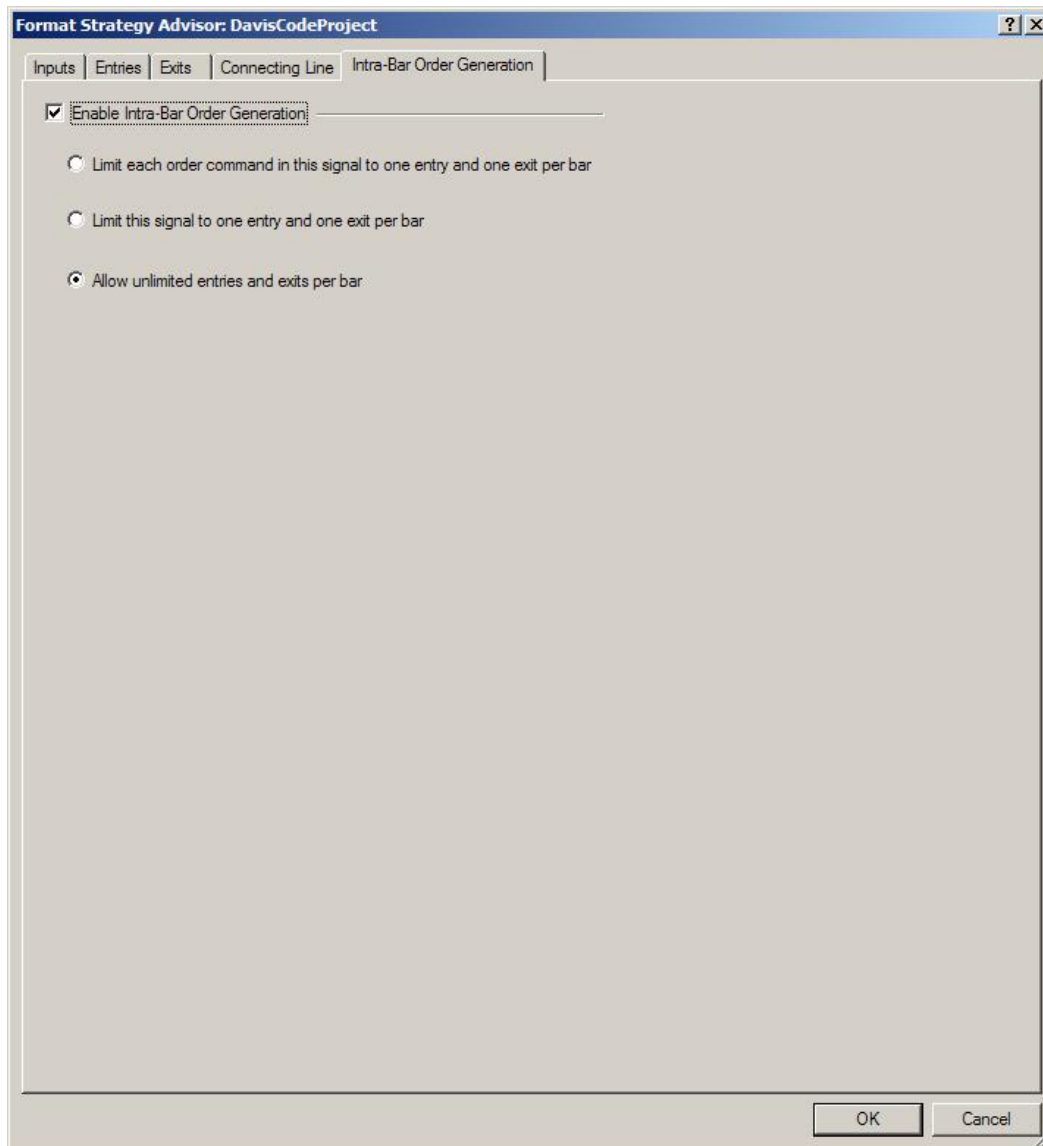


Top 10 Tips Every Coder needs to know for Strategy Trader

#1. How do I make my strategy intra-bar?

One forex trading platforms, for most settings things are controlled at either the platform level or at the strategy level. Strategy Trader controls this at the platform level. Most Strategies then can be enabled by simply selecting “Format Strategy Advisor” then selecting “Format”. In the following screen you can make the changes below.



#2. Iseries/Iseria... What's that?

Often on trading platforms how things like historical pricing, historical indicators, historical swaps is handled behind the scenes. With Strategy Trader being based upon an open standard like C#, these are all handled within the strategy, out in the open for the coder to be able to see. Basically Iseries are arrays. Normally with an array, the oldest value is at position 0. With an Iseries, its different in that position 0 is

the newest bar. You can think of positive incrementing bars in an Iseries as “bars back” from the current bar and handle them as you would any other array once you have them created.

#3. How do I save a setup file for the inputs of a strategy?

Strategy Trader has setup files that allow someone to save the settings of a strategy on a chart. In Strategy Trader we call them “Study Templates”. To save one, right click on the screen and select “Format Study Templates” Once you give the template a name, you can then export it and send it to a friend, or keep it saved for future use.

#4. Multi-Currency or Multi Timeframe Strategies

Often in strategy platforms you have the ability to call current or historical data for any available instrument or timeframe from the chart your strategy is running on. Getting a daily moving average on GBPJPY for my 5 minute EURUSD strategy is as easy as calling it in a function. Below is a hypothetical example of how often platforms would treat an example like this.

```
string myINSTRUMENT = "GBPJPY";  
string myTIMEFRAME = "1DAY";  
integer myNUMBERofPERIODS = 10;  
string myPRICEVALUE = "CLOSE";  
integer myBARSHIFT = "0";
```

```
double SIMPLE_Moving_Average(myINSTRUMENT, myTIMEFRAME, myNUMBERofPERIODS,  
myPRICEVALUE, myBARSHIFT);
```

Strategy Trader does this in a manner that is very flexible, but a little bit different. Strategy Trader uses something called subcharts. Basically you can add any subchart you want to a chart. You can do this by right clicking on the chart and selecting "Insert Chart", and then selecting the subchart options, just like you would when creating a regular chart. Once you have done this, the change to the code is simple.

```
myValue = Bars.Close.Value
```

Would change to:

```
myValue = BarsOfData(2).Close.Value
```

#5. How do I set a SL and TP using pips instead of dollar amount?

Strategy Trader can easily do stops and limits a set number of pips away from the market. That said, how strategy trader does this is a little different than you may be used to. With trading platforms often stops are set as a dollar amount, or a price. Strategy Trader does this on dollar amount, but this is easily harnessed to create a stop loss or take profit using pips. Below it multiplies the pip value in dollars time the number of pips away the stop loss is supposed to be. Once it has the dollar value of this stop loss, we can then generate it using GenerateStopLoss or GenerateProfitTarget functions.

```
GenerateStopLoss(stop_loss*Bars.Info.PointValue*10);  
GenerateProfitTarget(profit_target*Bars.Info.PointValue*10);
```

#6. How to use Visual Studio for debugging?

The first step is to select the debug menu and select attach process. From this menu you need to attach the process STStrategyTrader.exe. The next step is to reference the following DLL's in

StrategyLanguageTypes.dll
ManagedStudiesProxy.dll
ManagedBuiltInFunctions.dll
Fx2GoCommon.dll

Finally open the raw C# files available to the Strategy Trader editor. For Windows XP, those can be found at the following location.

C:\Documents and Settings\All Users\Application Data\FXCM\FXCM Strategy Trader\SLServer\Techniques\Src

#7. How to use historical Ask pricing for more accurate backtesting and strategy development.

Adding ask to a chart allows your backtests to have a new level of accuracy. To do this, simply add a subchart like you did for FAQ #4. The difference is that the subchart has the same periodicity, instrument, and window of time. The one big difference is that you will need to change the quote field to "Ask" from "Bid.

Format Symbol [?] [X]

Symbol Settings Style Scaling Volume Profile

Regular Chart Type

Resolution: 1 Day

Chart Settings

Quote Field: Bid

Sessions: Bid Ask

Build Volume On: Trade Volume

Data Range

☒ 200 Bars Back From: 8/20/2010

☐ From: 8/ 1/2010 To: 8/20/2010

Display

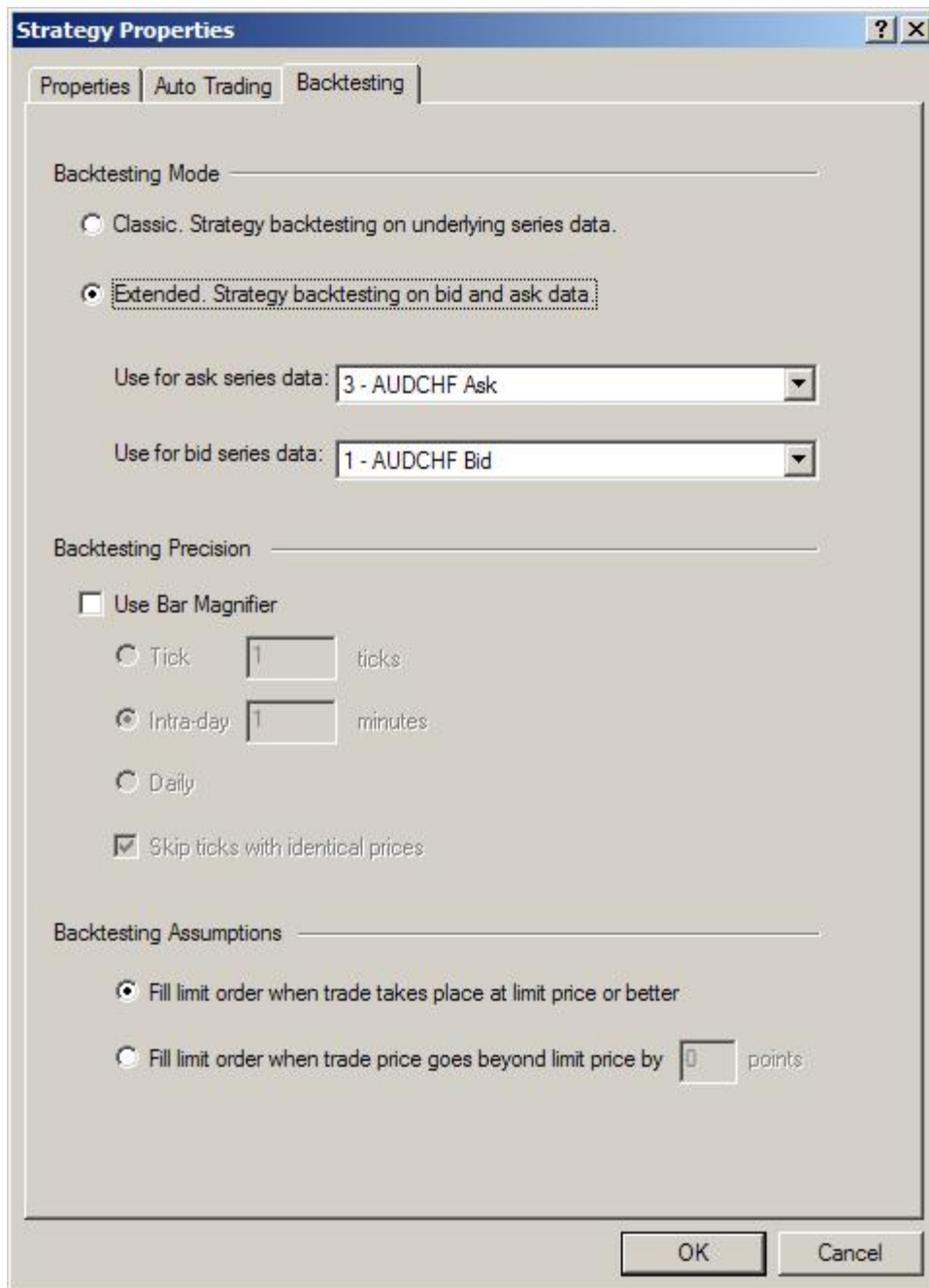
Time Zone: Exchange

Data Number: 2

SubChart: SubChart #1 SubChart #2 SubChart #3 Hide

OK Cancel

Once this is complete, in the Strategy Properties window select “Extended and then choose the data series as I have below.



#8. Creating Strategies based upon Open or Close.

This is a feature that is not easily implemented on some trading platforms. Most platforms that are intrabar by default have to generate an order based upon the first tick of new bars, using the change in the bar time as the trigger to check this. In Strategy Trader you have the option to choose either. You can do this using OrdersFactory, either CreateBarMarketNextBar or CreateMarketThisBar. Both are demonstrated below.

```
buy_order = OrdersFactory.CreateMarketNextBar(new
OrdersCreateParams(Lots.Default, "CCI_Buy_Order", OrderAction.Buy));
```

```
buy_order = OrdersFactory.CreateMarketThisBar(new  
OrdersCreateParams(Lots.Default, "CCI_Buy_Order", OrderAction.Buy));
```

#9. How to create a trailing stop?

```
profit_target=profit_target1;  
stop_loss=stop_loss1;  
if (CurrentPosition.ProfitPerContract>pips_move_up*Bars.Info.PointValue*10)  
// Trailing Stop  
{  
GenerateDollarTrailing((pips_move_up-  
trail_least_profit)*Bars.Info.PointValue*10);  
}
```

#10. How to draw labels with dashboard like information?

Below is code that allows a developer to put an object above the current bar and redraws this bar with every update. This allows you to have a information about your strategy above the current bar.

```
// delete all previous drawings  
foreach (ITextDrw drw in new  
List<ITextDrw>(baseStrategyAdvisor.DrwText.TextDrws(EOrigin.CurrentTech)))  
{  
    drw.Delete();  
}
```

```
baseStrategyAdvisor.DrwText.Create(new  
DrwCoordinate(baseStrategyAdvisor.Bars.TimeValue,baseStrategyAdvisor.Bars.Hig  
hValue), "Supports GBPJPY and USDJPY only: 60mins or longer resolution.");
```