**System Details**

**012 THE JC OSCILLATOR**

| | | | **Notes** |
|---|---|---|---|
| Optimized | No | | I TRIED LENGTHS OF 5, 10, 15 AND 20. THE BEST WAS |
| Order Bias | Long | | 5. THE SYSTEM IS NOT OPTIMIZED. NO STOPS OF ANY |
| Portfolio Bias | Single | | KIND HAVE BEEN ACTIVATED. **** TO DO: TESTS ON |
| Position Limit | 1 | | OTHER DATA ARRAYS. **** |

**Buy Order**

| Order Type | Market |
|---|---|
| Order Expiration | Good Until Cancelled |
| Entry Size Method | Use Default Size |

Signal Formula
 C > Fml( "00001")

Price Formula

Entry Size Formula

| Strategic Delay | Tick | Minute | Day |
|---|---|---|---|
| # of Bars | 0 | 0 | 0 |

**Sell Short Order**

| Order Type | Market |
|---|---|
| Order Expiration | Good Until Cancelled |
| Entry Size Method | Use Default Size |

Signal Formula
 C < Fml( "00003")

Price Formula

Entry Size Formula

| Strategic Delay | Tick | Minute | Day |
|---|---|---|---|
| # of Bars | 0 | 0 | 0 |

**Sell Order**

| Order Type | Market |
|---|---|
| Order Expiration | Good Until Cancelled |

Signal Formula
 C < Fml( "00002")

Price Formula

| Strategic Delay | Tick | Minute | Day |
|---|---|---|---|
| # of Bars | 0 | 0 | 0 |

**Buy to Cover Order**

| Order Type | Market |
|---|---|
| Order Expiration | Good Until Cancelled |

Signal Formula
 C > Fml( "00004")

Price Formula

| Strategic Delay | Tick | Minute | Day |
|---|---|---|---|
| # of Bars | 0 | 0 | 0 |

**Stops**

**BreakEven Stop**

| Positions | None |
|---|---|
| Floor Level | 0.00 % |

**Trailing Stop**

| Positions | None |
|---|---|
| Profit Risk Value | 0.00 % |
| Trailing Periods | 0 |

**Profit Target**

| Positions | None |
|---|---|
| Target Value | 0.00 % |

**Stop Loss**

| Positions | None |
|---|---|
| Stop Value | 0.00 % |

**Inactivity Stop**

| Positions | None |
|---|---|
| Minimum Value | 0.00 % |
| Periods | 0 |

**Simulation Options**

**General Options**

| Points Only Test | No |
|---|---|
| Initial Equity | 100000. |
| Default Size | 1000 Units |

**Broker Options**

| Interest Rates | |
|---|---|
| Margin | 4.50 % |
| Money Market | 3.00 % |

| | | | |
|---|---|---|---|
| Trade Long | Yes | | |
| Trade Short | Yes | Margin Requirement | |
| Optimization Results | 5 | Long Initial | 100.00 % |
| | | Long Maintenance | 0.00 % |

**Trade Execution Options**

| | | | |
|---|---|---|---|
| Realistic Market Prices | Yes | Short Initial | 150.00 % |
| Buy Price | N/A | Short Maintenance | 150.00 % |
| Sell Price | N/A | | |
| Sell Short Price | N/A | Commissions | |
| Buy To Cover Price | N/A | Entry | $10.00 Per Transaction |
| Delay To Open | 1 | Exit | $10.00 Per Transaction |

| | |
|---|---|
| Slippage | |
| Buy | 0.50 % |
| Sell | 0.50 % |
| Sell Short | 0.50 % |
| Buy to Cover | 0.50 % |