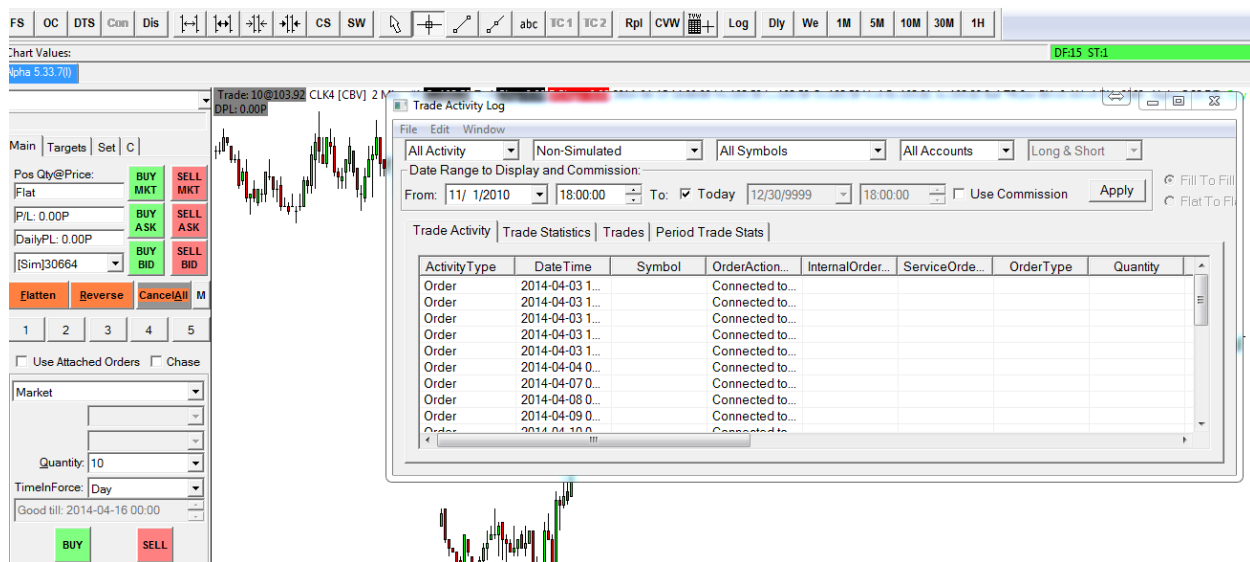
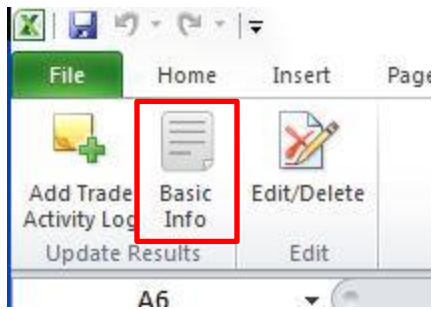


Executive Summary

My brother and I have been experimenting with trade automation in the futures market and have found very useful software that will allow us to test our algorithms both historically and live. The software however has its limits. Usually we test a years' worth of trades for each of our algorithms. The software will create a log of all the trades that our algorithms have triggered. The log however doesn't really display much information. We know how much money we have lost or gained but we don't know really which months have been better or maybe what time of the day or any other analysis. So I have created VBA solutions that will interpret the trade activity log and create monthly, weekday and hourly summaries.



This is the software we download our trade activity log from we save these files in the appropriate folders.



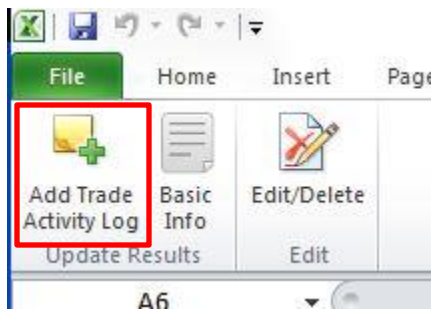
There are customized ribbons in a separate tab.

The basic info will open a user form which holds values that will be used throughout the macro.

The name will be used for the Log, the name of the algorithm is used to give a name for our algorithms that is used throughout.

Commissions: Is used to calculate how much it will cost to trade.

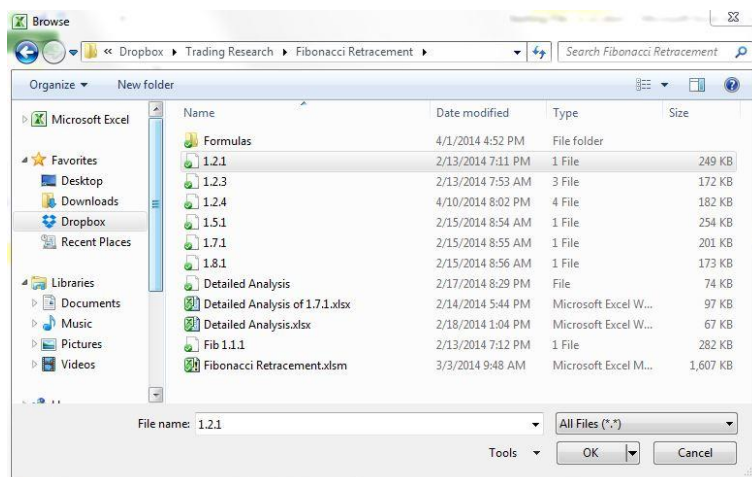
The path of the log file will hold the path of to a file that will make a log entry every time a trade activity log has been added.



This button will open a form where basic information can be entered about the algorithm.

 Two side-by-side screenshots of the 'Add Trade Activity Log' dialog box. The left screenshot shows the dialog with empty input fields for 'Version:', 'Date from', 'Date to', 'Start Time', 'End Time', and 'Bar Length'. The right screenshot shows the same dialog with the following values entered: 'Version:' is '1.1.1', 'Date from' is '1/1/2013', 'Date to' is '1/1/2014', 'Start Time' is '0:00', 'End Time' is '23:59', and 'Bar Length' is '2 min'. The 'Update' button at the bottom is highlighted with a red rectangular box.

The only field that is required is the version. It will prompt the user to fill it out if it's left empty. All the other fields are optional.



The update button will prompt the user to select trade activity log that was downloaded from the trade software.

From there the macro will look through the trade activity log and see how many months are present in the data, and what time frame. It will then create enough rows to summarize the data properly.

It will create the following summaries:

Profit Loss Summary: This summary will give us details about what our win ratio is our commission costs and so on. This helps us to better understand how good or bad the algorithm is.

The picture bellows shows a summary of six different trade activity logs.

	A	B	C	D	E	F	G	H	I	J	K
1	Name	Profit/Loss	Gross Profit	Gross Loss	W.	L.	Total Trades	%	Cummulative Low	Cummulative High	Commission
2	Fibonacci 1.1.1'	(\$30,128.60)	\$57,530.00	(\$71,870.00)	317	1457	1774	17.87%	(\$16,050.00)	\$920.00	\$15,788.60
3	Fibonacci 1.1.2'	(\$28,252.70)	\$71,230.00	(\$85,750.00)	390	1153	1543	25.28%	(\$14,860.00)	\$1,500.00	\$13,732.70
4	Fibonacci 1.1.3'	(\$37,256.40)	\$39,462.50	(\$65,362.50)	219	1057	1276	17.16%	(\$26,300.00)	\$0.00	\$11,356.40
5	Fibonacci 1.1.4'	(\$36,894.60)	\$32,190.00	(\$52,940.00)	221	1593	1814	12.18%	(\$20,750.00)	\$700.00	\$16,144.60
6	Fibonacci 1.1.5'	(\$19,933.60)	\$67,860.00	(\$75,120.00)	377	1047	1424	26.47%	(\$9,960.00)	\$1,840.00	\$12,673.60
7	Fibonacci 1.1.6'	(\$31,302.70)	\$41,600.00	(\$62,062.50)	224	994	1218	18.39%	(\$20,462.50)	\$487.50	\$10,840.20
8											

Monthly Summary

this summarizes all of the trade activity by months. This helps us to see when the weaker months are, if there is some type of correlation between the months. Since we are dealing with also agricultural commodities this view really gives us a good insight how certain commodities react in certain months.

This will help us to make better decision when to enter the market during the year and when not.

2nd-4th columns hold averages for each month.

The grey fields signify that no trades happen during that time period

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V
	Averages			Fibonacci 1.1.6'			Fibonacci 1.1.5'			Fibonacci 1.1.4'			Fibonacci 1.1.3'			Fibonacci 1.1.2'			Fibonacci 1.1.1'		
Month	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades
Jan-13	(\$ 75.00)	0.00%	1										(\$ 75.00)	0.00%	1						
Feb-13	(\$ 405.42)	20.37%	109	(\$ 1,025.00)	19.77%	86	\$ 1,660.00	28.57%	84	(\$ 460.00)	11.61%	112	(\$ 2,387.50)	16.07%	112	\$ 610.00	28.45%	116	(\$ 830.00)	17.73%	141
Mar-13	(\$ 2,360.42)	17.77%	104	(\$ 2,537.50)	18.68%	91	(\$ 2,330.00)	24.74%	97	(\$ 2,830.00)	9.02%	122	(\$ 1,475.00)	16.36%	110	(\$ 2,510.00)	24.18%	91	(\$ 2,480.00)	13.64%	110
Apr-13	(\$ 699.58)	20.68%	119	(\$ 2,762.50)	18.87%	106	\$ 1,760.00	26.73%	101	(\$ 140.00)	12.30%	122	(\$ 4,825.00)	14.93%	134	\$ 1,640.00	30.97%	113	\$ 130.00	20.29%	138
May-13	(\$ 1,816.25)	18.45%	126	(\$ 1,312.50)	15.89%	107	(\$ 4,010.00)	18.97%	116	(\$ 2,500.00)	11.11%	144	(\$ 2,375.00)	21.05%	114	(\$ 630.00)	24.24%	132	(\$ 70.00)	19.44%	144
Jun-13	(\$ 923.75)	22.40%	99	(\$ 3,412.50)	15.00%	100	(\$ 350.00)	26.32%	95	\$ 770.00	20.34%	118	(\$ 3,100.00)	18.45%	103	(\$ 350.00)	28.24%	85	\$ 900.00	26.09%	92
Jul-13	(\$ 2,357.08)	18.25%	136	(\$ 1,362.50)	21.17%	137	(\$ 940.00)	23.68%	114	(\$ 570.00)	16.00%	125	(\$ 1,850.00)	19.83%	116	(\$ 4,870.00)	17.33%	150	(\$ 4,550.00)	11.49%	174
Aug-13	(\$ 2,942.50)	16.19%	137	(\$ 2,612.50)	12.96%	108	(\$ 3,340.00)	22.30%	139	(\$ 3,260.00)	9.94%	171	(\$ 1,912.50)	16.87%	83	(\$ 4,100.00)	18.71%	155	(\$ 2,430.00)	16.36%	165
Sep-13	(\$ 1,782.50)	19.22%	131	(\$ 925.00)	20.41%	98	(\$ 760.00)	29.75%	121	(\$ 1,590.00)	13.16%	152	(\$ 1,350.00)	13.10%	84	(\$ 3,100.00)	23.87%	155	(\$ 2,970.00)	15.03%	173
Oct-13	(\$ 805.42)	20.58%	130	\$ 437.50	25.35%	71	(\$ 1,190.00)	26.36%	129	(\$ 2,710.00)	9.25%	173	(\$ 650.00)	16.33%	98	(\$ 820.00)	26.71%	146	\$ 100.00	19.51%	164
Nov-13	(\$ 250.42)	21.88%	118	(\$ 1,712.50)	16.33%	98	\$ 3,750.00	36.13%	119	(\$ 690.00)	11.80%	161	(\$ 1,350.00)	19.59%	97	\$ 760.00	32.69%	104	(\$ 2,260.00)	14.73%	129
Dec-13	(\$ 553.75)	20.90%	109	(\$ 1,512.50)	18.09%	94	(\$ 570.00)	27.68%	112	(\$ 2,760.00)	11.11%	153	(\$ 750.00)	19.75%	81	\$ 1,160.00	28.28%	99	\$ 1,110.00	20.51%	117
Jan-14	(\$ 1,175.42)	22.01%	137	(\$ 112.50)	24.66%	73	(\$ 480.00)	28.19%	149	(\$ 1,800.00)	14.21%	190	(\$ 3,250.00)	15.74%	108	(\$ 1,180.00)	27.86%	140	(\$ 230.00)	21.38%	159
Feb-14	(\$ 1,110.00)	16.41%	55	(\$ 1,612.50)	12.24%	49	(\$ 460.00)	22.92%	48	(\$ 2,210.00)	8.45%	71	(\$ 487.50)	11.76%	34	(\$ 1,130.00)	21.05%	57	(\$ 760.00)	22.06%	68
Mar-14	(\$ 62.50)	0.00%	1										(\$ 62.50)	0.00%	1						

Weekday summary

Another view similar to the month view. We hope to discover any patterns and see if can use them for our advantage.

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V
	Averages			Fibonacci 1.1.6'			Fibonacci 1.1.5'			Fibonacci 1.1.4'			Fibonacci 1.1.3'			Fibonacci 1.1.2'			Fibonacci 1.1.1'			
Week Day	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	
Monday	(\$ 3,608.33)	20.04%	295	(\$ 4,950.00)	16.32%	239	(\$ 3,110.00)	25.41%	307	(\$ 6,510.00)	9.90%	404	(\$ 3,250.00)	20.54%	224	(\$ 3,090.00)	27.60%	279	(\$ 740.00)	20.50%	317	
Tuesday	(\$ 4,182.50)	18.12%	295	(\$ 8,725.00)	12.03%	266	(\$ 1,600.00)	26.39%	269	(\$ 5,000.00)	11.01%	345	(\$ 7,450.00)	13.93%	244	(\$ 1,400.00)	26.49%	302	(\$ 920.00)	18.84%	345	
Wednesday	(\$ 3,450.42)	19.84%	306	(\$ 3,175.00)	20.34%	290	(\$ 840.00)	26.37%	273	(\$ 2,110.00)	14.07%	334	(\$ 7,337.50)	16.28%	301	(\$ 3,080.00)	25.26%	289	(\$ 4,160.00)	16.71%	347	
Thursday	(\$ 2,387.08)	20.97%	309	(\$ 1,237.50)	21.49%	228	\$ 1,770.00	32.28%	285	(\$ 3,940.00)	13.87%	375	(\$ 3,375.00)	18.80%	266	(\$ 2,800.00)	24.32%	329	(\$ 4,740.00)	15.05%	372	
Friday	(\$ 2,726.67)	19.75%	262	(\$ 2,000.00)	23.89%	180	(\$ 2,320.00)	22.68%	269	(\$ 2,360.00)	13.02%	315	(\$ 3,100.00)	17.53%	194	(\$ 3,720.00)	22.53%	293	(\$ 2,860.00)	18.87%	318	

Hourly Summary

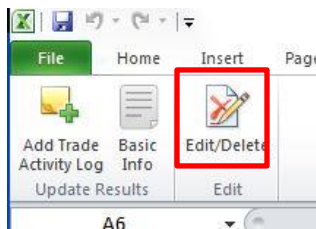
This summarizes the trades by the hour. This view help us to better understand when are the best time druring the day to enter the market. All futures have different timeframes when they are traded the most and we hope to see that through that view and also again see when is it the best time to be in.

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V
Hour	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades	P/L	%	Trades
0:00	(\$ 784.58)	20.73%	45	(\$ 887.50)	19.35%	31	(\$ 610.00)	33.33%	21	(\$ 860.00)	14.63%	41	(\$ 2,750.00)	7.02%	57	\$ 1,040.00	32.65%	49	(\$ 640.00)	17.39%	69
1:00	(\$ 1,933.75)	17.90%	75	(\$ 2,537.50)	12.05%	83	(\$ 930.00)	24.32%	37	(\$ 440.00)	12.50%	64	(\$ 3,675.00)	14.53%	117	(\$ 2,390.00)	23.53%	68	(\$ 1,630.00)	20.48%	83
2:00	(\$ 2,927.50)	18.27%	130	(\$ 6,337.50)	12.90%	155	(\$ 800.00)	29.47%	95	(\$ 1,130.00)	16.67%	126	(\$ 4,937.50)	13.89%	144	(\$ 2,140.00)	22.31%	121	(\$ 2,220.00)	14.39%	139
3:00	(\$ 1,423.75)	21.27%	119	(\$ 2,975.00)	18.84%	138	(\$ 2,870.00)	18.75%	96	(\$ 2,690.00)	10.37%	135	\$ 1,062.50	27.68%	112	(\$ 450.00)	29.41%	102	(\$ 620.00)	22.56%	133
4:00	(\$ 296.67)	23.55%	101	(\$ 2,887.50)	18.60%	129	(\$ 1,210.00)	27.78%	90	(\$ 840.00)	12.03%	133	\$ 437.50	24.66%	73	\$ 1,380.00	32.94%	85	\$ 1,340.00	25.26%	95
5:00	\$ 990.42	29.73%	71	\$ 262.50	29.07%	86	\$ 1,530.00	34.57%	81	(\$ 120.00)	12.77%	94	(\$ 650.00)	23.68%	38	\$ 2,700.00	44.44%	63	\$ 2,220.00	33.85%	65
6:00	\$ 586.67	27.23%	69	\$ 475.00	25.93%	54	\$ 2,160.00	43.33%	60	\$ 1,400.00	26.87%	67	\$ 225.00	15.00%	40	(\$ 550.00)	31.11%	90	(\$ 190.00)	21.15%	104
7:00	(\$ 73.33)	19.81%	129	\$ 1,925.00	26.14%	88	\$ 260.00	20.69%	116	(\$ 1,470.00)	12.10%	124	(\$ 775.00)	20.35%	113	(\$ 730.00)	22.22%	162	\$ 350.00	17.34%	173
8:00	(\$ 2,533.33)	15.13%	193	(\$ 1,600.00)	17.65%	68	(\$ 1,860.00)	20.00%	205	(\$ 2,280.00)	9.24%	238	(\$ 3,600.00)	14.66%	116	(\$ 3,380.00)	18.15%	259	(\$ 2,480.00)	11.11%	270
9:00	(\$ 830.83)	23.72%	162	(\$ 837.50)	22.34%	94	\$ 80.00	27.44%	215	(\$ 3,610.00)	12.71%	236	(\$ 987.50)	22.68%	97	\$ 1,500.00	33.95%	162	(\$ 1,130.00)	23.21%	168
10:00	(\$ 394.58)	22.69%	97	(\$ 600.00)	19.35%	62	(\$ 970.00)	25.15%	171	(\$ 3,220.00)	9.33%	193	\$ 612.50	26.19%	42	\$ 990.00	29.31%	58	\$ 820.00	26.79%	56
11:00	\$ 832.50	31.24%	36	\$ 1,250.00	27.59%	29	\$ 1,380.00	43.55%	62	\$ 560.00	20.29%	69	\$ 775.00	35.00%	20	(\$ 30.00)	29.41%	17	\$ 1,060.00	31.58%	19
12:00	\$ 774.58	38.51%	14	\$ 412.50	27.27%	11	\$ 2,060.00	54.55%	22	\$ 1,100.00	36.36%	22	\$ 375.00	30.00%	10	\$ 410.00	40.00%	10	\$ 290.00	42.86%	7
13:00	(\$ 380.00)	20.15%	31	\$ 100.00	18.75%	16	\$ 1,030.00	45.00%	20	(\$ 600.00)	8.70%	23	(\$ 200.00)	25.81%	31	(\$ 1,600.00)	11.11%	45	(\$ 1,010.00)	11.54%	52
14:00	(\$ 770.00)	10.65%	17	(\$ 187.50)	21.43%	14	\$ 10.00	25.00%	4	(\$ 500.00)	0.00%	15	(\$ 1,362.50)	8.33%	24	(\$ 1,290.00)	5.56%	18	(\$ 1,290.00)	3.57%	28
15:00	(\$ 114.58)	12.43%	11	\$ 275.00	20.00%	10	(\$ 510.00)	0.00%	8	(\$ 350.00)	0.00%	10	\$ 287.50	23.08%	13	(\$ 200.00)	18.18%	11	(\$ 190.00)	13.33%	15
16:00	(\$ 165.00)	12.50%	4				(\$ 270.00)	0.00%	3	\$ 90.00	33.33%	3				(\$ 330.00)	16.67%	6	(\$ 150.00)	0.00%	3
17:00	\$ 262.50	37.50%	16	\$ 462.50	27.27%	11	\$ 320.00	55.56%	9	\$ 730.00	42.86%	14	(\$ 137.50)	26.67%	15	\$ 210.00	43.48%	23	(\$ 10.00)	29.17%	24
18:00	(\$ 234.17)	23.53%	11	(\$ 475.00)	18.18%	11	\$ 110.00	50.00%	4	(\$ 30.00)	0.00%	1	(\$ 1,350.00)	8.00%	25	\$ 220.00	40.00%	10	\$ 120.00	25.00%	16
19:00	(\$ 1,307.08)	11.40%	30	(\$ 500.00)	15.79%	19	(\$ 470.00)	0.00%	7	(\$ 370.00)	15.38%	13	(\$ 3,962.50)	0.00%	60	(\$ 1,420.00)	20.59%	34	(\$ 1,120.00)	16.67%	48
20:00	(\$ 2,372.92)	6.03%	47	(\$ 2,475.00)	0.00%	36	(\$ 960.00)	12.50%	24	(\$ 1,510.00)	2.27%	44	(\$ 2,612.50)	7.69%	52	(\$ 3,070.00)	9.80%	51	(\$ 3,610.00)	3.90%	77
21:00	(\$ 1,330.42)	13.03%	39	(\$ 887.50)	9.09%	33	(\$ 1,640.00)	13.04%	23	(\$ 1,530.00)	5.56%	54	(\$ 675.00)	12.50%	32	(\$ 1,620.00)	25.00%	40	(\$ 1,630.00)	12.96%	54
22:00	(\$ 1,235.00)	11.87%	29	(\$ 1,425.00)	0.00%	21	(\$ 1,510.00)	16.00%	25	(\$ 1,470.00)	4.35%	46	(\$ 425.00)	16.67%	18	(\$ 1,340.00)	19.23%	26	(\$ 1,240.00)	15.00%	40
23:00	(\$ 1,599.58)	7.00%	32	(\$ 1,012.50)	5.26%	19	(\$ 1,590.00)	11.54%	26	(\$ 1,610.00)	4.08%	49	(\$ 1,575.00)	3.70%	27	(\$ 2,430.00)	9.09%	33	(\$ 1,380.00)	8.33%	36

Log File

At the end the macro opens the Log file and makes an entry there. This helps us to better work together and see how we are doing. Also it motivates us to push harder. What we have found so far is that the more we experiment with different algorithms the better we get and making them profitable. This log keeps score how many algorithms we have tested.

	A	B	C	D	E	F	G	H
1	Name	Date/Time	Algorithm	Version	Profit/Loss	%	Trades	
2	Nephi	4/13/2014 18:14	Fibonacci	1.1.1'	(\$ 33,421.30)	13.34%	2,017	
3	Ephraim	4/15/2014 21:32	Alpha	1.2'	\$ 1,782.00	45.00%	20	
4	Ephraim	4/15/2014 21:33	Alpha	1.3'	\$ 1,782.00	45.00%	20	
5	Ephraim	4/15/2014 21:33	Alpha	1.4'	\$ 1,782.00	45.00%	20	
6	Ephraim	4/15/2014 21:34	Alpha	1.5'	\$ 1,782.00	45.00%	20	
7	Nephi	4/15/2014 13:38	Alpha	1.1.1'	(\$ 1,717.90)	31.18%	186	
8								
9								
10								
11								
12								
13								
14								



The edit button allows me to change the name of the algorithm or delete it from all the different summary sheets. Any changes you make in this user Form and you hit save button will be saved on the worksheet.

The 'Edit or Delete' dialog box is shown. It contains the following fields and options:

- Version: 1.1.6
- Date from: 1/1/2013
- Date to: 1/1/2014
- Start Time: 0:00
- End Time: 23:59
- Bar Length: 2 min
- Radio buttons for symbol selection:
 - ☒ CL - Crude Oil
 - ☐ 6E - EU/US
 - ☐ 6S - CHF/US
 - ☐ ES - Mini S&P 500
 - ☐ GC - Gold Comex
- Buttons: Previous, Next, Save, Delete, Cancel

With the previous and next buttons I'm able to move between the different versions of the algorithm and changed them.

Name	Date from	Date to	Symbol	Profit/Loss	%	Trade	Strategy	Start Time	End Time	Bar length
Fibonacci 1.1.1'	1/1/2013	1/1/2014	CL	(\$30,128.60)	17.87%			0:00	23:59	2 min
Fibonacci 1.1.2'	1/1/2013	1/1/2014	CL	(\$28,252.70)	25.28%			0:00	23:59	2 min
Fibonacci 1.1.3'	1/1/2013	1/1/2014	CL	(\$37,256.40)	17.16%			0:00	23:59	2 min
Fibonacci 1.1.4'	1/1/2013	1/1/2014	CL	(\$36,894.60)	12.18%			0:00	23:59	2 min
Fibonacci 1.1.5'	1/1/2013	1/1/2014	CL	(\$19,933.60)	26.47%			0:00	23:59	2 min
Fibonacci 1.1.6'	1/1/2013	1/1/2014	CL	(\$31,302.70)	18.39%			0:00	23:59	2 min

Learning and Conceptual difficulties encountered.

I have learned a lot about the customize ability of excel. I have learned how to use forms better.

The biggest difficulties I have encountered was to create the months dynamically. First it has to recognize what months are in the data when a new trade activity log is added the first. Then when more are added it has to be able to change the monthly view so it can display the months correctly. Also a lot of my time was spend debugging to make sure the program runs smoothly all the time

There are many more features that I have planned for this macro but because of time constraint I could not add them yet. Examples of additional features are uploading intraday data to the macro and then compare that data to the results.