



TREE3S™ TRADING SYSTEM AND METHODS OPERATIONS MANUAL FOR MULTICHARTS 3RD DECEMBER 2016

- **InBrokerID** must be entered as an integer: 1 = “TradeStation”; 2 = “Collective2” (via OEC™), and 3 = “MultiCharts” (for all other brokers incl. Interactive Brokers). Values entered outside of the range 1 to 3 will default to “TradeStation”. The BrokerClass has a bearing on the Margin requirements of the Broker. For instance: TradeStation demand that the FullCostOfContract be maintained after normal session hours. Thus between the NewYorkClosingBell and NewYorkOpeningBell the full cost is required to cover the cost of holding each contract overnight. Margin considerations are important and all the varying margin requirements are handled automatically by the strategy. InBrokerClass = 3 means ‘TradeBullet’. This is a SPECIAL CASE allowing Tree3s™ to place trades to the brokerage firm via TradeBullet™ and via the TradeStation TradeManager interface via Pat Systems or Trading Technologies (TT).
- **InLiveTrading** default Is False when back-testing and must be set to ‘True’ when Tree3s™ Trade Signals are required for Live Trading.
- **InInitialInvestment** is the total US Dollar value of the fund under Tree3s management also known as the Account Under Management or AUM. The maximum Tree3s™ will manage and trade is 99,000,000 US Dollars.
- **InRoITargetPercent** default is 0. The value entered is a percentage. If a value for BOTH InRoITargetPercent and InCampaignEndPrice is entered Tree3s™ will exit at whichever criteria is met first. When InRoITargetPercent is set to zero, Tree3s™ will calculate the **Minimum Acceptable Return (MAR)** on Investment exit target price on a day-to-day basis until the TargetPercent is reached. Once the RoITargetPercent is reached all positions are closed when ‘in the money’ or position is ‘flat’ so that once the position is Flat and the ‘trade is complete’ the Tree3s™ will cease all further trading activities. RoITargetPercent is automatically calculated at a 3:1 Reward to Risk ratio of MaxDDPercent value above 0.
- NOTE: If both InCampaignEndPrice is set to zero “0” AND InRoITargetPercent is ALSO set to zero “0” then Tree3s™ will automatically calculate the optimum exit price AND RoITargetPercent considering risk, and exit the market and close all positions when that price level or RoITargetPercent is reached. This means Tree3s™ will only cease all automated trading activity once a measured degree of profit has been achieved depending on its algorithms.
- IMPORTANT: If InCampaignEndPrice is to be set to zero ‘0’ when doing lengthy back-testing, it is important to set a large value for InRoITargetPercent otherwise Tree3s™ will just take profits at the nearest risk-to-return opportunity and any back-test will stop short of its full conclusion.
- **InMaxDDPercent** default is zero (0) to de-activate. Enter a percentage (%) value between 1 and 100 as a tolerable maximum drawdown of the AUM or account size. When set to -1 then all trading activity will stop once good profits are in.
- **InRiskProfile** will have a value between 0 and 9. Whereas 0 is the Lowest Risk setting and 9 the High Risk for traders willing to experience larger Max Drawdowns. Used with InRoITargetPercent impact Sortino Ratios and Calmar Ratios.
- **InPositionLimit** default is False. Allows the trader to restrict the number of total open positions contracts. This can cause issues in FullAuto mode because to the system’s inherent TradeStyle.
- **InStartDate1YYMMDD** is the calendar date to start trading and must be input in the EasyLanguage date format used by TradeStation in the date format: 1110601 means year 2011, 06 is June, and 01 is the 1st (of June).
- **InLiveStartTime24hr** is the 24 hour Greenwich Mean Time and must be input in the TradeStation 24-hour time format: 1635 means 4.35 pm. Value of “0” will set the time to the default of 2306 hrs. Computer time must be set to GMT.
- **InEndDate1YYMMDD** is the calendar date to end trading and must be input in the EasyLanguage date format: 1131229 means year 2013, 12 is December, and 29 is the 29th (of December). Tree3s™ will not permit new trades after the InEndDate1YYMMDD and automatically run down any open positions after the InEndDate1YYMMDD until flat. If InEndDate1YYMMDD is earlier than InStartDate1YYMMDD then Tree3s uses safe defaults.
- **InPrimaryBullMarket** or **InPrimaryBearMarket** defaults are False. Under some trading conditions it is best to know if we are trading either a Bull market OR a Bear market! This is often the established trend of the market.
- **InOnlyBuyDips** default is False. When set to True, trades will only entered on the Long side of the market at any identified low-risk buying inflection points. Once the position becomes flat Tree3s™ will wait for the next low-risk Long trade. Trading the Long side of the market pauses when an inflection to go Short the market is encountered at which point trading stops and waits out the swing until another inflection point to trade the market Long is identified.
- **InOnlySellTops** default is False. When set to True, trades will only entered on the Short side of the market at any identified low-risk selling inflection points. Once the position becomes flat Tree3s™ will wait for the next low-risk Short trade. Trading the Short side of the market pauses when an inflection to go Long the market is encountered at which point trading stops and waits out the swing until the next inflection point to trade the market Long is identified.
- NOTE: If both InOnlyBuyDips AND InOnlySellTops are set to True then Tree3s™ will ignore both settings and default to FullyAutomated: trading all identified inflection points.
- **InBankProfitPercent** default is (0) zero when de-activated. Enter a percentage value here to transfer that percentage of any new RetainedProfit accrued to the RescueAccount when position becomes flat. Recommended value is 8%.
- **InStayBullCampaign** default is False. When True, Tree3s™ will only enter the Long side of the market regardless of inflection points and stay long. Once the position becomes flat Tree3s™ will take the soonest available Long trade with the objective of keeping a Long position open. “InStayBullCampaign” works in conjunction with “InCampaignEndPrice”.
- **InStayBearCampaign** default is False. When True, Tree3s™ will only enter the Short side of the market regardless of inflection points. Once the position becomes flat Tree3s™ will take the soonest available Short trade.
- NOTE: If both InStayBullCampaign AND InStayBearCampaign are set to True then Tree3s™ will ignore both settings and default to FullyAutomated: trading all identified inflection points and ReversalSignals.
- Further, note that if any two combinations of InStayBullCampaign, InStayBearCampaign or InOnlyBuyDips and InOnlySellTops are set to True then this is interpreted as a user Input Error and Tree3s™ will default to the FullyAutomated: trading all identified PriceReversal inflection points; both sides of the market, and turns from up to down and down to up in the market when appropriate.
- **InCampaignStartPrice** default must be zero (0) for FullAuto trading. Otherwise the value entered would be a price level expectation at which the trader wishes to enter the market and start trading. InCampaignStartPrice will ONLY work in conjunction with InStayBullCampaign, InStayBearCampaign, InOnlyBuyDips or InOnlySellTops and is ignored otherwise. If InStayBullCampaign is set to “True” then a price level LOWER than the Close on the InLiveStartDate must be entered (otherwise the value will be ignored). Likewise, if InStayBearCampaign is set to “True” then a price level GREATER than the Close on the InLiveStartDate must be entered for trading to start.
- **InCampaignEndPrice** default is zero (0). The value entered would be a price level at which the trader wants to exit the market and stop trading activity. InCampaignEndPrice will ONLY work in conjunction with InStayBullCampaign or InStayBearCampaign and is ignored otherwise. If InStayBullCampaign is set to “True” then a price level GREATER than the Close on the InLiveStartDate must be entered (otherwise the value will be ignored). Likewise, if InStayBearCampaign is set to “True” then a price level LOWER than the Close on the InLiveStartDate must be entered.
- **InHardStopLossPrice** default is zero (0) to de-activate. This input is only available when NOT is FullAuto mode. The price entered must be BELOW the live quote price when entering the market from the Long side, and ABOVE the live quote price when entering the market first from the Short side. When trading in FullAuto mode all other absolute Hard StopLoss MUST be set at the discretion of the trader on the brokerage side according to personal attitudes towards risk.
- **InBrokerBestMargin** default is (0) zero and will set brokerage day and overnight margin rates (leverage) automatically. Otherwise set to the best (lowest) intraday margin cost per contract in US Dollars that the brokerage firm will offer.
- **InGuardianControl** allows an additional measure of conservative risk management by preventing orders below a failed dtuCvg PriceReversal and conversely above a utdCvg PriceReversal. This feature is available in FullAuto mode and StayBullCampaign and StayBearCampaign only. This GuardianControl feature is recommended although sometimes profits may be reduced.
- **InDropAndRestore** default is True. This option allows part of an open position that is underwater to be closed-out with possibly a realized loss should the account come under increasing margin pressure which might otherwise exceed broker agreed limits. The Dropped trade is recorded and the trade is later restored at the same or better bargain price depending on the analysis of market.
- **InPermitCvgTBoxLoss** default is False. When the market enters a ReversalSignal most often we reverse trade direction without the need to realize any loss. Otherwise there is a need to take a small loss to secure ongoing profits.
- **InAudioAlerts** default is True. Audio alerts help notify of important events or significant signals and help the trader take eyes away from trade screens whilst ‘keeping an ear open’ for trade signals and alerts.
- **InAccessCode** default should be a unique string code consisting of letters and numbers that is issued to the subscribing client that will activate special features including the FullPrintLog, inflections, BigWonga and BigMoney trades.
- **InTree3sAlerts** default is False. Alerts and trade account summary updates work in conjunction with Tree3sAlert messaging bolt-on. When set to True, real-time trade signals and account update status are sent to the trader’s iPhone.
- **InUniqueStrategyRef** is a reference tag identity that is unique for every instance of the Tree3s strategy released and in circulation.
- **InControlFlags** is a feature used by the Administrator.