

TradeSim for back-testing

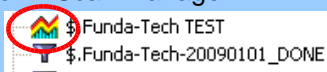
TradeSim – What is it?

- Software package
- A “plug-in” for BullCharts (& MetaStock)
- For back-testing, to test your own trading strategy on a particular group of stocks within a specific time period.

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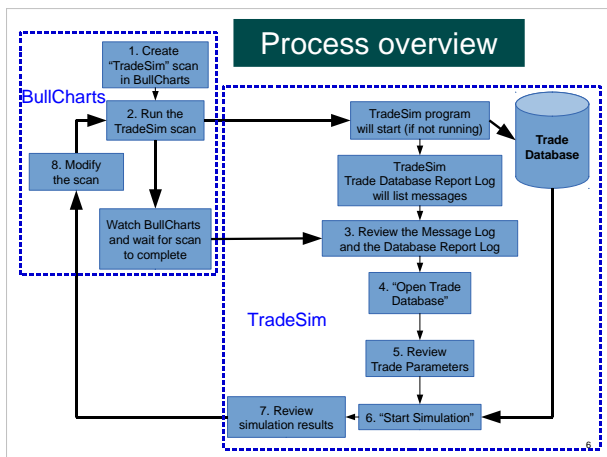
How does it work?

- In BullCharts, create a special “TradeSim” scan.
Note the symbol in Scan Manager:



- Specify:
 - Your trading strategy criteria (entry, exit)
 - Testing time period (“from” and “to” dates)
 - A watchlist of stocks to scan through

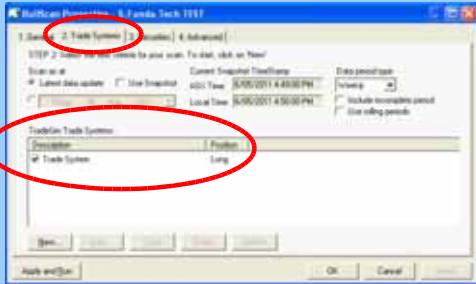
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TradeSim for back-testing

1. BullCharts TradeSim Scan

The familiar BullScan dialogue, except for:



2. Run the TradeSim scan

- In BullCharts run the “TradeSim” scan
- The scan output is a TradeSim “Trade Database” with a list of hypothetical trades.

CAUTION:

The scan will create a Trade Database file of the same name as the scan (.trb), and it will automatically over-write any existing Trade Database file.

3. Review Message Log

- Watch BullCharts and wait for the scan to complete (Status Bar at bottom of window)

3% Found 67 from 67.
(otherwise it might appear that nothing is happening)

- Watch TradeSim Status Bar

BUSY / [Total]

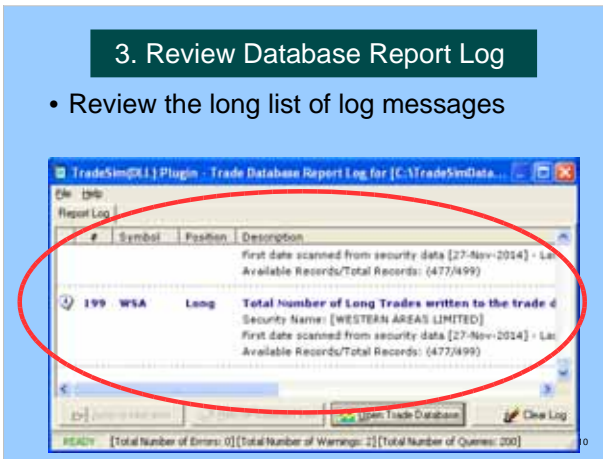
- Review the Message Log



TradeSim for back-testing

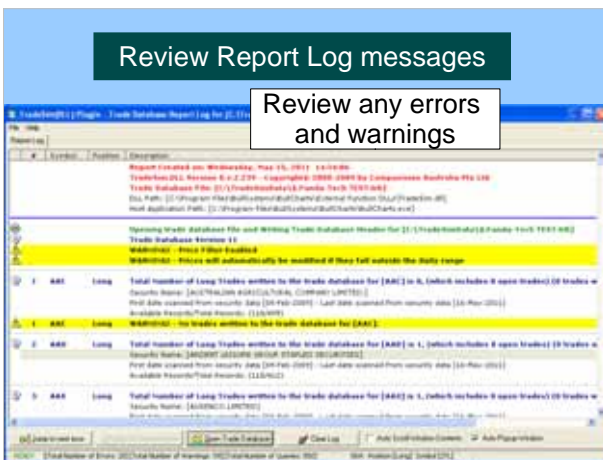
3. Review Database Report Log

- Review the long list of log messages



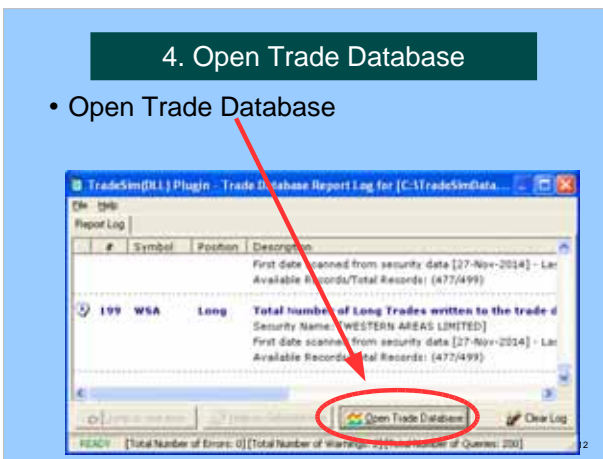
Review Report Log messages

Review any errors and warnings



4. Open Trade Database

- Open Trade Database



TradeSim for back-testing

5. Review Trade Parameters



6. Start Simulation



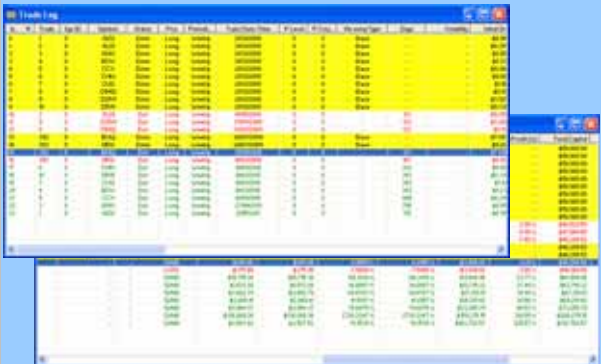
- Now run a TradeSim “simulation”.
- The result is a number of screens:
 - Trade Database Manager view
 - Trade Simulation report
 - Trade Statistics Table and graphs
 - Various Equity Charts...

Trade Database

Trade	Symbol	Pos	Status	Periodicity	CR	SRRTE	Entry Date Time	Exit Date Time
1	Long ADI	Weekly	Yes	Yes	2/03/2003	2/08/2011		
2	Long ADI	Weekly	Yes	Yes	2/03/2003	4/15/2003		
3	Long ADI	Weekly	Yes	Yes	2/03/2003	23/04/2011		
4	Long ADI	Weekly	Yes	Yes	2/03/2003	6/02/2010		
5	Long ADI	Weekly	Yes	Yes	2/03/2003	6/04/2010		
6	Long ADI	Weekly	Yes	Yes	2/03/2003	16/01/2010		
7	Long ADI	Weekly	Yes	Yes	2/03/2003	6/02/2010		
8	Long ADI	Weekly	Yes	Yes	2/03/2003	11/07/2008		
9	Long ADI	Weekly	Yes	Yes	2/03/2003	11/07/2008		
10	Long ADI	Weekly	Yes	Yes	2/03/2003	6/02/2010		
11	Long ADI	Weekly	Yes	Yes	2/03/2003	1/02/2010		
12	Long ADI	Weekly	Yes	Yes	2/03/2003	30/11/2008		
13	Long ADI	Weekly	Yes	Yes	2/03/2003	20/11/2008		
14	Long ADI	Weekly	Yes	Yes	2/03/2003	16/05/2010		
15	Long ADI	Weekly	Yes	Yes	2/03/2003	22/11/2008		
16	Long ADI	Weekly	Yes	Yes	2/03/2003	2/11/2008		
17	Long ADI	Weekly	Yes	Yes	2/03/2003	1/11/2008		
18	Long ADI	Weekly	Yes	Yes	2/03/2003	1/02/2010		
19	Long ADI	Weekly	Yes	Yes	2/03/2003	1/02/2010		

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Trade Log

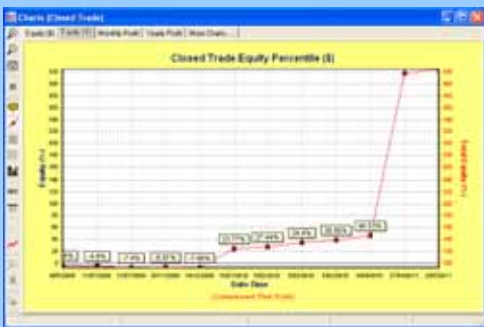


Equity Chart — Dollars \$



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Equity — %



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More information?

- Tutorial guides (pdf), videos, etc.
- Robert's web site:
www.robertbrain.com/bullcharts/
- The official web site:
www.compuvision.com.au
- Pricing (time unlimited versions):
Standard edition — \$198
Professional edition — \$484
Enterprise edition — \$1,520

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Questions / Discussions?

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The End

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