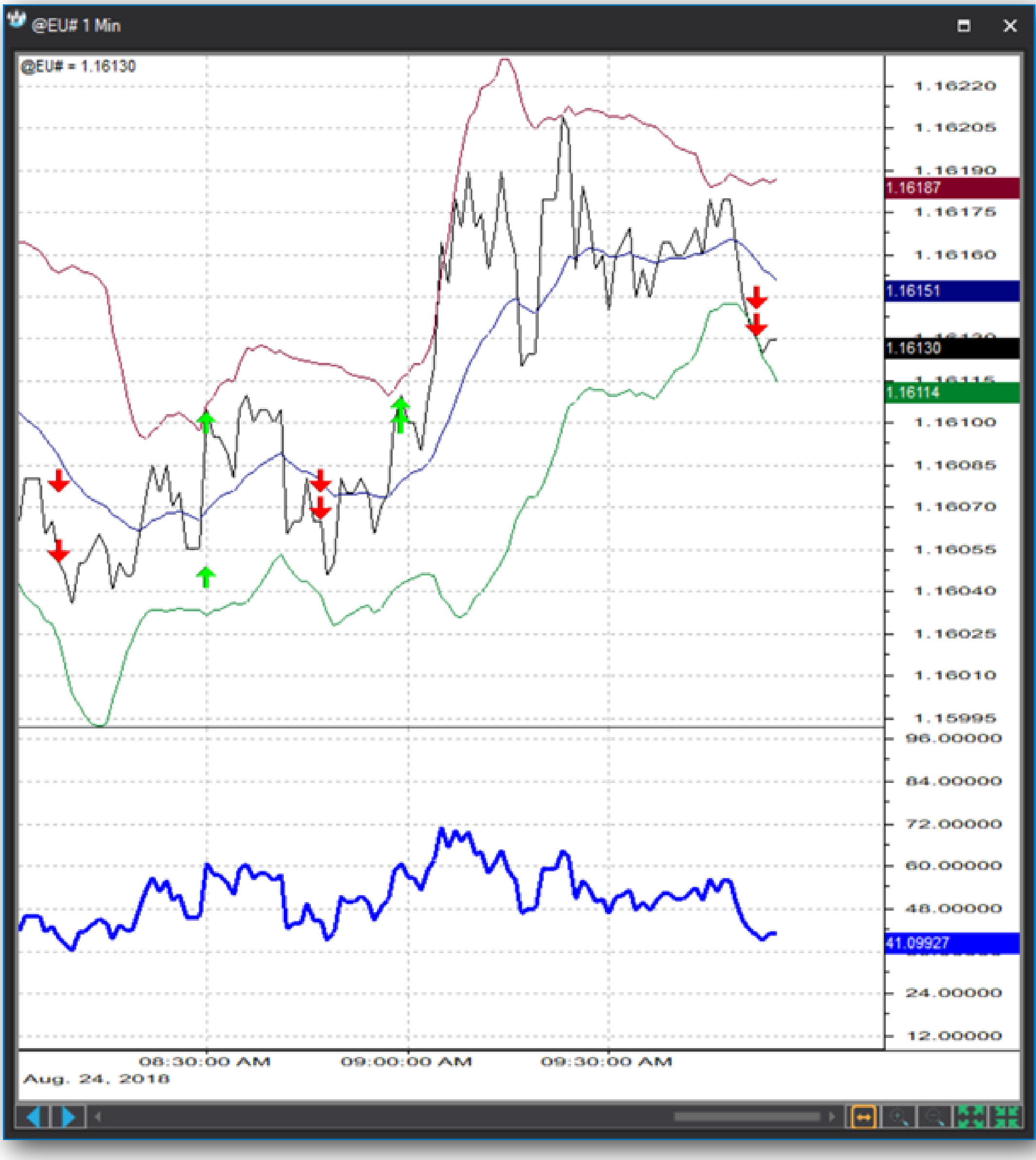
Sterling ratio (MAR = 5%): 20.24593559

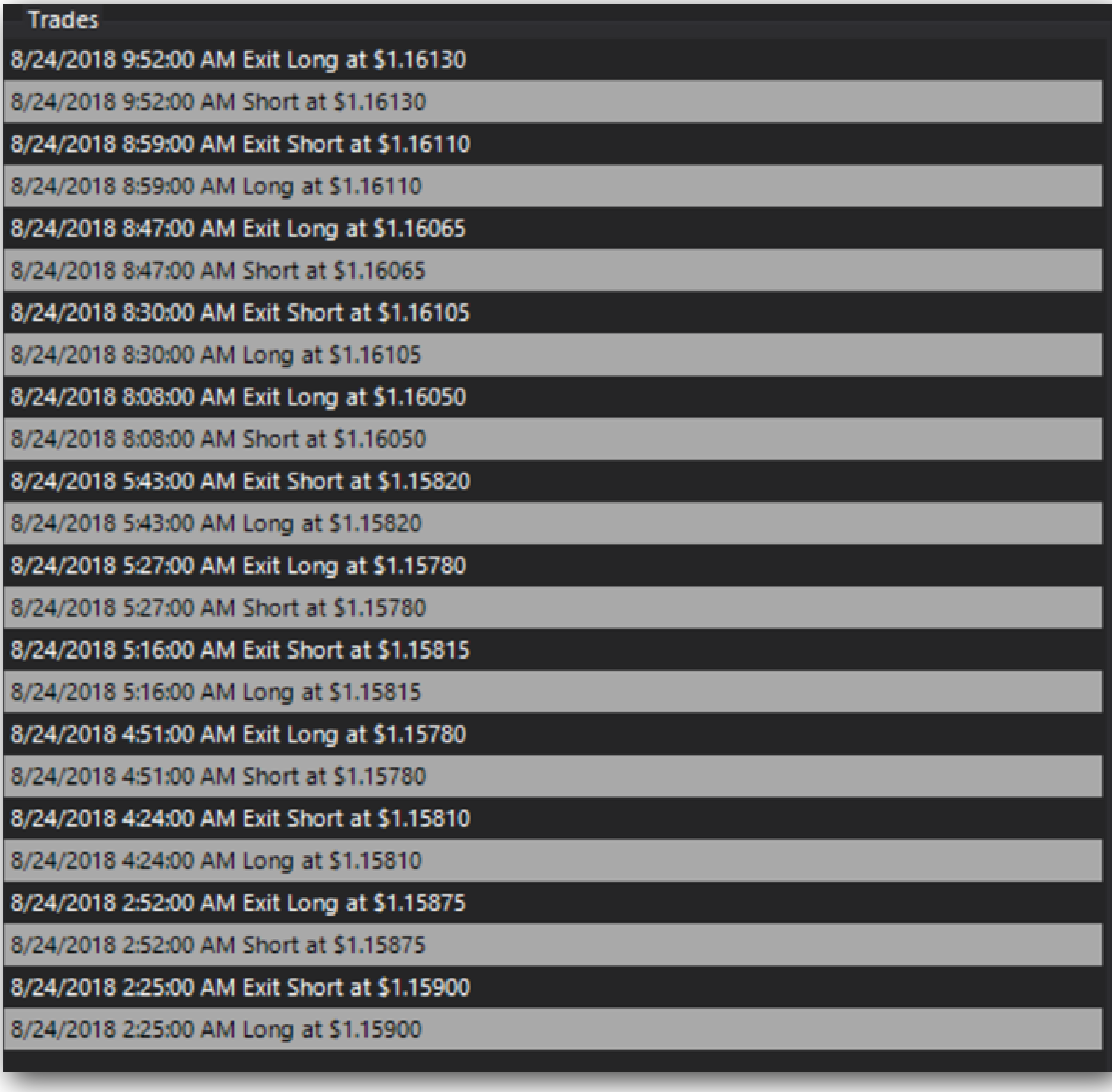
Calmar ratio: 0.00000000

Risk to reward ratio: 0.215

Live run mode

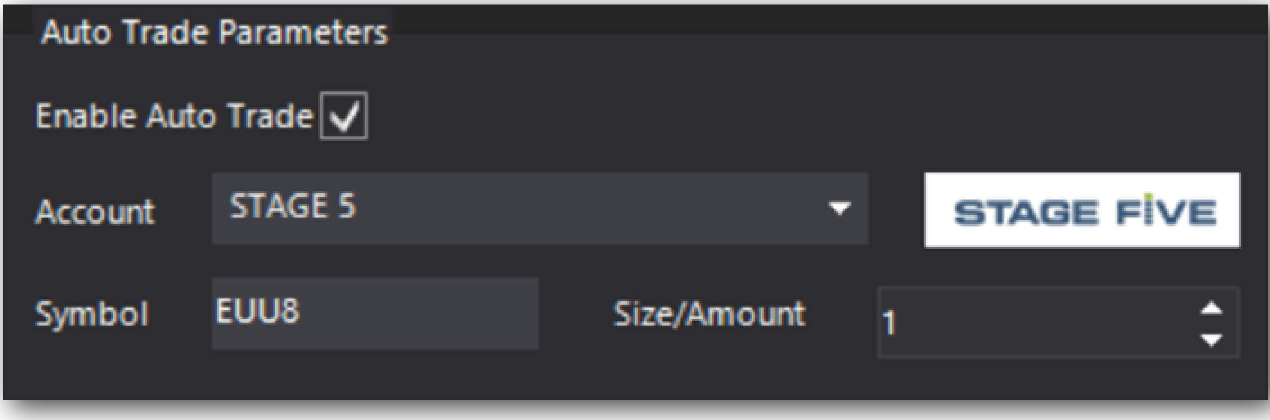
Once tested, algorithms can be ran live with real time data. Buys and sells will be posted, included to brokerage accounts if you so chose, as the conditions you specified are fulfilled.

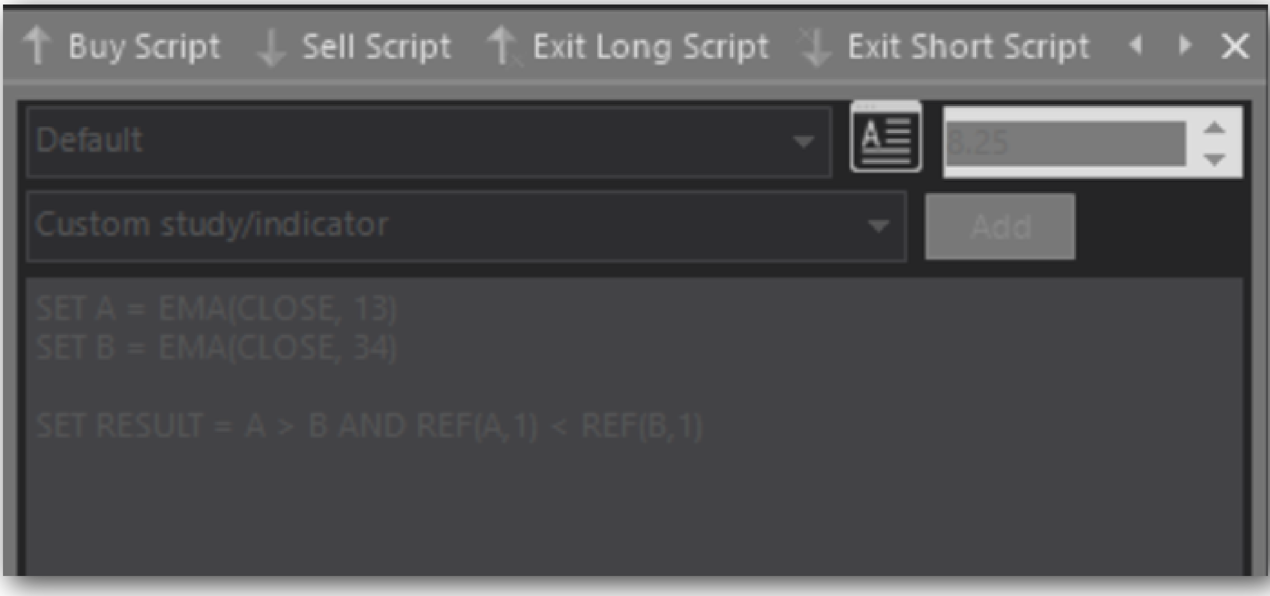




Trades

8/24/2018 9:52:00 AM Exit Long at $1.16130
8/24/2018 9:52:00 AM Short at $1.16130
8/24/2018 8:59:00 AM Exit Short at $1.16110
8/24/2018 8:59:00 AM Long at $1.16110
8/24/2018 8:47:00 AM Exit Long at $1.16065
8/24/2018 8:47:00 AM Short at $1.16065
8/24/2018 8:30:00 AM Exit Short at $1.16105
8/24/2018 8:30:00 AM Long at $1.16105
8/24/2018 8:08:00 AM Exit Long at $1.16050
8/24/2018 8:08:00 AM Short at $1.16050
8/24/2018 5:43:00 AM Exit Short at $1.15820
8/24/2018 5:43:00 AM Long at $1.15820
8/24/2018 5:27:00 AM Exit Long at $1.15780
8/24/2018 5:27:00 AM Short at $1.15780
8/24/2018 5:16:00 AM Exit Short at $1.15815
8/24/2018 5:16:00 AM Long at $1.15815
8/24/2018 4:51:00 AM Exit Long at $1.15780
8/24/2018 4:51:00 AM Short at $1.15780
8/24/2018 4:24:00 AM Exit Short at $1.15810
8/24/2018 4:24:00 AM Long at $1.15810
8/24/2018 2:52:00 AM Exit Long at $1.15875
8/24/2018 2:52:00 AM Short at $1.15875
8/24/2018 2:25:00 AM Exit Short at $1.15900
8/24/2018 2:25:00 AM Long at $1.15900


Auto Trade Parameters
Enable Auto Trade
Account
STAGE 5
STAGE FIVE
Symbol
EUU8
Size/Amount
1


Buy Script
Sell Script
Exit Long Script
Exit Short Script
Default
Custom study/indicator
Add
SET A = EMA(CLOSE, 13)
SET B = EMA(CLOSE, 34)
SET RESULT = A > B AND REF(A,1) < REF(B,1)