

Trading Signals on WHS FutureStation

Version: January 2013



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WHS TradingSignals

WHS TradingSignals is one of the many indicators offered by WHS FutureStation.

This indicator gives the same buy and sell signals as the ones given by the free WHS trading service.

This document gives you a practical example for the application of WHS TradingSignals within an automatic trading system on **WHS FutureStation**.

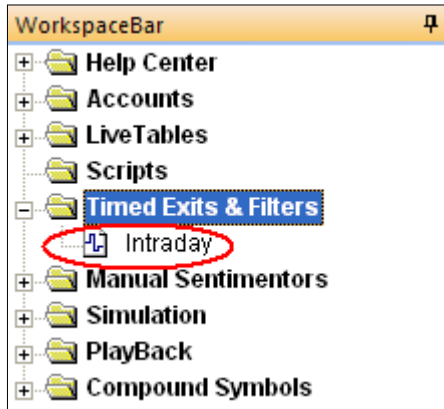
Example

Conditions determined by the trader:

1. Futures: CAC40 FEB13;
2. Trading day: 24/01/2013;
3. Interval: 10 min;
4. 1st signal of the day after the 3rd candle at the earliest;
5. No new positions opened between 11am and 2pm;
6. Positions are closed at the end of the day;
7. Protective trailing stop order at 10 ticks;
8. Only the buy signals are activated.
No position reversal after sell signals.

Application of conditions 4, 5 and 6

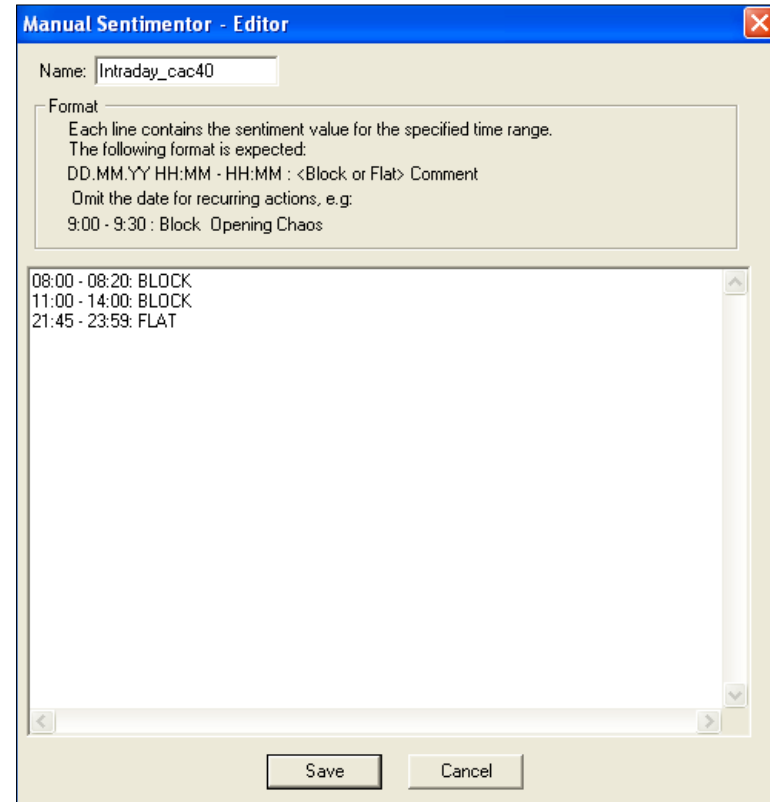
Double click on the **Intraday Filter** in the WorkspaceBar:



Enter the filter conditions as shown below.

FLAT: All open positions will be closed automatically by the system.
 BLOCK: The system does not accept any new position. Existing positions are not affected.

Replace the name by a name of your choice, for instance Intraday_cac40, then save.



Application of conditions
1, 3 & 7 and addition of
the filter

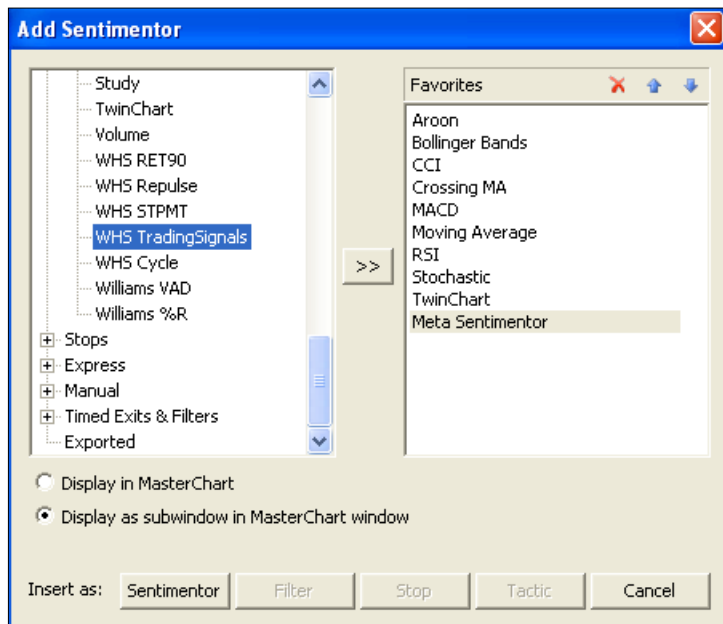
Start by opening a **10-minute** chart on the **CAC40 FEB13**.

Then select your paper- or your live **account**.

In « Add Sentimentors »,
select **WHS Trading Signals**.



Next, insert the **Meta Sentimentor**.



Select the automation state here

Select the **Trailing Stop EoP** and set it to **10 ticks**.

Via « Add an indicator », select your **Intraday_cac40** filter in the « Timed Exits & Filters » section.

Category	Item	Value
Trading	Account	Paper
	Order Volume	1
	Automation state	Deactivated
	Target Ordertype	Limit
	Stop Ordertype	Stop
Brackets	Trailing Stop EoP	10, 10
	Stop Long: Ticks	10
	Stop Short: Ticks	10
	Unit for Brackets etc.	Ticks
Filters	Intraday_cac40	
Indicators	Trading	76, 24, 40, 60
	Meta Sentimentor	1, 1
	WHS TradingSignals	

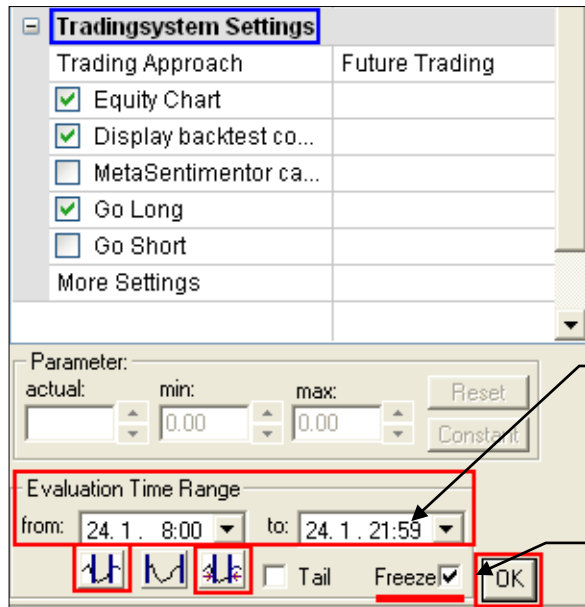
Application of conditions 2 & 8

Configure the **Tradingsystem Settings** in you DesignerBar as follows:

MetaSentimentor can close positions : By checking this box the system is enabled to reverse positions automatically if an opposing signal appears (a long position followed by a sell signal, or a short position followed by a buy signal).

Go Long: If only this box is checked the trading system will react only to buying signals.

Go Short: If only this box is checked the trading system will react only to short selling signals.



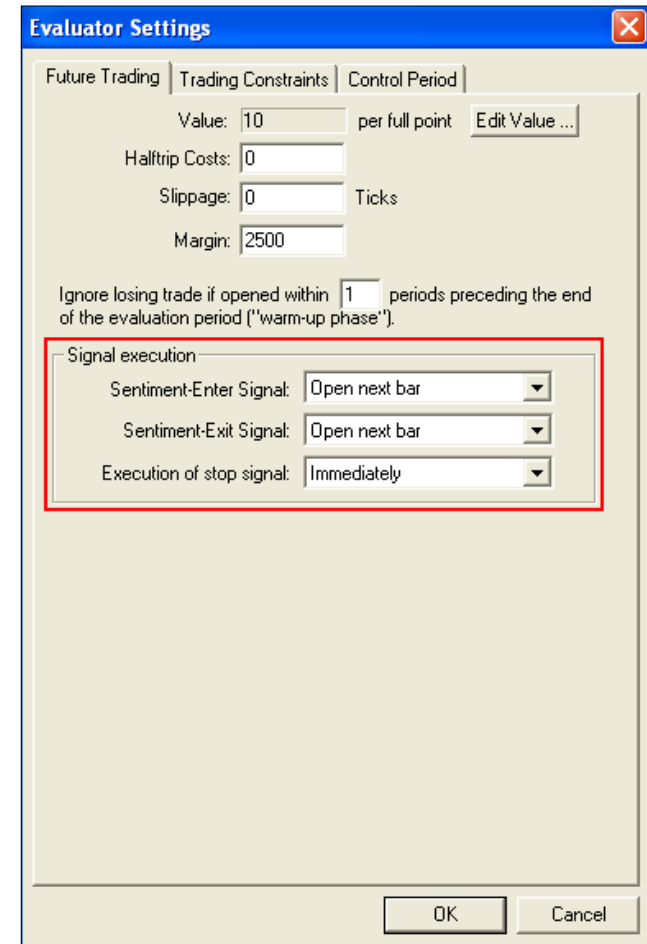
Trading day: 24/01/2013

Select these settings in order for the signals to cover the chosen period.

The **Evaluator Settings** window can be opened via this icon:



The configuration illustrated below is essential for the correct use of WHS Trading Signals.



6 operations - 4 had positive results, 2 were negative - were placed during the day, for a total profit of **+ 235 €**.

The **smaller green triangles** indicate the occurrence of a buy signal. They are followed by a **larger green triangle**, which indicates that a position was taken at the opening of the next candle.

The close of the position is indicated by a **green triangle with an underline**.

Activation of the **Start-of-day filter** (coloured background).

Signals cannot appear during the first two periods.

Performance chart. Gives the results of the backtest.



Results: + € 235

Detail of the 6 operations (roundturns) done during the course of the day:

Candle	Action	Size	Quote	Result of the trade	Total
24.01.13 08:50	Buy	1	3728		
24.01.13 08:50	Close long (trailing stop)	1	3722	- 60 €	- 60 €
24.01.13 09:20	Buy	1	3716		
24.01.13, 09:40	Close long (trailing stop)	1	3719.5	+ 35 €	- 25 €
24.01.13, 10:00	Buy	1	3724.5		
24.01.13, 10:30	Close long (trailing stop)	1	3736	+ 115 €	+ 90 €
24.01.13, 14:50	Buy	1	3733		
24.01.13, 16:10	Close long (trailing stop)	1	3745	+ 120 €	+ 210 €
24.01.13, 19:10	Buy	1	3739.5		
24.01.13, 19:40	Close long (trailing stop)	1	3735	- 45 €	+ 165 €
24.01.13, 20:20	Buy	1	3737		
24.01.13, 21:50	Close long (flat filter)	1	3744	+ 70 €	+ 235 €