

ATRADER Interactive Charting.



A TRADER

<http://www.atrader.org>

Help Documentation Manual.

This Version 18th August 2010.

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Contents

1 Introduction and Key Features.

- We are a global leader providing high performance software for traders and investors. With professional expertise in financial markets, software development and current trading systems the product provides the customer an 'edge' in daytrading and investing.
- ATRADER is optimised for EMINI traders.
- **(ChartTrader)** ATRADER offset live order integration with Interactive Brokers and 2 click trading for orders directly off charts. By simply clicking on a chart, a user can enter various order types using the API.
- **(ProfileTrader)** offers probably the most extensive profiling features in the current marketplace. Profiling of market information is the only 'indicator' shown to consistently provide profits and is used by floor traders fund and pit traders alike. It is free of noise and gives the user a unique ability to position himself with the 'herd'. ATRADER includes the best off the shelf volume and alphabetic distribution analysis of market data. They include volume, alphabetic, independant, bracket and cummulative distributions. Please see the learning section for more information on how to trade the market structure using this method.
- **(DeltaTrader)** ATRADER provides volume delta profiling, bid/ask/last trade analysis.
- **(StrategyTrader)**. ATRADER offer position entry and position management directly of charts.
- **(C++Trader)**. ATRADER offers custom programming indicators in Visual C++.
- **(GannTrader)** ATRADER has point and click implementation of Gann Price/Time Projections and Cycle Finders. These are some of Gann's more advanced features. More features are coming soon, specifically Gann Fans and Gann Vortexes.
- **(MurrayTrader)** Murray Math and Floor Pivots. ATRADER offers a point and click implementation of Murray Math and floor pivots. No more messing with calculators.
- ATRADER currently supports DTN, Interactive Brokers, TRANSACT and ZENFIRE datafeeds. It directly provides historical daily and intraday data for stocks, futures and indexes, tick by tick historical intraday stocks, indexes and futures data, with full backfill and real time integration with vendors historical data servers.
- ATRADER provides integration with Microsoft Excel for custom studies imports.

- ATRADER offers numerous sub studies including RSI, CCI, MACD, Stochastics to name but a few. ATRADER has advanced overlaid chart facilities, you are only limited by your imagination and screen real estate.

2 Getting Started.

2.1 Downloading and Installing

Demo Users.

1. Download ATRADER from the website using your token from the download area. You will need to enter your email address and password when you registered on the site.

Login to Download Area : Please enter your EMAIL address and TOKEN that was sent to you in the registration email.
Please enter your details to download the latest version.

EMAIL	<input type="text" value="james@strader.org"/>
TOKEN	<input type="text" value="sdhjwetGGUyAUGUT"/>
<input type="button" value="Submit"/>	

Click on submit.

2. Download the Program.

-----Latest versions-----

Version Information 2.0.1.8 IB Version

Interactive Brokers Version ONLY.

Bug Fix for non GMT timezones.

[Download A-Trader](#)

Version Information 2.0.1.5 DTN Version

DTN - IQFeed Version ONLY

Added Realtime Streaming News

[Download A-Trader](#)

3. Choose your version and download it to your local machine. There are multi vendor versions and single vendor versions.

4. Install the ATRADER Pre-requisites specific to your chosen version.

DTN IQFEED.

<http://www.iqfeed.net/index.cfm?displayaction=support§ion=download>

INTERACTIVE BROKERS TWS

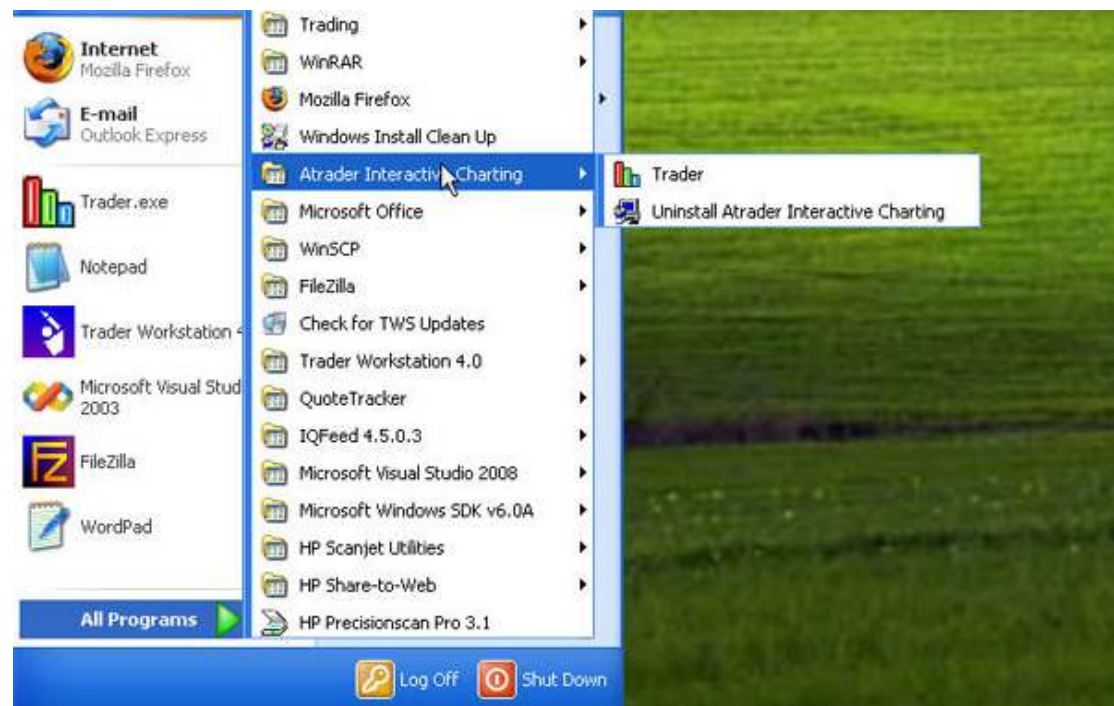
http://www.interactivebrokers.com/en/control/systemstandalone.php?os=win&ib_entity=llc

INFINITY AT (TRANSACTION)

<http://www.tfutures.com/download.htm>

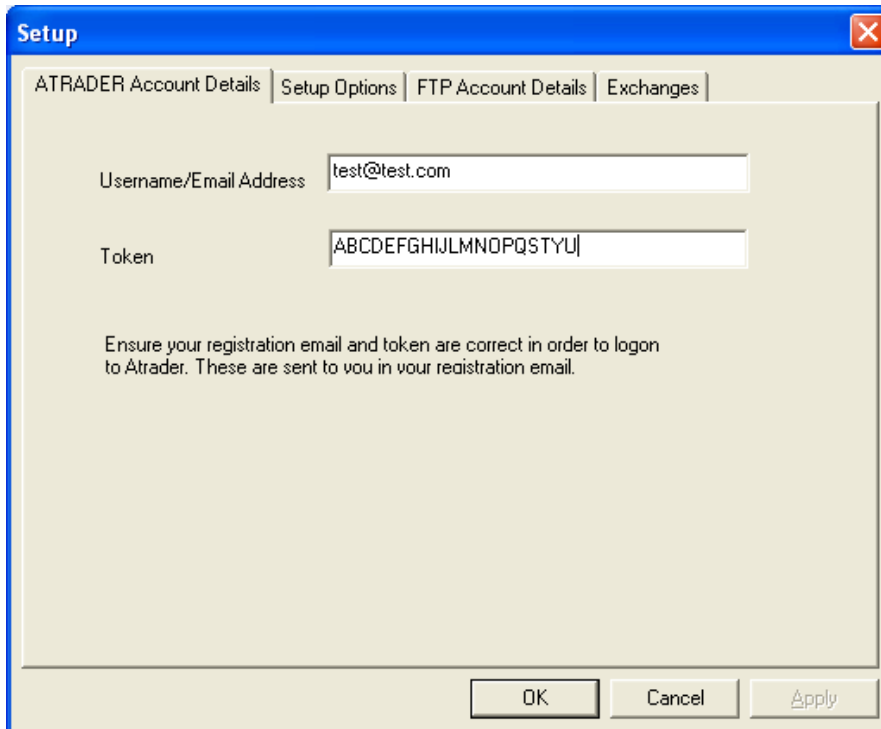
4. Install ATRADER.

5. Start the program.



6. Logon to ATRADER.

Enter your email and token to logon to ATRADER. This information should be kept safe as it will be required to use the product.



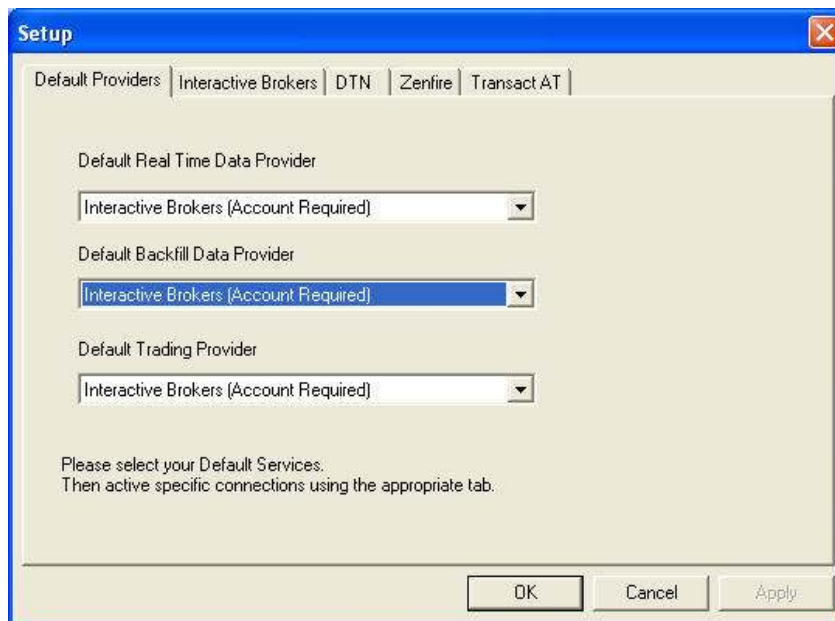
The screenshot shows a Windows-style dialog box titled "Setup" with a blue title bar and a red close button. It contains four tabs: "ATRADER Account Details" (selected), "Setup Options", "FTP Account Details", and "Exchanges". The "ATRADER Account Details" tab has two text input fields. The first is labeled "Username/Email Address" and contains the text "test@test.com". The second is labeled "Token" and contains the text "ABCDEFGHJLMNOPQSTYU". Below these fields is a paragraph of text: "Ensure your registration email and token are correct in order to logon to Atrader. These are sent to you in your registration email." At the bottom of the dialog are three buttons: "OK", "Cancel", and "Apply".

Enter your logon criteria and you were sent in your registration email. Click OK to continue. If you have not received this email, check your spam email inbox first and if you have still not received it please email support@atrader.org to receive another copy of the email/token pair.

After a short pause the program should run.

You will need to have any firewalls disconnected at this stage otherwise ATRADER will not authenticate and will not run.

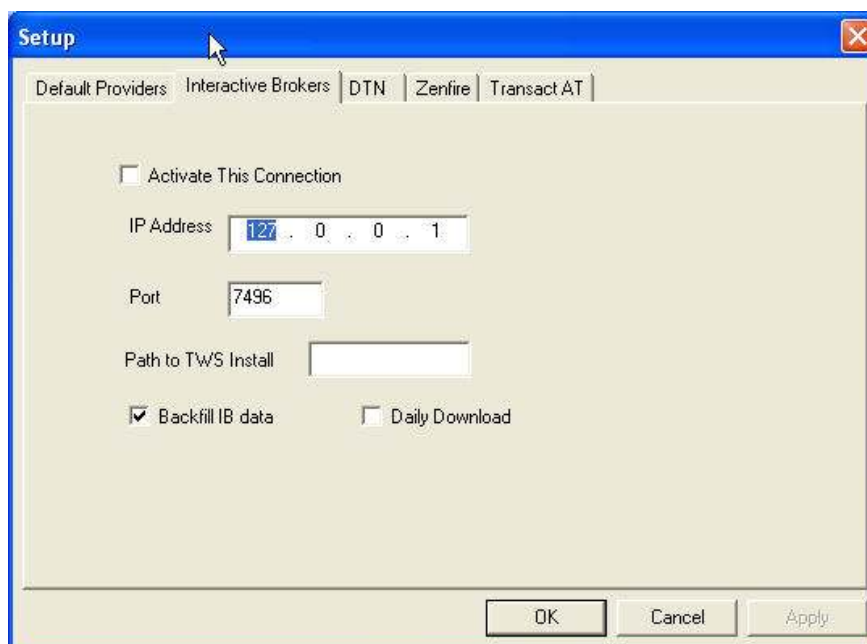
7. Select your connectivity options.



First select the default provider. This is the default that will always be created when you load up a chart, for example, in this case a chart will always be created using the IB specific naming conventions. NOTE this can be overridden in the data server dropdown as long as the other connection is activated.

Each vendor can be activated using the specific tab in the Setup section. This is immediately presented after logon.

Selecting IB data provider.

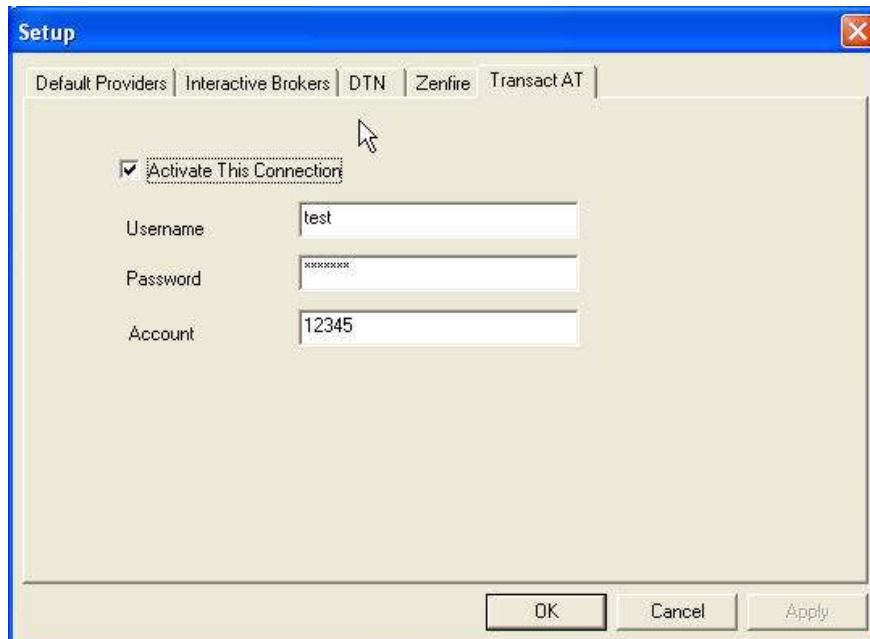


Enter the IP address if the TWS is running on another machine or leave it set at 127.0.0.1 as the local host default.

In order to select a vendor, click 'Activate this connection' and enter the username/password/account combination (if applicable).

If the application connections are not activated, then you will see issues with charts not loading or updating correctly. If this is the case, closedown and check your 'active connections' are as you expect.

Selecting the Transact AT data provider.



The screenshot shows a Windows-style dialog box titled "Setup". It has five tabs: "Default Providers", "Interactive Brokers", "DTN", "Zenfire", and "Transact AT". The "Transact AT" tab is selected. Inside the dialog, there is a checkbox labeled "Activate This Connection" which is checked. Below this, there are three text input fields: "Username" with the value "test", "Password" which is masked with asterisks, and "Account" with the value "12345". At the bottom of the dialog, there are three buttons: "OK", "Cancel", and "Apply".

Note the account must be numerical and match a valid Infinity Transact account otherwise the program will not logon.

If you are using a demo account the Account number is not required. Demo account can only logon from 2 ip addresses, more than that and the logon will fail.

Press OK to load the program.

Once you are loaded you are met with a sample screen and a workspace selection criteria. Please select a workspace using a prefix specific to your vendor type ie IB_. Cancel may be pressed to cancel the workspace load and to start from a blank workspace.

Each vendor has a specific workspace type, IB_tradersettings.dat, TA_tradersettings.dat, DTN_tradersettings.dat and ZEN_tradersettings.dat. This way multiple workspaces can work with multiple vendors and one can immediately determine the specific vendor type required simply by looking at the naming prefix.



Here we can see the real time provider is disconnected from the Connection Status in the lower right. Note you can check the contents of the files, socketlog.txt in c:\program files\atrader\log to see the status of your connections if you are having problems.

2.2 Getting Connected.

2.2.1 Interactive Brokers.

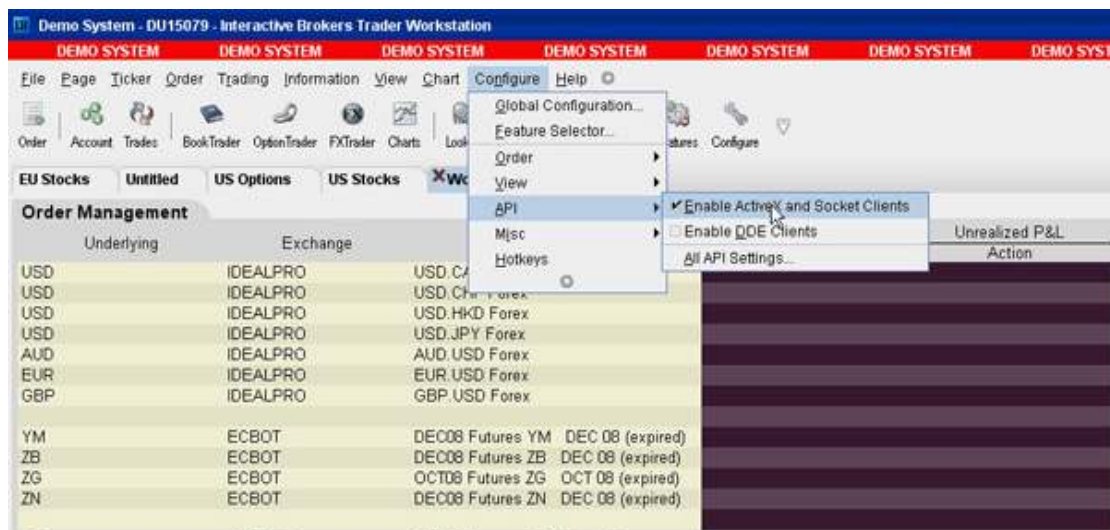
Right now you may or may not be already connected to your data provider. If you are then you will probably be in the data download phase, and the chart may not have been immediately been created.

If you aren't already connected then, and have disconnected in you download status, perform the following

Closedown ATRADER.

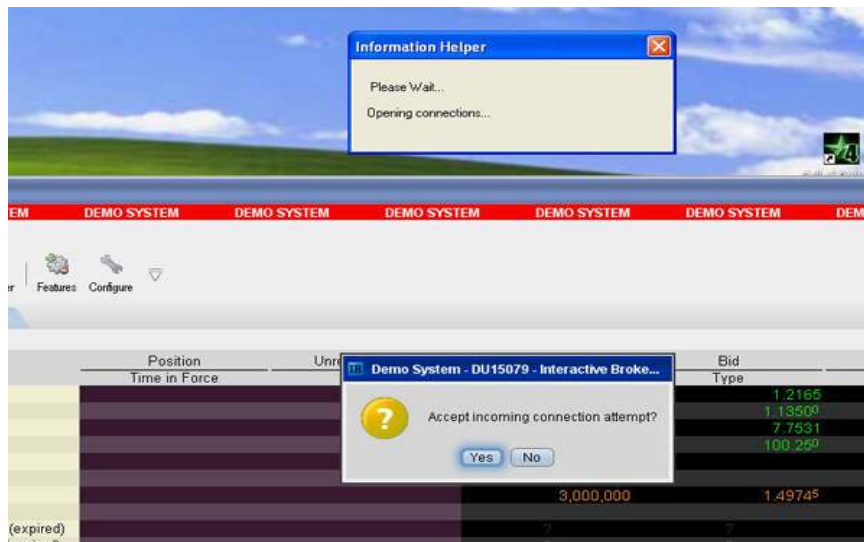
Logon to the stand alone TWS.

Ensure that the Enable ActiveX/Socket Clients is enabled.



Relaunch ATRADER. TWS will ask you to confirm your connectivity options, then TWS will ask you to 'Accept the incoming connection.'

ATRADER will advise you it is attempting to open the connection to TWS.



Click yes to accept the connection.

You need to have a fully operational IB account to use ATRADER with IB. The demo account is not sufficient. If you are using the demo account, you are likely to get errors.

2.2.2 Getting Connected to DTN

When prompted enter your username and password.

ATRADER will connect normally.

If you do not get a request to Connect to IQFeed, then ensure you are using the Multi Vendor version of ATRADER, as the Single Vendor Version will not work with DTN.

If you are connected after entering your parameters in the setup dialog, you should see the connection status in the lower right switch to 'Connected'.

2.2.3 Getting Connected to Transact/Zenfire

ATRADER will connect normally.

If you are connected after entering your parameters in the setup dialog, you should see the connection status in the lower right switch to 'Connected'.

Issues can be diagnosed using socketlog.txt.

If ATRADER appears to logon but the Connection Status bar indicates that the connection is disconnected, then please retry the connection by restarting ATRADER.

2.2.4 Special Notes

In order to use a vendor, the Activate Connection must be clicked.

Only the status of the real time provider is shown in the lower right hand corner. If your historical provider has failed to connect, you will get a notification of failure and will need to restart ATRADER to reconnect.

This will result in invalid charts being displayed or not at all.

If you are using a provider which does not have a backfill provider, you will need to subscribe to a data provider with backfill capability in order to load correct charts.

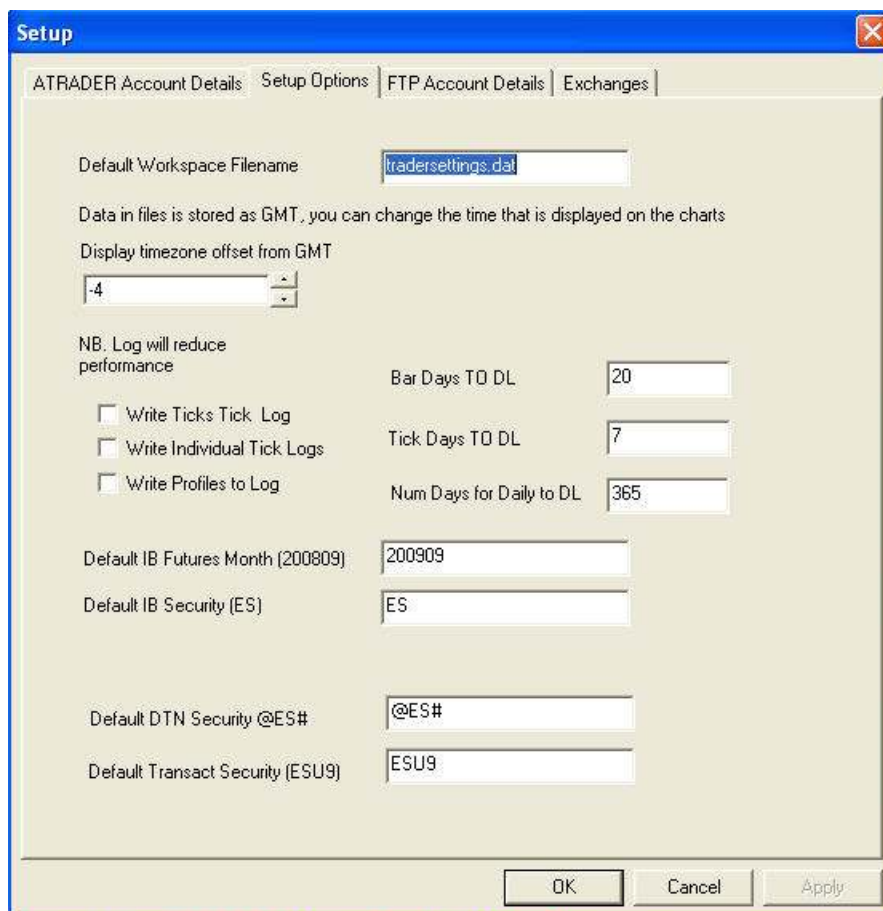
To troubleshoot connection issues, check the Activate Connection Check is ticked and furthermore examine the socketlog.txt for more information.

2.3 Configuration

Various options can be set using the Setup/Options menu.



Clicking Setup Options loads the options box.



Here one can specify the default futures months, that is the one ATRADER will show in dialogs. Useful after the contract has rolled to the next month.

SPECIAL NOTE

All data in files is stored as GMT.

In order to display the data in your local timezone, you need to specify the visual display offset. Typically a US trader on EST, will set this value to -5, as this is the current offset from GMT. Eurozone traders may need to set this to +1, to ensure that data is shown in CET. Without the correct setting here the data may not be displayed as you expected. Data will still be stored in datafiles in GMT, but not displayed in the user's applicable timezone.

Ticks may be logged to text files. They are logged to C:\Program Files\Atrader\TickHistory. Do not select this unless necessary as this will induce a performance hit especially when monitoring large quoteboards.
Write Ticks Log All Ticks are logged as they arrive in a generic file.
Write Individual Tick Logs. All ticks are written to an individual file to each security.
Write profile Logs. The profiles are logged in a text format for perusal offline.

One can also specify the number of days to download for each historical backfill. The chosen provider must support this backfill.

NOTE Some settings require a restart of ATRADER, others are active immediately. If you don't see the desired effect then please restart the program.

2.4 Configure DataFeed.

The datafeed type can be changed after installation and initial setup using the Setup/Data Providers function.

NOTE ATRADER must be restarted in order to work correctly after data providers are changed.

ATRADER should also use different workspace types after the new data vendor has been configured as each workspace type is vendor specific. That is if you load a TRANSACT workspace it will not work with a IB workspace.

2.5 Changing Background Colours.

Can be changed from the default using the Setup/Colours dialog.



Here the colours are changed to Black Background/Blue Grid/Purple Text.

2.6 Changing Fonts.

The fonts can be changed using the special font selection menus

3 Creating a first Chart.

3.1 Workspace Overview

ATRADER has a number of window types.

Ticker Chart (Intraday).

Daily Chart

Time And Sales

Quoteboard

Streaming News.

These are selected from the New menu option.



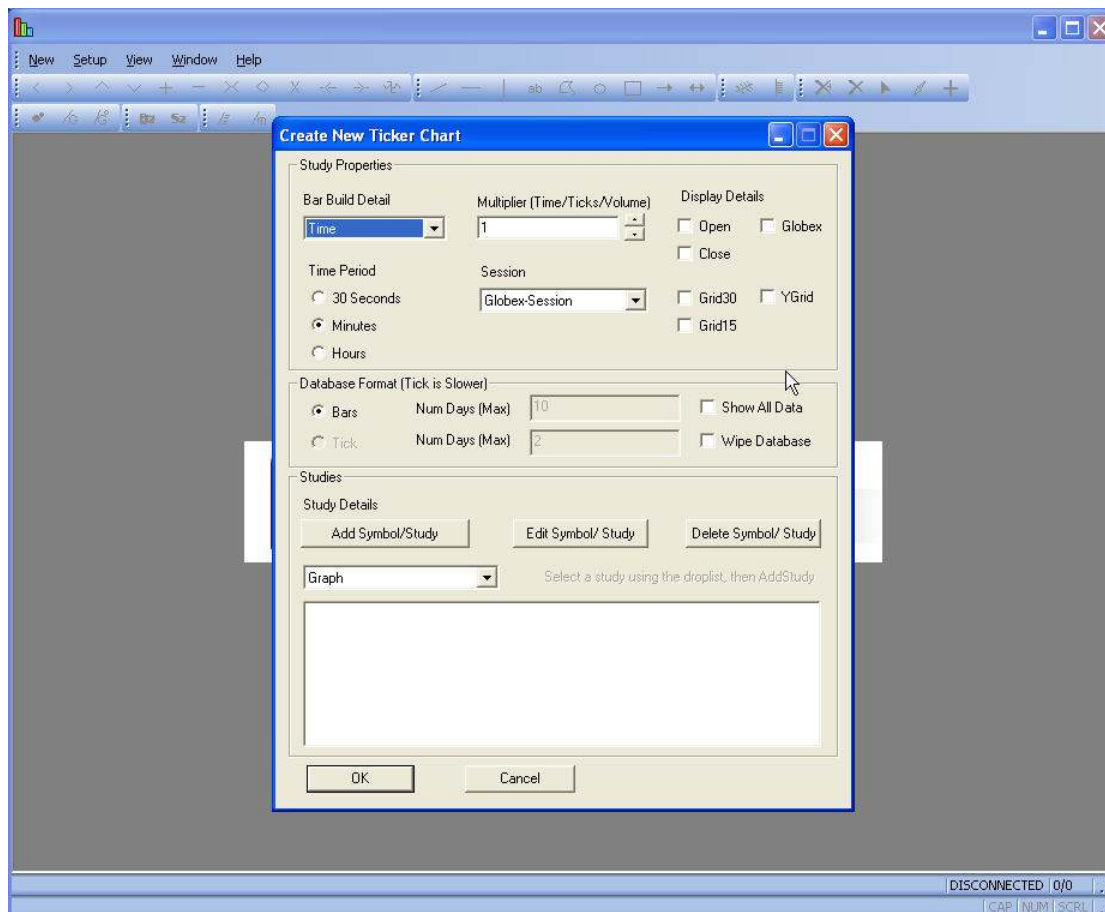
Here I have selected a new Ticker Chart.

NOTE In the lower right corner is your connection status and the historical download task counter.

NOTE Currently I am disconnected and have no download tasks pending. 0/0 in lower right hand corner.

3.2 Creating a New Ticker Chart

In order to create a chart I enter the new chart dialog.



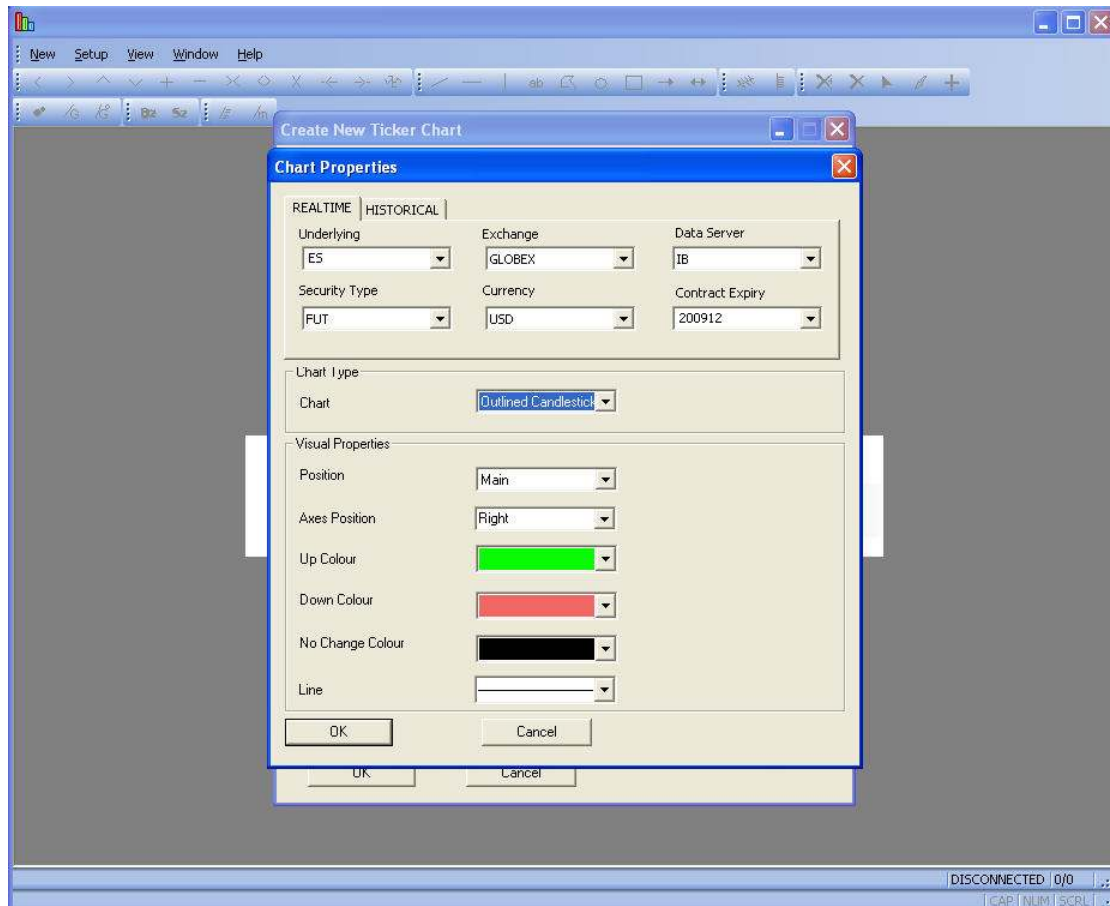
Firstly select the base periodicity and build type from the chart. Typically 1 min, 5 min. 15 min. Select the session type, RTH for normal regular trading hours or Globex Session for extended or overnight data.

Select the database format. Either 30s/minute bars or individual ticks. Note When selecting ticks backfill is only available on DTN, TRANSACT or when this data vendor supports tick backfill.

Tick data is much slower than using bars. I would recommend using only 1 or two days of tick data maximum. Tick data should only be used when creating Range/Volume/Ticks charts and should not be used for any other chart types due to the performance degradation experienced. The reason for this is that the elements used to create a single days chart can increase from 10k to 2million. Obviously that is a substantial data increase.

To add a new Symbol or Studies, Select the study type from the Study Details dropdown selection box, then Click on Add Symbol Study button, to pop up the Chart Properties Dialog.

So to create a Graph Study, click on Graph then add symbol study. The Chart Properties dialog pops up.



Here all the contracts details must be fully specified. This includes the name type depending on your selected data server.

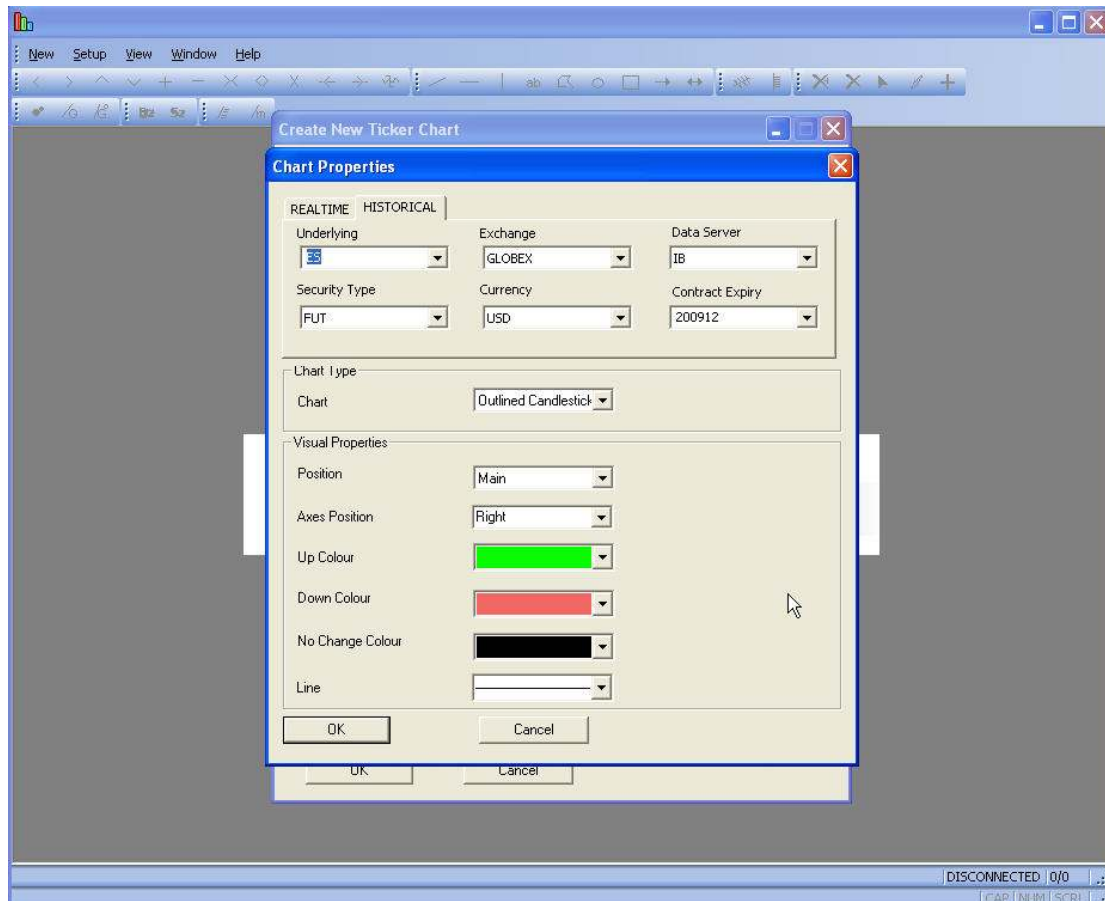
In this case we are showing ES, FUT, GLOBEX, 200906, IB, USD.

NOTE in the case of DTN, the contract is fully specified by the underlying name, @ESM9, the exchange GLOBEX and the Data server type DTN. Other fields are not required. After selecting the data server/provider the other fields that are not required are blanked out.

Enter the security that is required for the graph, both realtime and historical. These can be different if you are using a different data provider for backfill, but generally are the same. Here I have created ES for both realtime and historical data.

The historical tab will also need to be selected to create the historical part of the security. If you have modified either the Security Type, Exchange or Data Server, then you will need to click to the Historical tab and copy the parameters here, they are not done automatically. In the same way, one can enter different value, ie select ES on IB for the realtime and @ES# on DTN for the backfill/historical.

Setting the historical Tab.

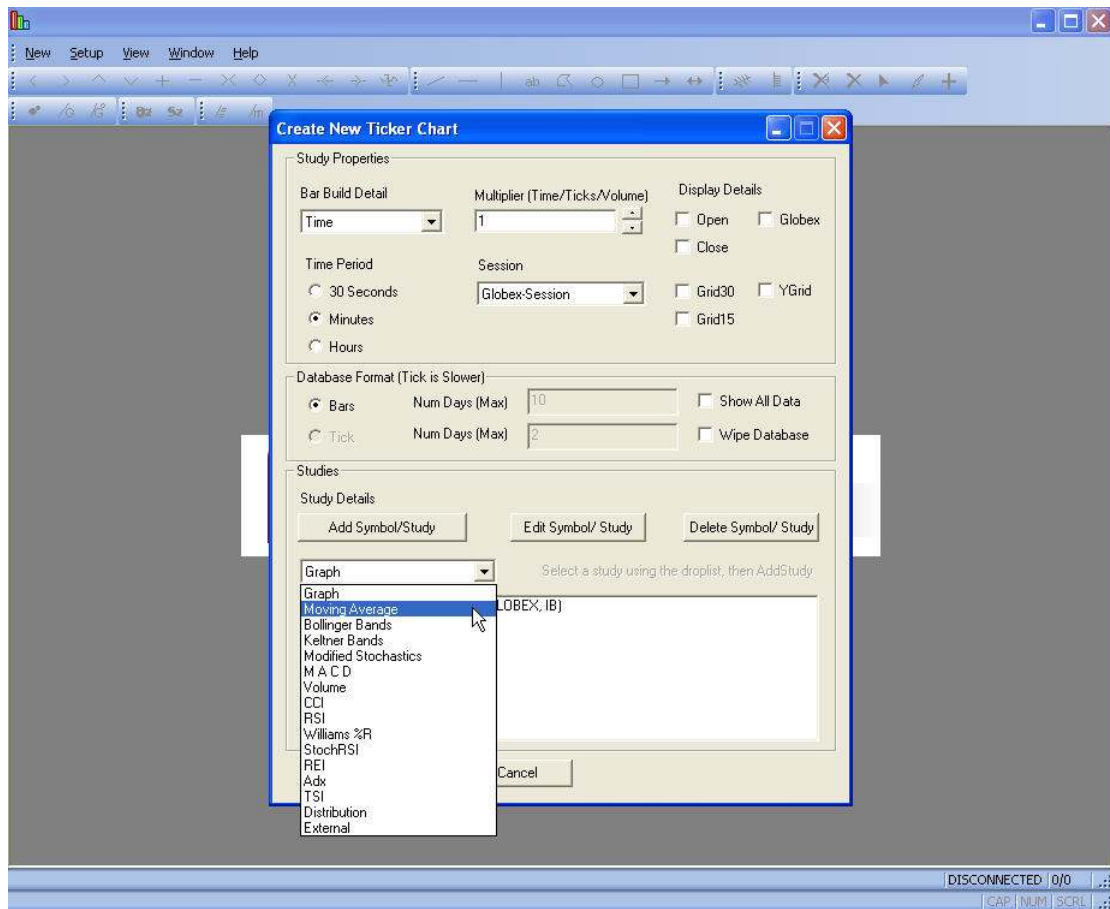


Other items can also be specified, the bar display type, the axes location (more later), the colours and line type.

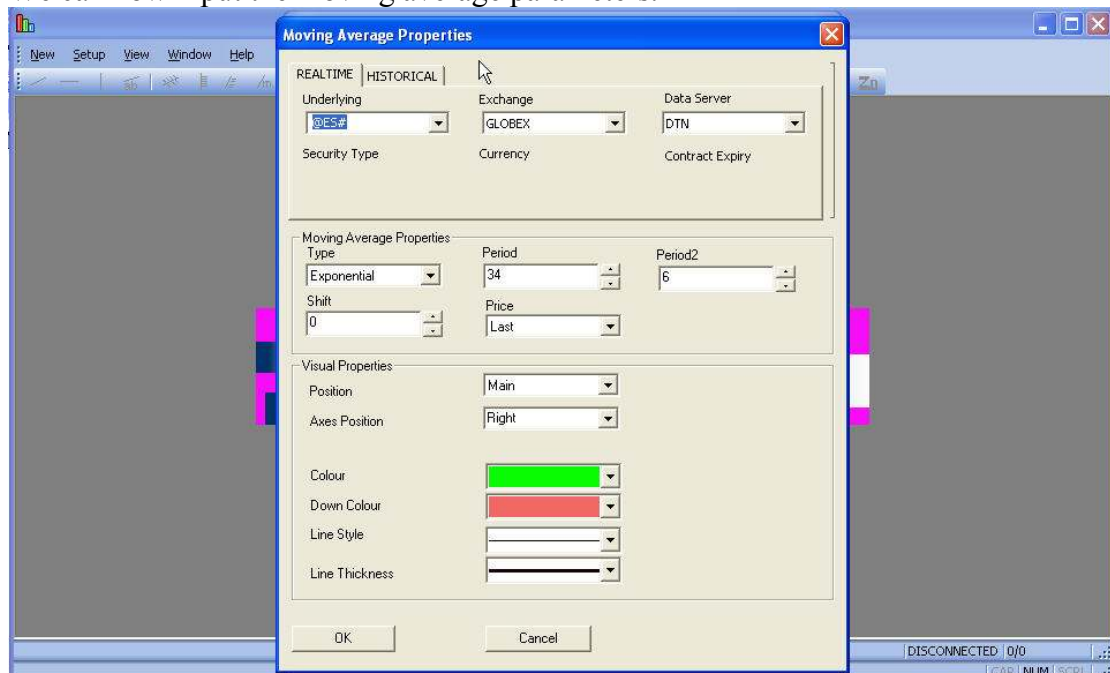
Click OK to add the study and you are returned to the CreateChart dialog. Here we can see that the study has been added to the studies list.

We can now create a moving average study, by selecting the moving average study, then clicking the Add Symbol/Study button.

Selecting the Moving Average Study Dropdown.

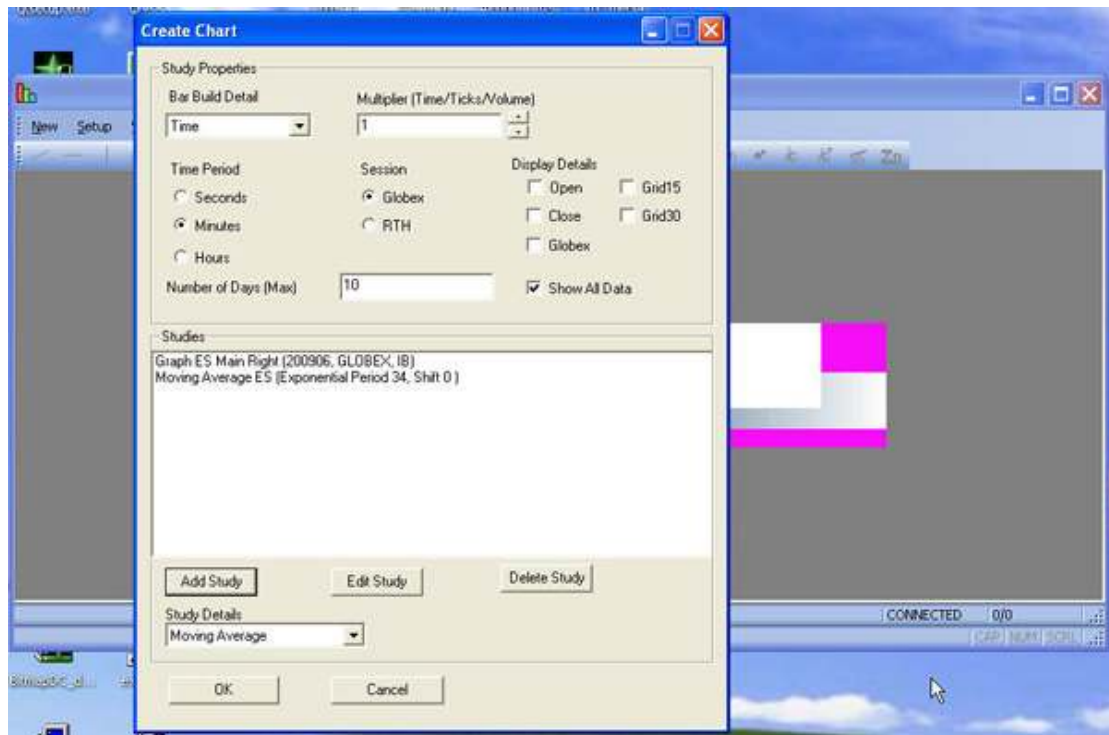


We can now input the moving average parameters.



Again Click on OK to add the study to Studies list or Cancel to ignore. Here the chart Position can also be specified (more later) so Main is set by default to ensure that the Moving average is drawn on the chart.

If you are overlaying more than one security on a single chart, you can specify the contract here as well. In this case, we use the same contract, and the default parameters.



So we now have two studies set up.

Now lets add a sub study. In this case a CCI. Select CCI from the Study Details drop list.

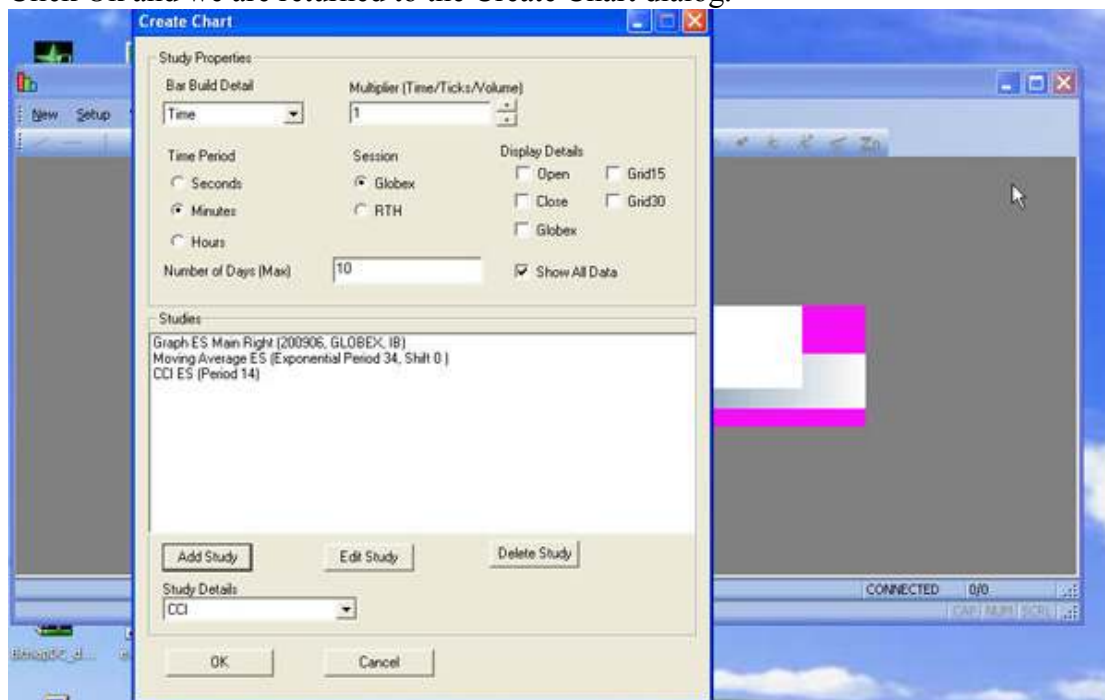
Click Add Study and the CCI properties dialog pops up.



Here enter the desired parameters. Again note the contract is specified by default (it can show a different contract if required (more later), and note that the Position is now Sub 1. This indicates that the study will be drawn on a lower sub chart.

Axes position is right (that is the current price and axes will be drawn on the right of the screen, more later).

Click Ok and we are returned to the Create Chart dialog.

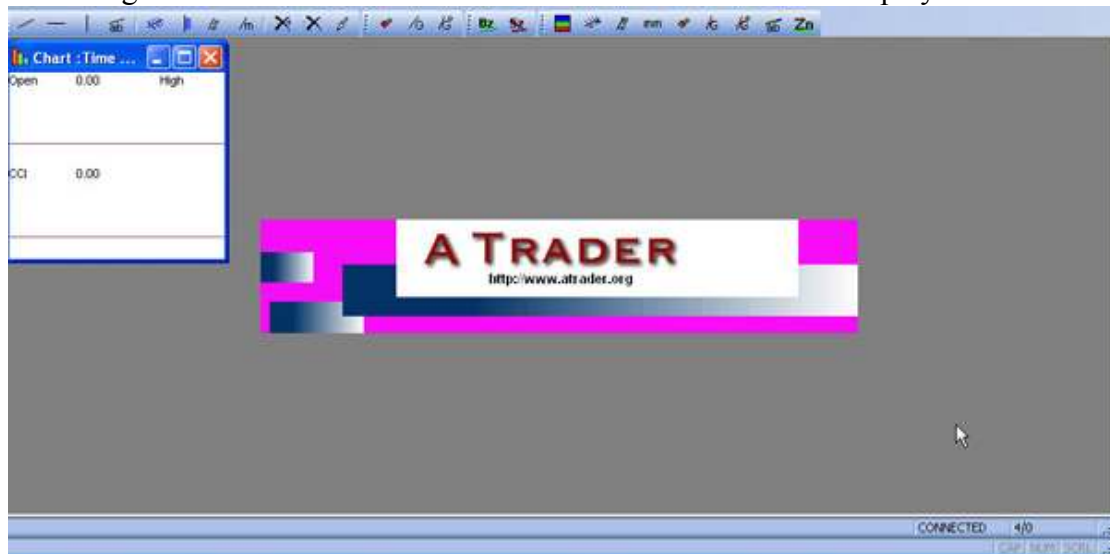


Now we are good to go so let's create a chart.

Click on OK and the chart will load.

Initially we are presented with a blank screen while the historical data is downloaded.

Notice that the request counter, has indicated that there are 4 download tasks remaining. 4/0. When this counter reaches zero the chart will be displayed.



With a little screen resizing we are presented with a Chart of the ES, 1min with our two studies.



The Sub Study can be scaled by dragging the lower split window at a point exactly on the bottom of the upper time scale. Here that point is marked with the cursor. This point must be position exactly in order for the windows to be rescaled. This hotspot is indicated when the cursor turns into a different type.

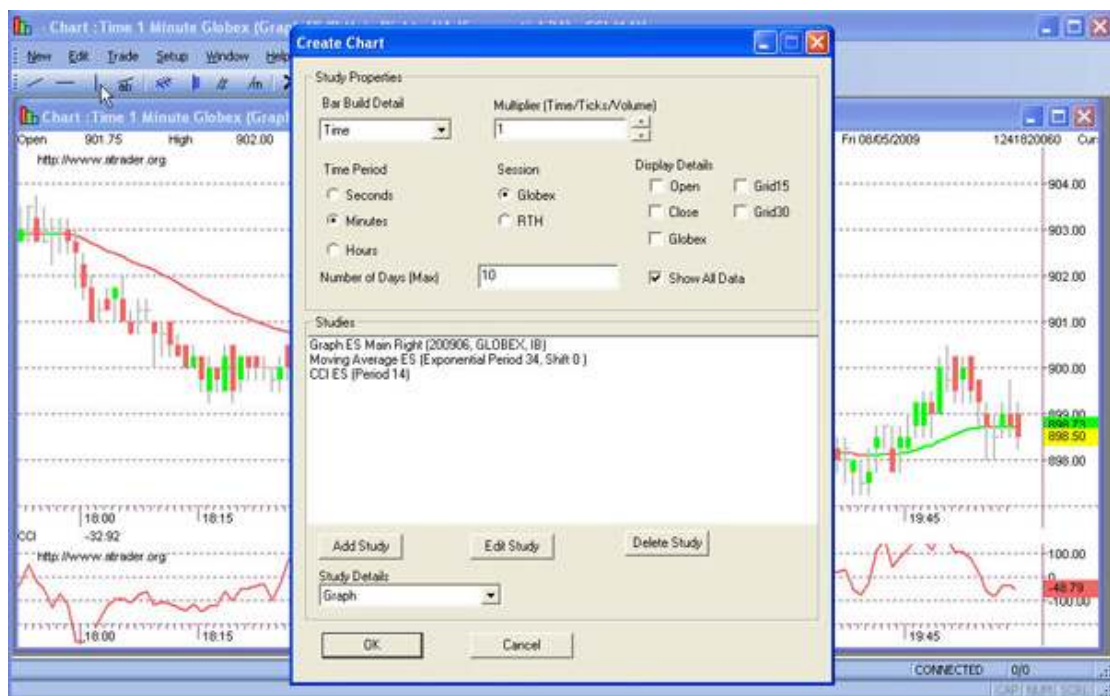


4 Editing a Chart.

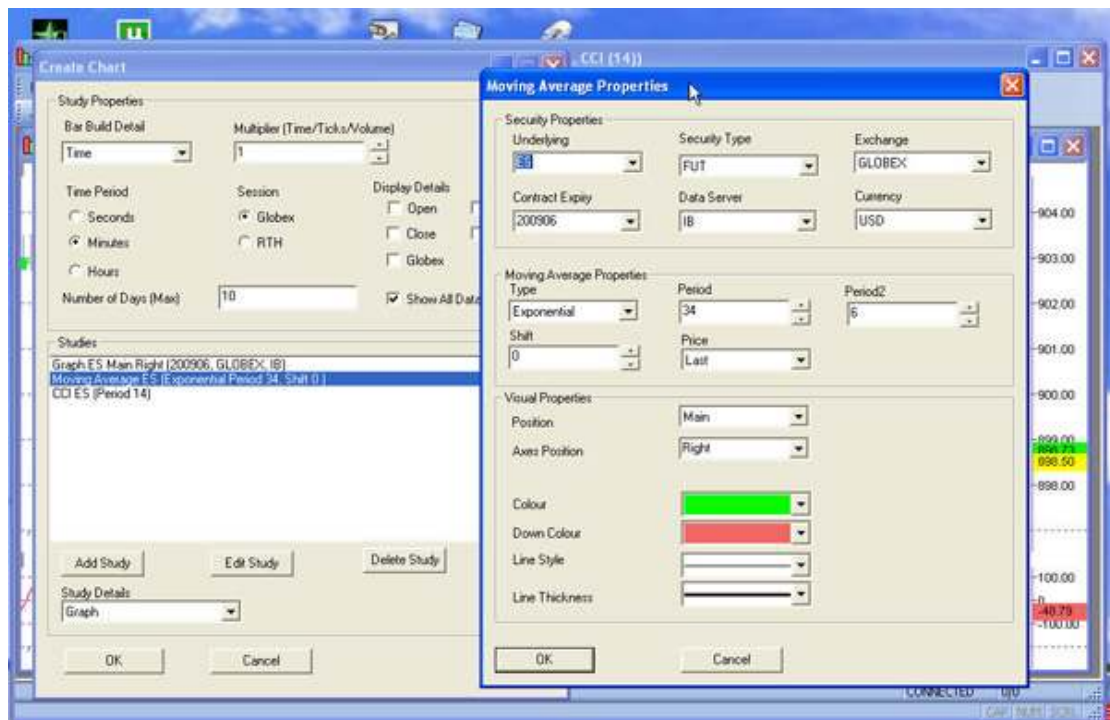
Once we have a Chart we can edit it using the Edit / Chart Parameters menu. Select the chart so its upper bar is highlighted, then click Edit Chart.



Clicking on the menu loads up the same Create Chart dialog.



One can then select the study to edit from the Studies list and Click Edit study. Here we will add the Moving Average Period. Change the period to 20 and the type to Simple and click OK.



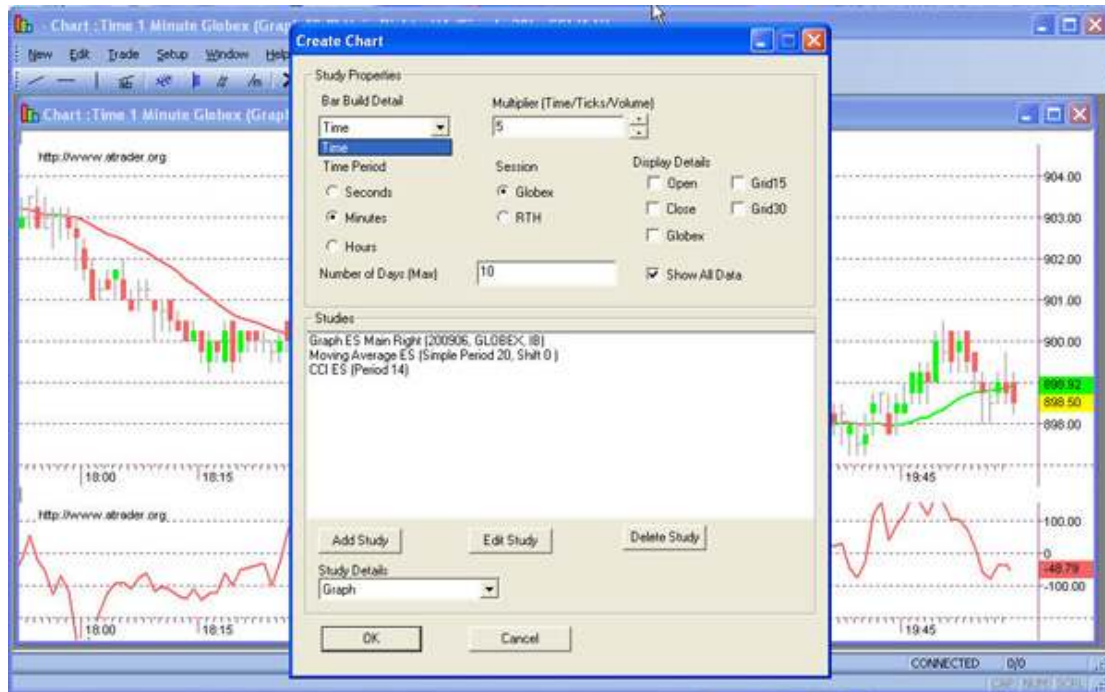
We are returned to the Chart with the new modified studies.



All study modifications and additions are performed in this fashion.

4.1 Changing the Chart period or Type.

To change the chart period i.e. multiplier, in this case select 5 minutes select 5 in the Multiplier box.



Click OK. This will change the chart timeframe to 5 minutes and all the associated sub studies. Editing the sub studies is not required in this case, to change the main time chart time period or build type.

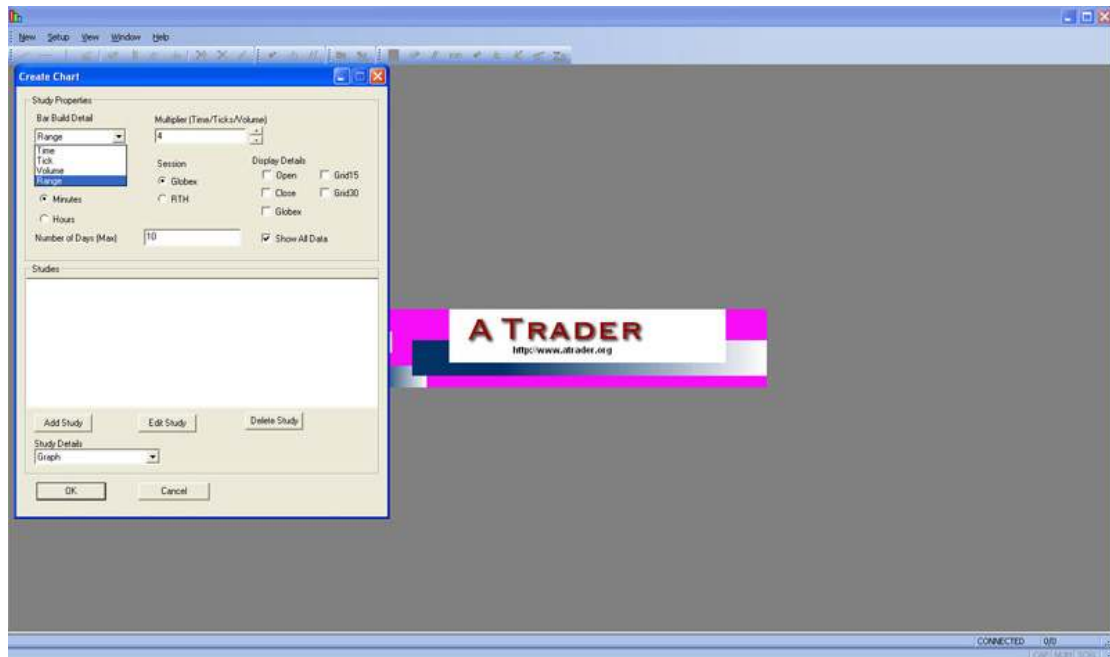
Note that this the screenshot above shows the Bar Build Detail as time only and does not include the Range/Volume/Tick chart build types.

4.2 Changing the Bar Build Type.

Creating a Tick/Range/Volume Chart

Select the bar build type and multiplier which you require. Here we are creating a Range Chart with a multiplier of 4. Each trade is logged in a bar until the range of that bar exceeds the range specifier.

NOTE if the selected provider does not provide TICK backfill then the chart will not have any backfill. The chart will start building using the realtime data only.



Add the study chart to the studies list using the normal method. Click OK and the chart pops up. If you are creating this chart from scratch, and performing the download in regular trading hours, be aware that it may take some time. I'd recommend downloading past tick history after the market close from DTN.

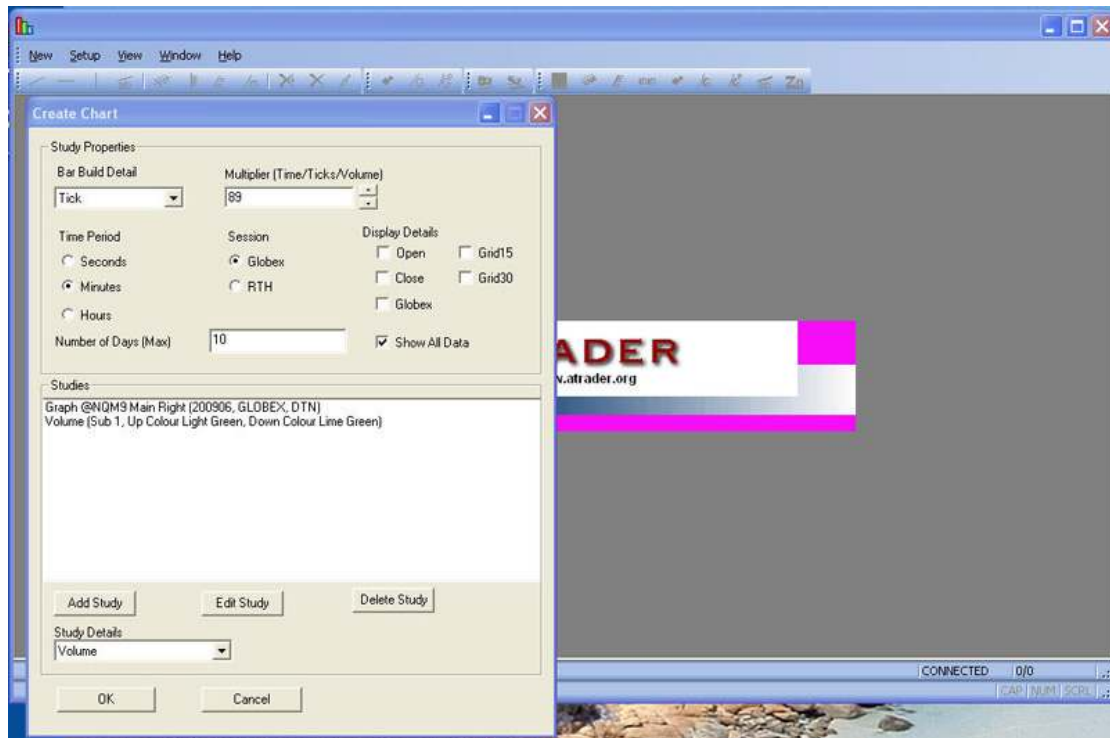


Here is the resultant range bar chart for the @NQM9.

NOTE I have set the colours to black background in this instance.

4.3 Creating a tick chart with volume sub study.

Create the studies in the normal fashion selecting tick type for the Bar Build Type. Here we are creating an 89 tick chart. A tick chart is a chart where 89 trades (irrespective of volume results in the creation of a new bar).



Click OK to create the chart.

4.4 Creating a Volume bar Chart.

For this type of chart a new bar is created when the total volume of trades executed is greater than that specified in the multiplier. Here is a typical Volume Bar Chart.



Here I have added a volume sub study so you can see that the volume is constant for each bar. NOTE that if a trade occurs that exceeds the multiplier, then of course that price is logged in the current bar, hence the couple of small spikes over the 700 multiplier in this case.

5 Chart Rescaling

The Charts can be sized and rescaled using the onscreen Chart Navigation Toolbar or using the Hot Keys.

5.1 Chart Navigation Toolbar

The chart navigation tool bar is used to quickly move around the chart.



Using the toolbar one can

Move the chart Left.

Move the chart Right

Move the chart Up.

Move the chart Down.

Zoom in on the Y Axis

Zoom out on the Y Axis

Zoom in on the X Axis.

Zoom out on the X Axis.

Reset the Default Settings and autoscale the chart to fit the extents of the available area.

Increase the Projection Zone. (the gap on the right of the chart).

Decrease the Projection Zone. (the gap on the right of the chart).

Edit or Add Chart Studies

5.2 Hot Keys

Hot keys are similar to the Chart Navigation Toolbar, but enabled quick movement about the charts using a single keypress.

5.3 Using Chart Navigation

The Chart is loaded in this case, but here the Chart needs to be rescaled.



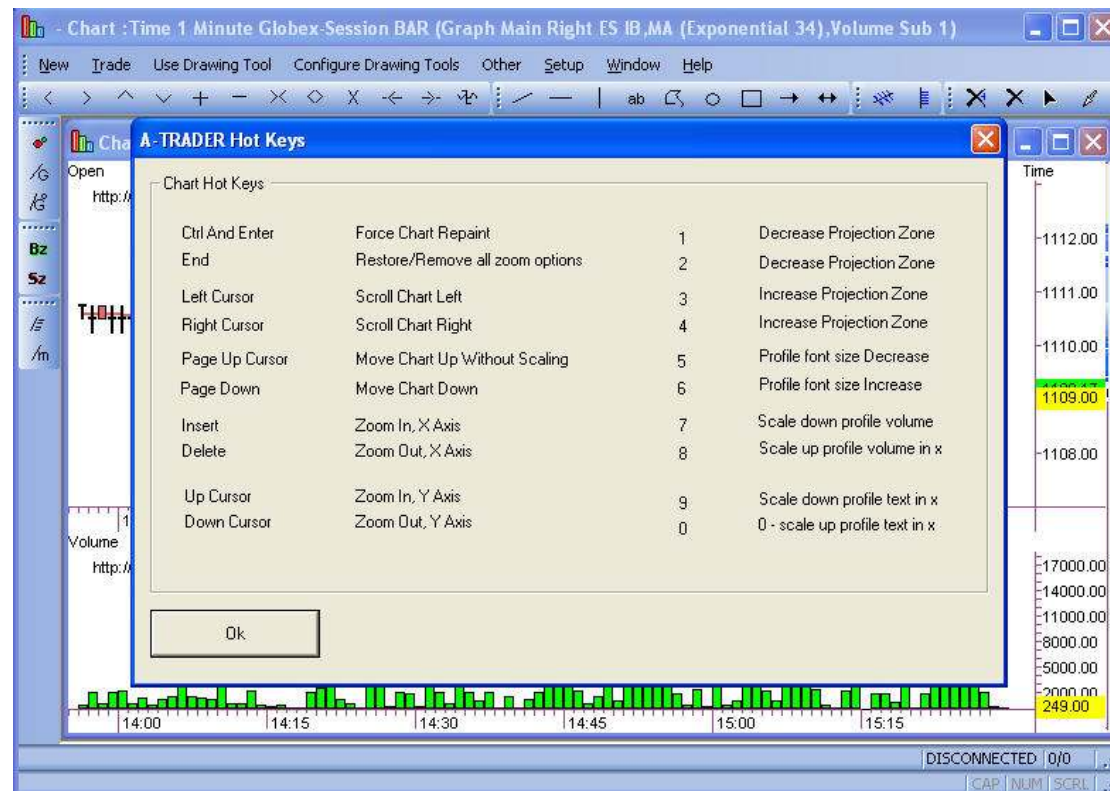
Press End on the numeric keypad. This invokes the auto rescaling.

Pressing End has the desired effect and the chart is rescaled to fit the appropriate extents.



5.4 Moving about Charts

One can navigate charts using the cursor keys. This allows fast and direct chart manipulation. The hot key are as follows. They are also detailed on the Help/Short Cut Keys menu.



Ctrl and Enter – Force Chart Repaint

End - Remove all zoom options, rescale and shift to default screen offset (back to the right).

Left Cursor - Scroll Chart Left

Right Cursor - Scroll Chart Right

Page Up - Move Chart Up without Scaling

Page Down - Move Chart Down without Scaling

Up Cursor - Zoom in on Y Axis

Down Cursor - Zoom out on Y Axis

Insert - Zoom in on X Axis

Delete - Zoom out on X Axis

Practice navigating the chart using the keys. If you lose the main chart, you can always get it back by restoring the default settings by pressing End.

If you want to display more bars on the screen, use the Insert/Delete keys.

Pressing the Insert/Delete keys increases/decreases the number of bars on screen.



Pressing Left/Right moves you through the available data. Here I have scrolled to the far left of the chart and the start of the available data.



Press end to restore the original view and current price.

Press Cursor Up/Cursor Down to zoom in/out on the Y Axis. Note you will need to use the Press Page Up/Page Down keys to correctly position the chart in the display area.



Press End to restore the defaults.

6 More Advanced Charts.

6.1 Creating a multiple Symbol Chart.

ATRADER is not a simple charting program with study and chart limits hard coded. You are limited only by your imagination. You can create charts on left/right/overlaid axes by creating the chart using the Position and Axes Position specifiers. Here is an overlaid ES/NQ chart.



Note that there are left and right axes. These are charts of the ES and NQ on the same chart. Both indicators will update in real time of course.

This chart includes the following studies and locations.

NQ chart, Candlestick – Main Right.

NQ 9,34 EMA - Main Right

ES chart, close line - Main Left

NQ Volume, Sub 1 Right

ES Stochastics, Sub 2 Right

This was created by specifying the axes as position as left and right.

6.2 Axes Positions and Overlay Types

The additional types available are

Left - a new axes is created on the left hand side.

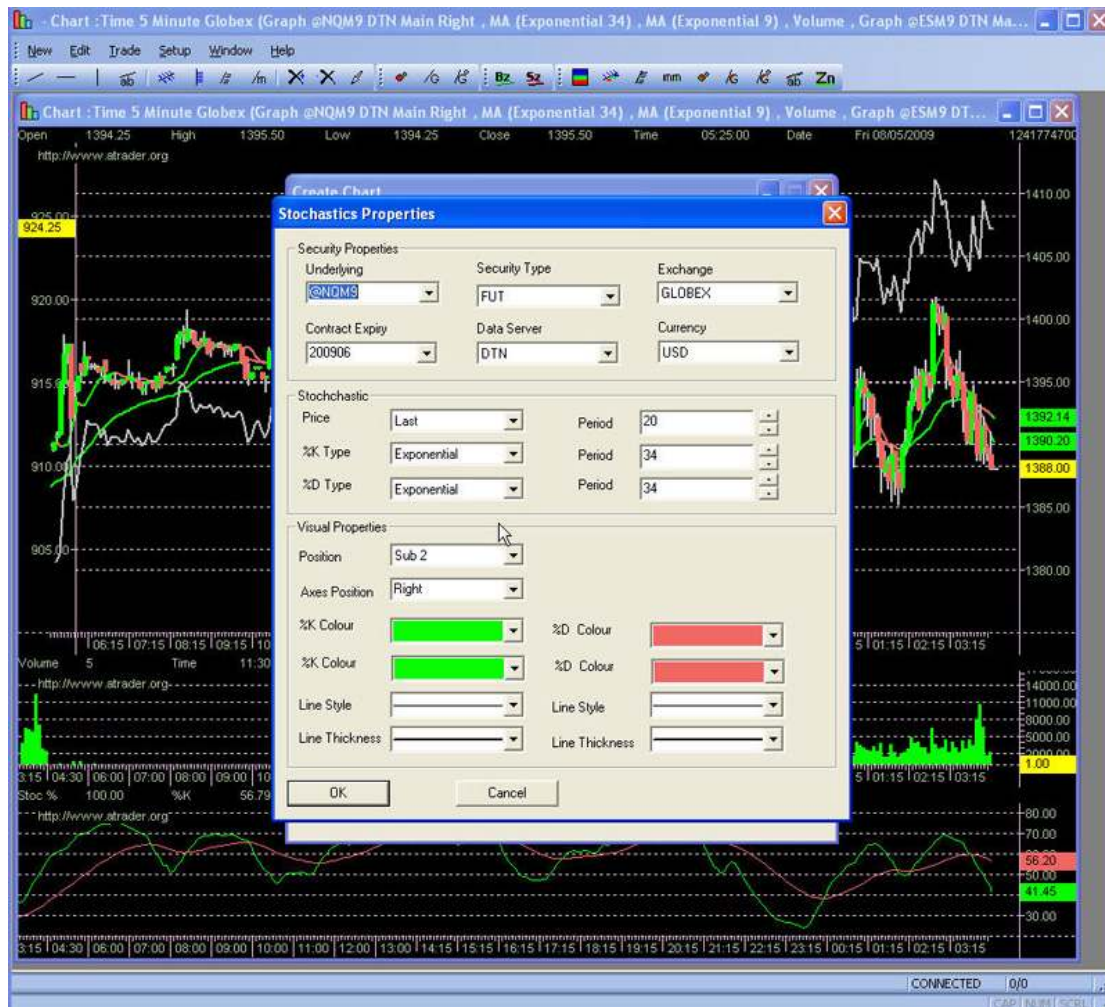
Right - a new axes is created on the right hand side (default).

On Left - the left axes is used. Useful for overlaying an index and a future i.e. SPX and ES.

On Right - the right axes is used. Useful for overlaying an index and a future i.e. SPX and ES.

Overlaid – the new axes is created but not drawn. Useful for showing an indicator on a main chart.

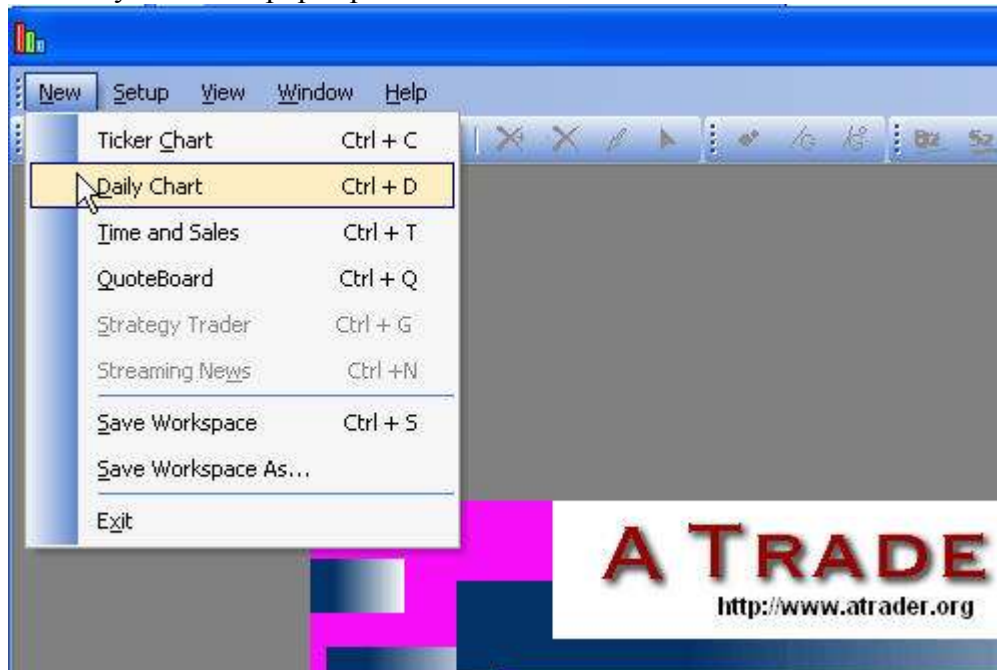
Here we are modifying a stochastic study to use the NQ rather than the ES on the Sub Chart 2.



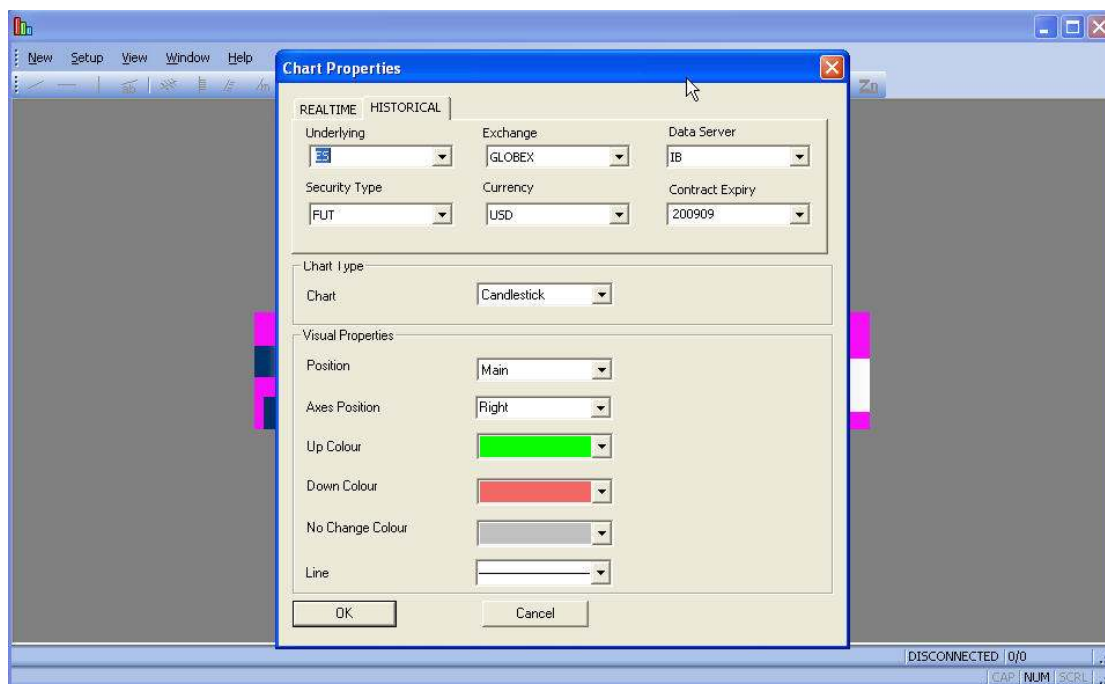
7 Creating a Daily Chart

Open the Create Daily Chart dialog box, by clicking on the Daily Chart menu item.

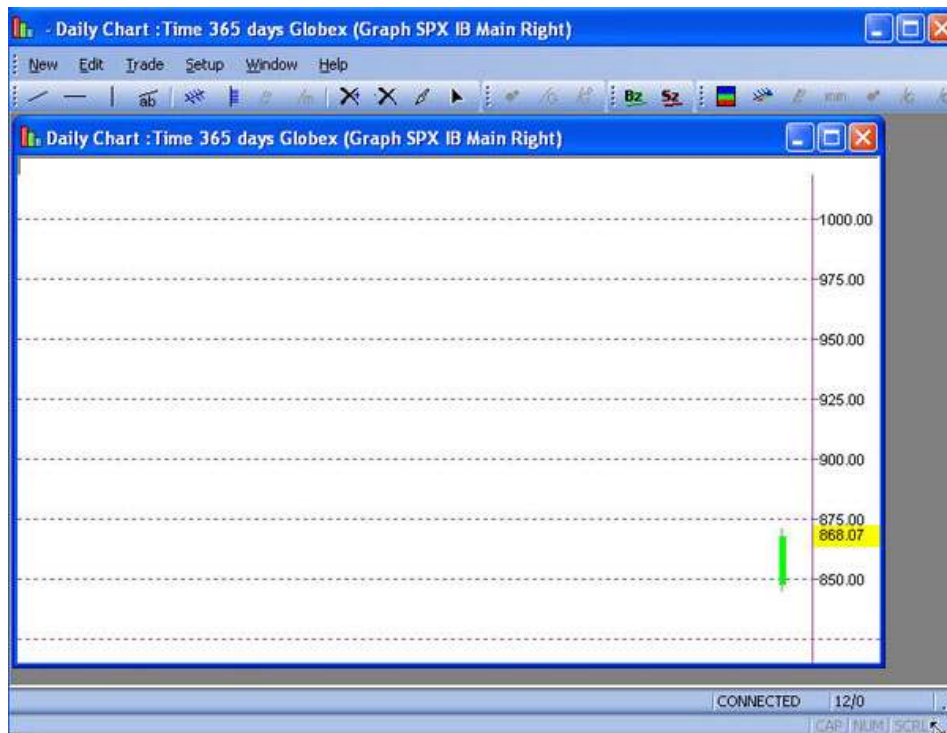
The daily chart box pops up.



Here I am creating a daily chart of the ES with the IB dataser for real time and historical data. Enter the number of days, typically 365.



ATRADER then downloads the data, your download counter indicates the number of tasks remaining. Here I am showing a SPX chart on IB server.



After a short while the chart appears.




NOTE

- 1) You cannot overlay a distribution on a daily chart.
- 2) Currently there are no daily charts for DTN users. This should be addressed in a later release.

8 Screen Drawing Tools

ATRADER includes the following screen drawing tools. These are accessed on the toolbars. To use just select the drawing tool on the toolbar and draw the item. Some may require one click, others might require the specification of the range using the mouse drag/drop.

To reset all drawing objects use the Delete all trend lines. 

To turn off drawing use the Select and Object item. 

Trend lines.



Add Sloping Trend line.

Add Horizontal Trend line

Add Vertical Trend line.

Text annotation



Add Text Annotation

Freehand Trendline



Draws a freehand trendline. Select the trendline and move the mouse to create a freehand trendline.

Circle



This draws a Circle.

Square



This draws a Square.

Trendline With Arrow



This draws a trendline with an arrow at one ends.

Trendline With Double Ended Arrow.



This draws a trendline with an arrow at both ends.

Fibonnaci Retracements.



Add Sloping Retracement.

Add Vertical Retracement.

Floor Pivots.



Murray Math.



Add Murray Math. (NOTE you need excel installed to use this feature).

Gann Time Projections.



Add Gann Cycle Finder

Add Gann Price Range to Time Finder

Add Gann Price To Time Finder

Buy/Sell Zone annotation.



Buy Zone – Annotate a Buy Zone

Sell Zone – Annotate a Sell Zone

General Tools



Delete All Trend line/Objects

Delete Single Trend line/Objects

Select an Object for deletion, reset drawing objects.


Screen Drawing Default Specifications.

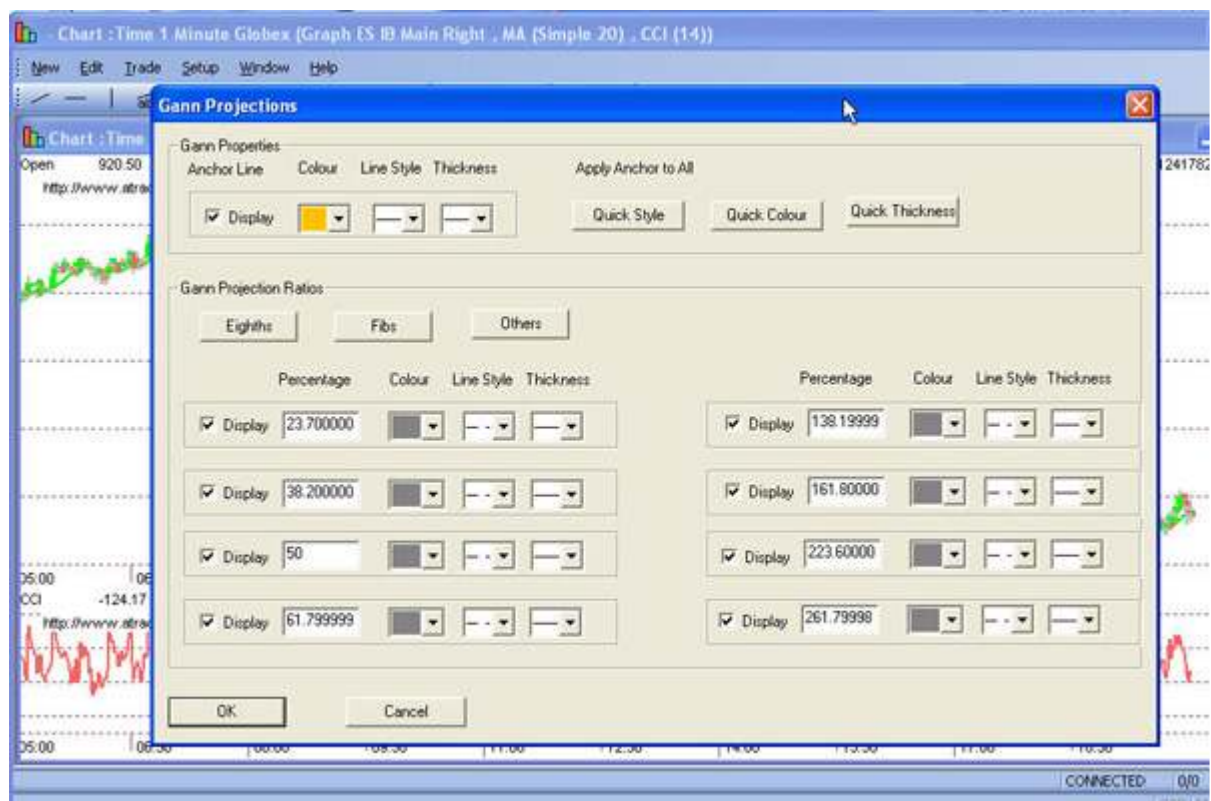
The default settings for each object can be specified using the Specification Toolbar.



By clicking on this then the default specification dialog is loaded for each item. This allows the customisation of the data. These settings are persisted as part of your chart workspace.


8.1.1 Setting new Gann Projection Ratios.

Clicking on  shows the gann projection ratios to be displayed.

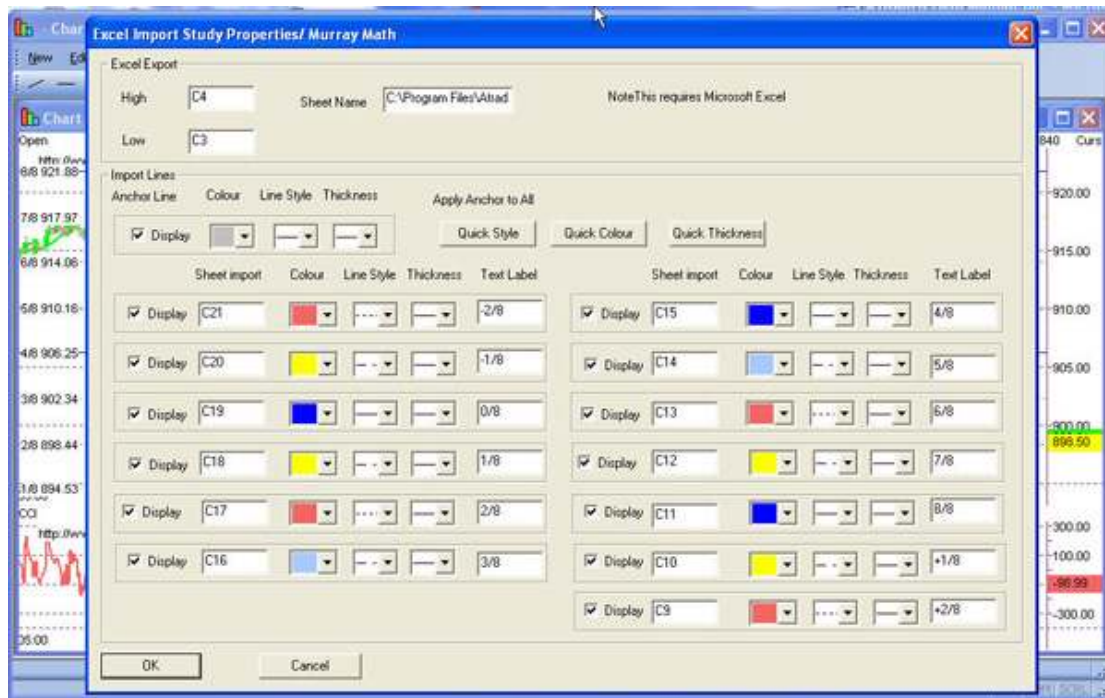


Gann projection ratios use gann formulas to take a price or price range and project it forward in time, using gann fractions typically eighths or Fibonacci numbers. These help to identify typical market turning points.

8.1.2 Configuring Murray Math Ratios.

Pressing  loads up the Murray math specification dialog box.

Enter the Murray lines you wish to display.



Ensure that the sheet pathname is correctly specified.

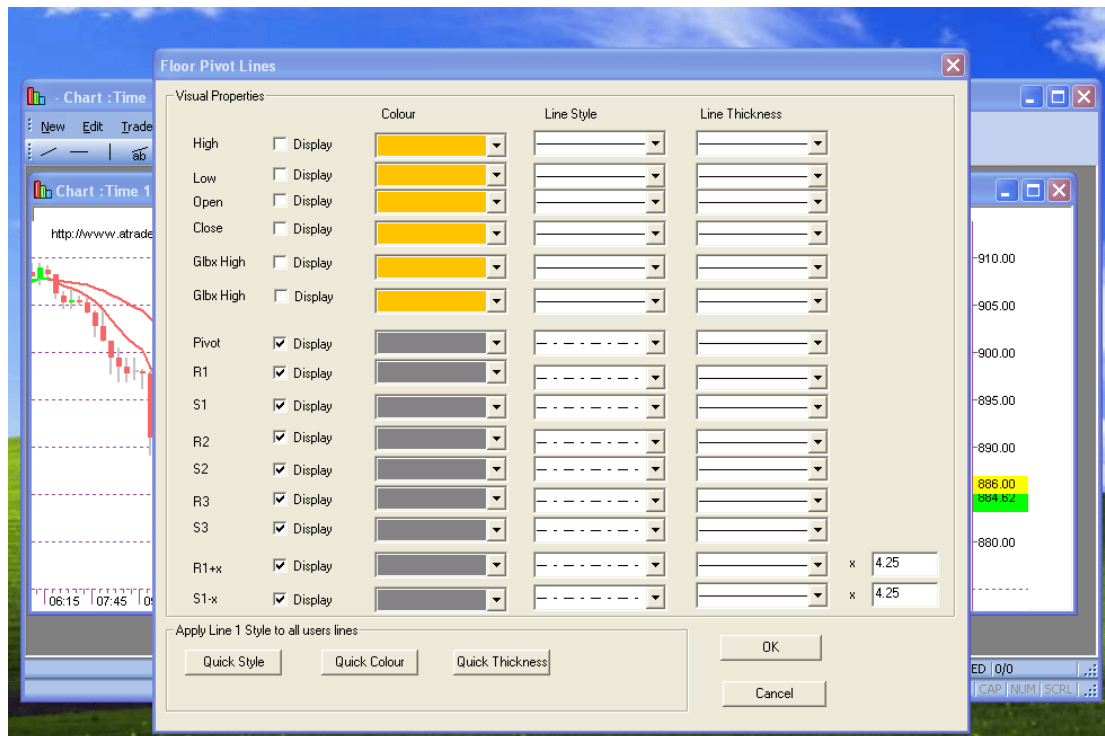
Typically C:\Program Files\Atrader\mmath.xls

You can modify this file to your custom excel sheet if required. Just ensure that the range is specified using High/Low cell numbers. The cells will be imported back into ATRADER as part of the Murray study.

8.1.3 Configuring Floor Pivots.

Pressing loads up the Floor Pivot specification dialog box. Using this one can specify the individual floor pivots that a displayed using the daily session. To select/deselect the individual pivot, check the item in the appropriate check box.

These pivots are created using the previous days range, including the high/low, open/close and globex high low.



Here only the calculated values are displayed, with the input parameters being hidden.

8.2 Trend lines

8.2.1 Sloping Trendlines

To add a sloping trend line, select the icon on the toolbar, then drag and drop line onto the chart. Note the selected icon on the toolbar and the two points on the graph, and the resulting trend line.



8.2.2 Vertical Trendlines

To add a vertical trend line select the icon, then single click on the chart where you want the trend line.



8.2.3 Horizontal Trendlines

To create a horizontal trend line, single click where you want the trend line.



8.2.4 Trendlines With Arrows

To create a trend line with arrow, select the trendline arrow icon and draw the trendline.



To create a larger arrow, first select the arrow size from Configure Drawing Tools menu/Trendline Properties.

8.2.5 Annotating a chart with Text

To annotate a chart use the select using the text specification entry dialog on the specification dialog.



Then click select the text icon and click on the chart where you want the annotations.



8.2.6 Deleting a Trendlines or Graphical Objects.

To delete a trend line select the Select Object icon.




Note to select a line, the actual hot spot is very slightly (1/2 pixels) to the right of the displayed point.

Click on the hotspot which is marked with a spot drawn in the current text colour. The trendlines that are to be deleted will be selected in yellow.



Click on the Delete Objects Icon. .

Alternatively all objects can be deleted on the chart using . Note this will delete all objects on the selected chart, irrespective of the selected item.

To deselect all the selected items, click on any place on the chart not associated with a trendline.

Deleting a Horizontal or Vertical Trendline.

Select the vertical or horizontal line using the Select tool.

The line is selected by clicking on the origin of the horizontal line marked in the diagram.



Selecting a trendline it turns yellow, indicating it is now selected.



Then press  to delete the lines or objects.

8.2.7 Moving a Trendline or Graphical Object.

To move a trendline, click on the move icon. 

Click on the hotspot of the line, the trendline will be selected, turn yellow, and you will be able to move it using drag and drop on the mouse.



8.3 Retracements.

To add a retracement, select either the sloping or vertical retracement. Here I have selected the sloping retracement.

Drag/Drop with the mouse a range that you wish to draw and the retracement projections are shown.



8.4 Gann Projections.

8.4.1 Cycle Finder

To create a Gann Cycle Finder, click on the Cycle Finder Icon and single click on an established high or low, to project the gann cycles forward.

Don't forget the parameters of the projections can be specified in the Default Specifications Toolbar Dialogs but remember to reselect the tool icon after changing the defaults.



8.4.2 Gann Time Projection using Range

To create a Gann Range/Time Projection, select the icon on the toolbar, then select a range using the mouse. The resultant Gann Range/Time projection will be shown.

Don't forget the parameters of the projections can be specified in the Default Specifications Toolbar Dialogs but remember to reselect the tool icon after changing the defaults.



8.4.3 Gann Time Projection Using Price

To create the Gann Price/Time projections, select the icon and single click on an established high/low. The Gann Price/Time projections are shown.

Don't forget the parameters of the projections can be specified in the Default Specifications Toolbar Dialogs but remember to reselect the tool icon after changing the defaults.



8.5 Floor Pivots.

To create a Floor Pivot, single click on the Floor Pivot Icon in the current trading day for which you wish to display the floor pivots. In order to work, the historical and current chart data must include the following data. Yesterdays Open, Yesterdays Close and Todays Open. The floor pivots are only displayed for the current trading session.

Consequently the pivot object cannot be displayed until the market is open after 9.30am. The current floor pivots are extended over the current days trading range until the days session closes at 4.15pm.



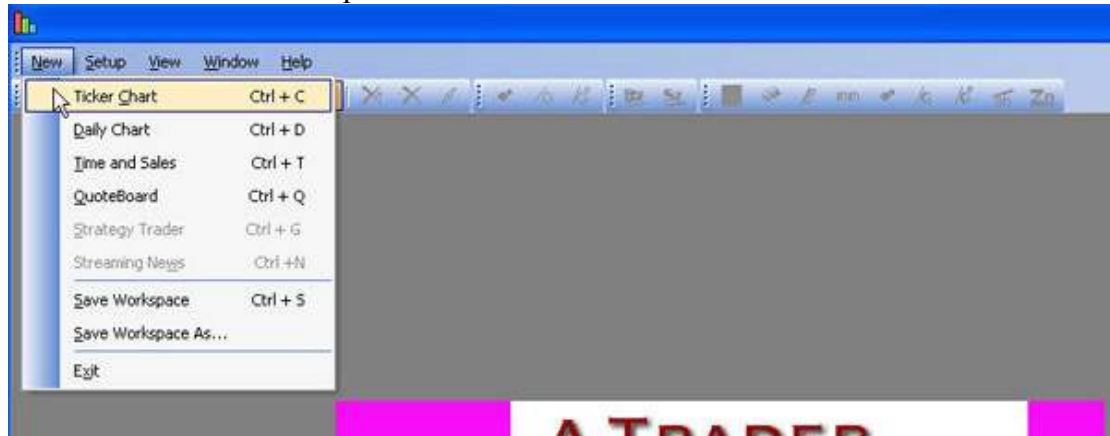
Here one can see the usual floor pivots are displayed including the R1,R2, S1, S2 details. As the current day progresses, the pivots will be extended to the Y Axis throughout the day, so keeping the pivots clearly visible.

The pivot can be deleted in the usual way by selecting the cross and selecting 'Delete Item' from the toolbar.

9 Volume Distribution.

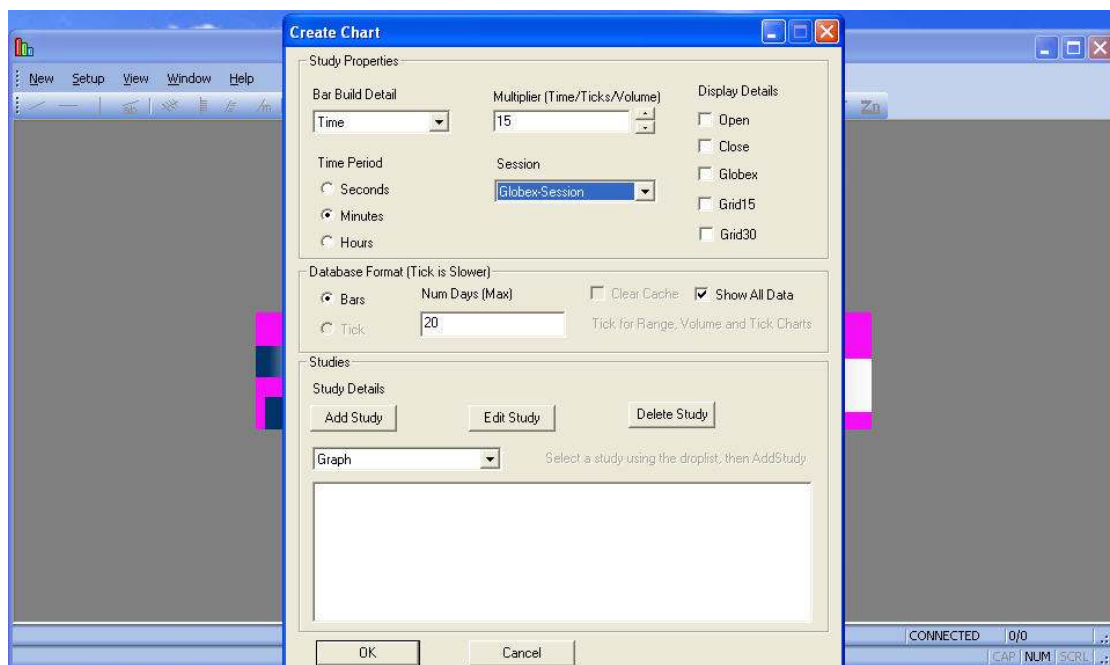
9.1 Creating a Volume Distribution

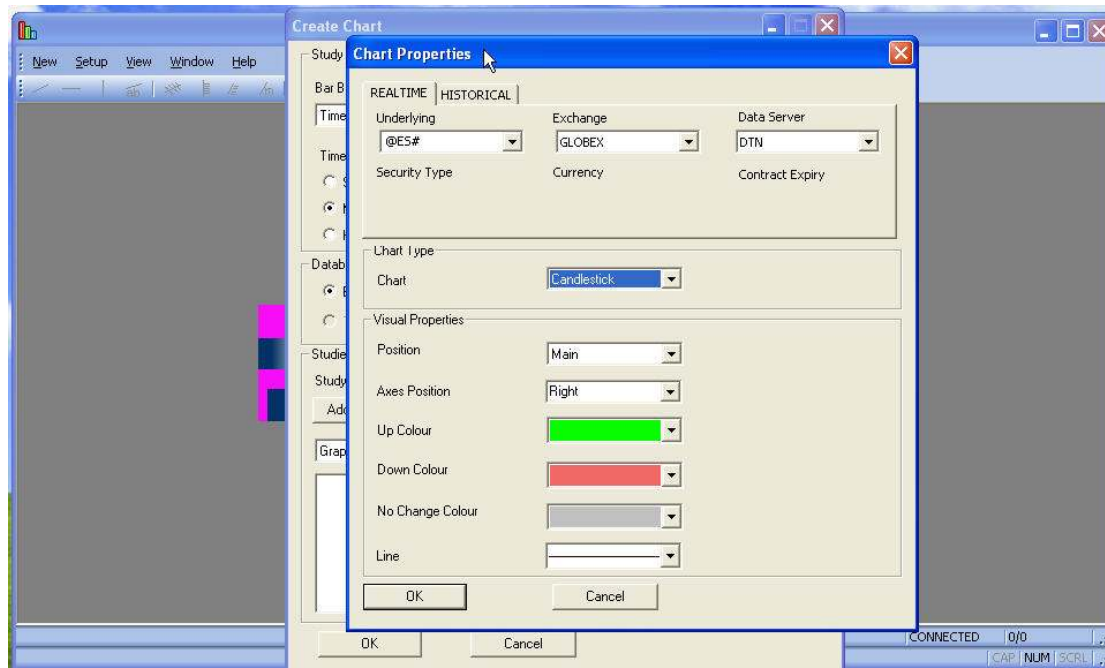
To create a volume distribution create a Chart in the normal way using the New/Ticker Chart menu option.



First create a 15min Chart. This is a good baseline for distributions. However, this is up to the user, but this will affect the X spacing factors.

Select Graph in the Study Details drop box. Click Add Study to create the chart.

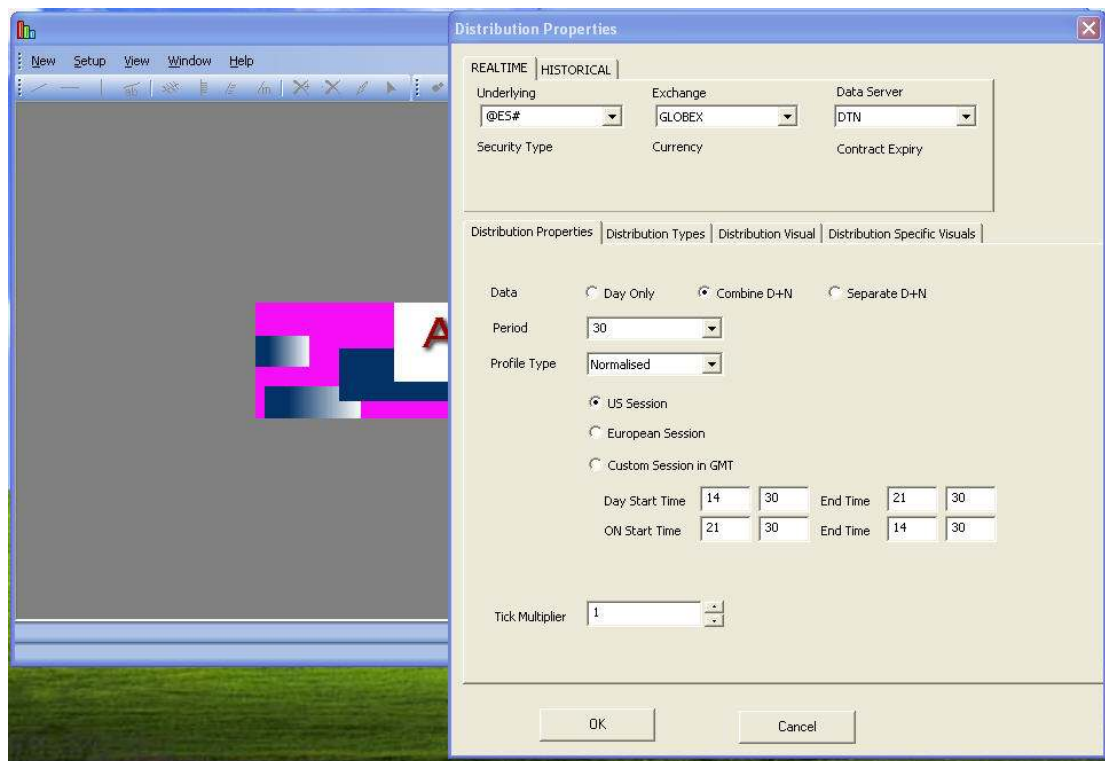




Here I am creating a chart of the continuous contract with DTN.

Select Study Details/Distribution and click on Add Study.

The Add Distribution Study pops up.



Select your distribution Parameters.

Here we create a distribution of the US Session.

Specification of the session enables a start at 9.30 Eastern Standard Time or 8.00am European Time.

Specify the data to show, in this case Combine Day + Night (values are Day Only, Combine Day and Night or Separate Day and Night)

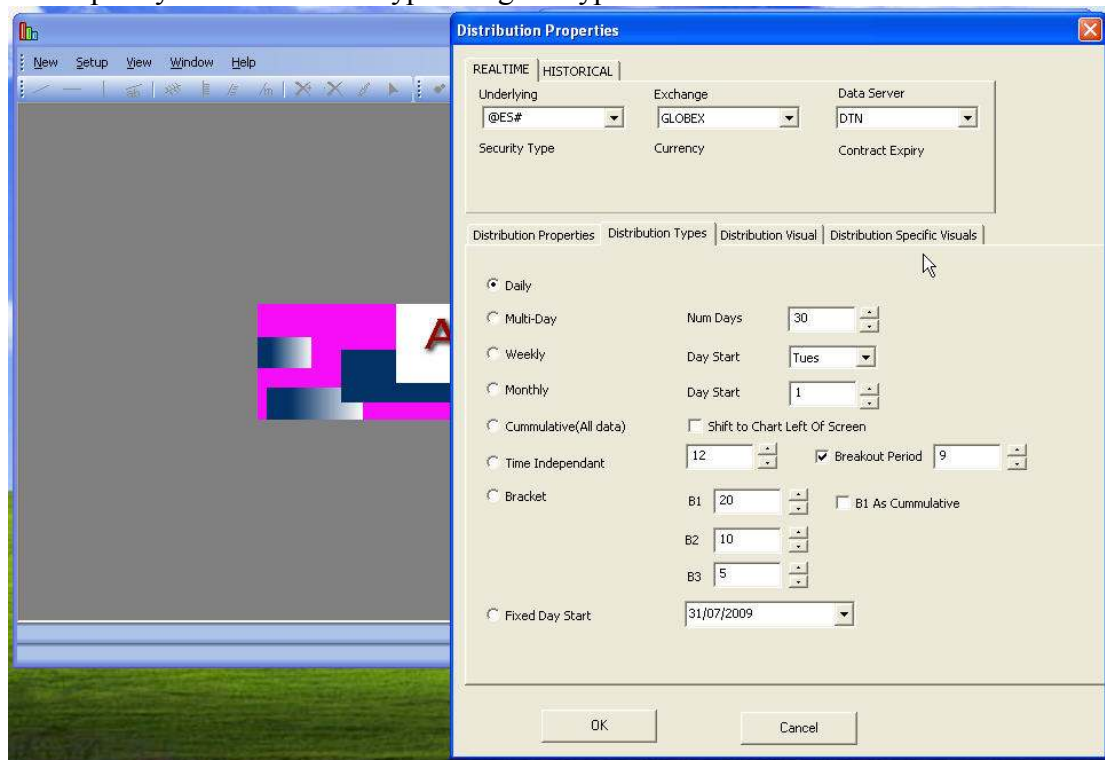
The period is set to 30minutes. That is every 30mins a new period (letter) is created. This can also be set to 60 minutes.

The Profile View type is Normalised in this case (select either Normalised, Alphabetic, Periodic etc) in here.

Specify the Tick multiplier here, that is the spacing of data that you wish to display. In this case, we are going to show every 1 tick and omit .25, 0.5, 0.75 in the case of the ES.

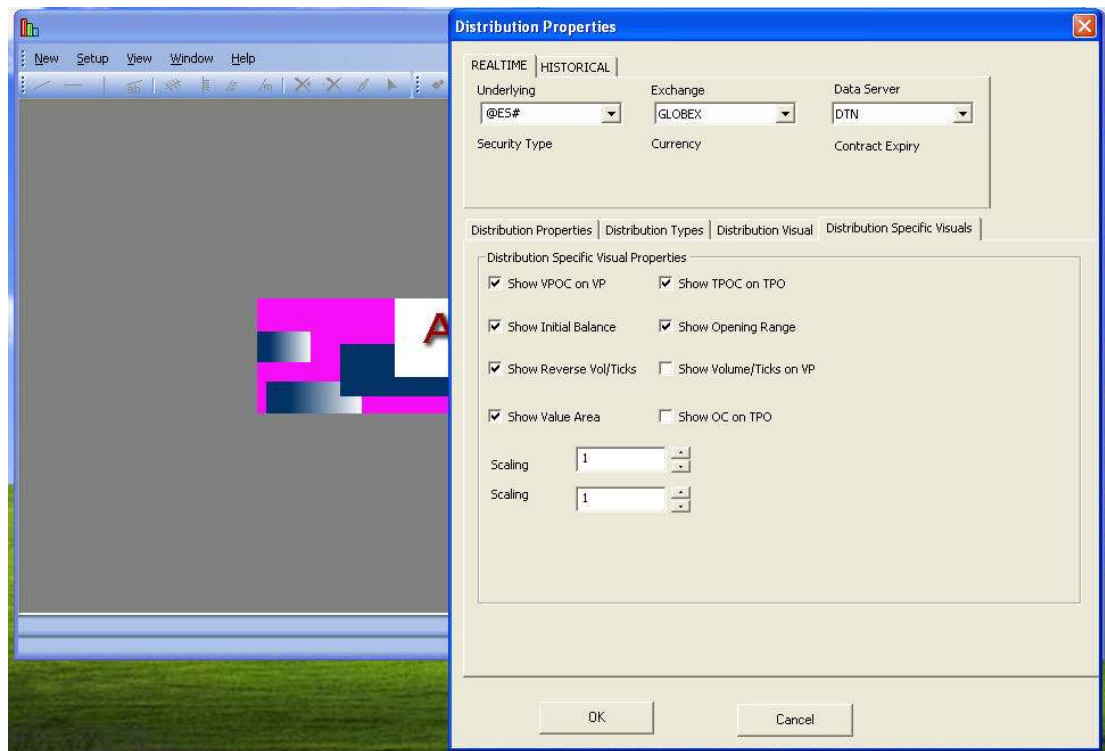
NOTE this is only applicable to alphabetic type distributions. This is usually required as large range days produces charts which are hard to read due to overlapping letters.

Next specify the distribution type using the types tab.



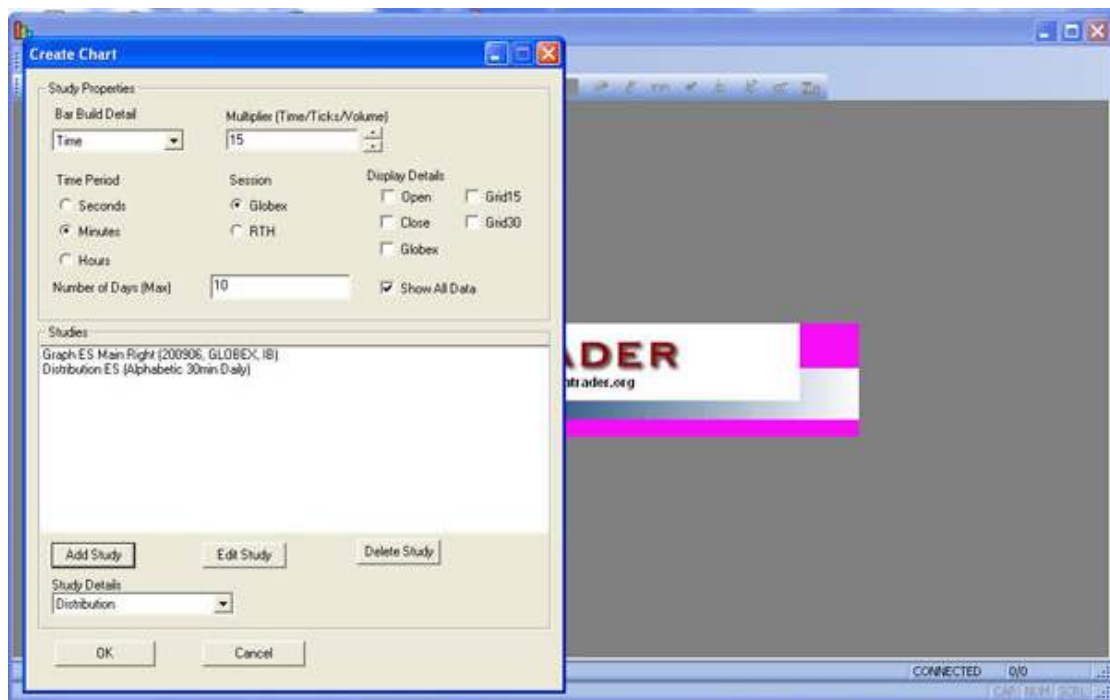
Here we are showing a daily repeat.

Specify any specific distribution visuals you require using the specific distribution tab.



Here the scaling can be configured for distribution overlays. This is useful when one may add more than one distribution on a single chart, in the case of the Cumulative type a scaling of 3 or 4 is typically required.

Click OK we are returned to the CreateChart dialog.



We are ready to create the distribution so click on OK.

If this is the first chart, don't forget that the data will need to be downloaded and remember to watch the updating download counter in the lower right corner decrement to zero.

Some chart rescaling and we end up with our distribution.

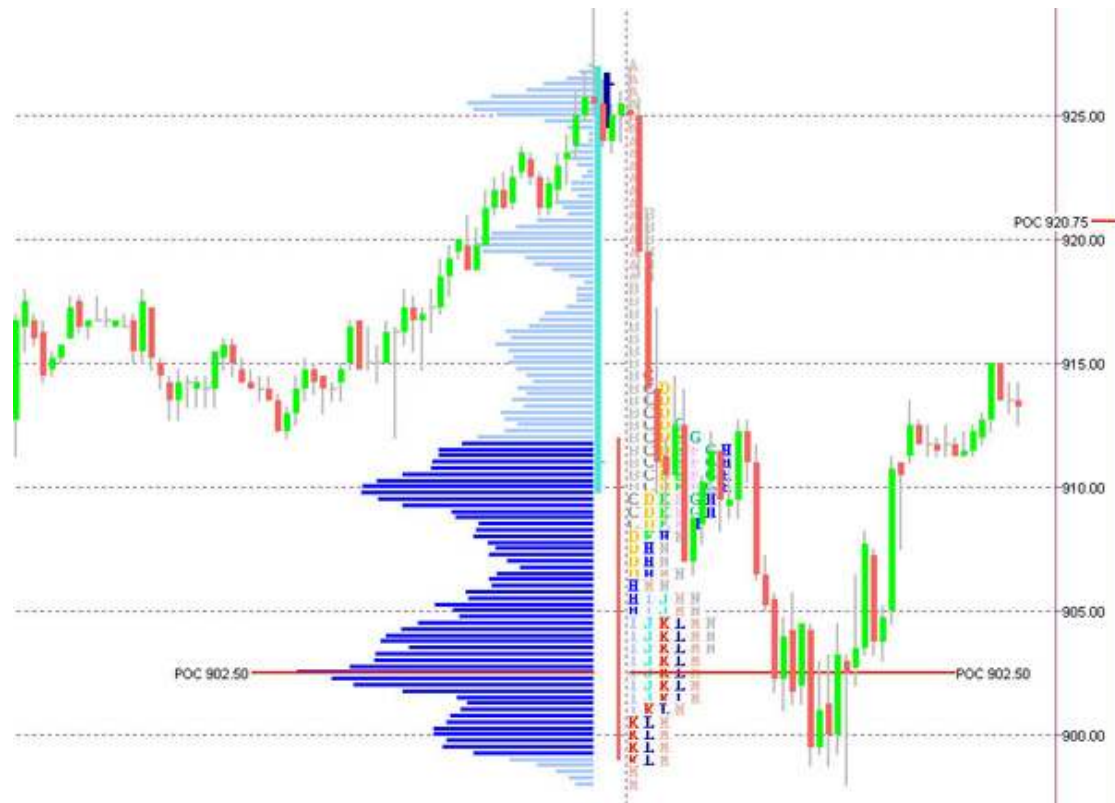
Remember to move around the chart using the hotkeys.



9.2 Spacing a Distribution.

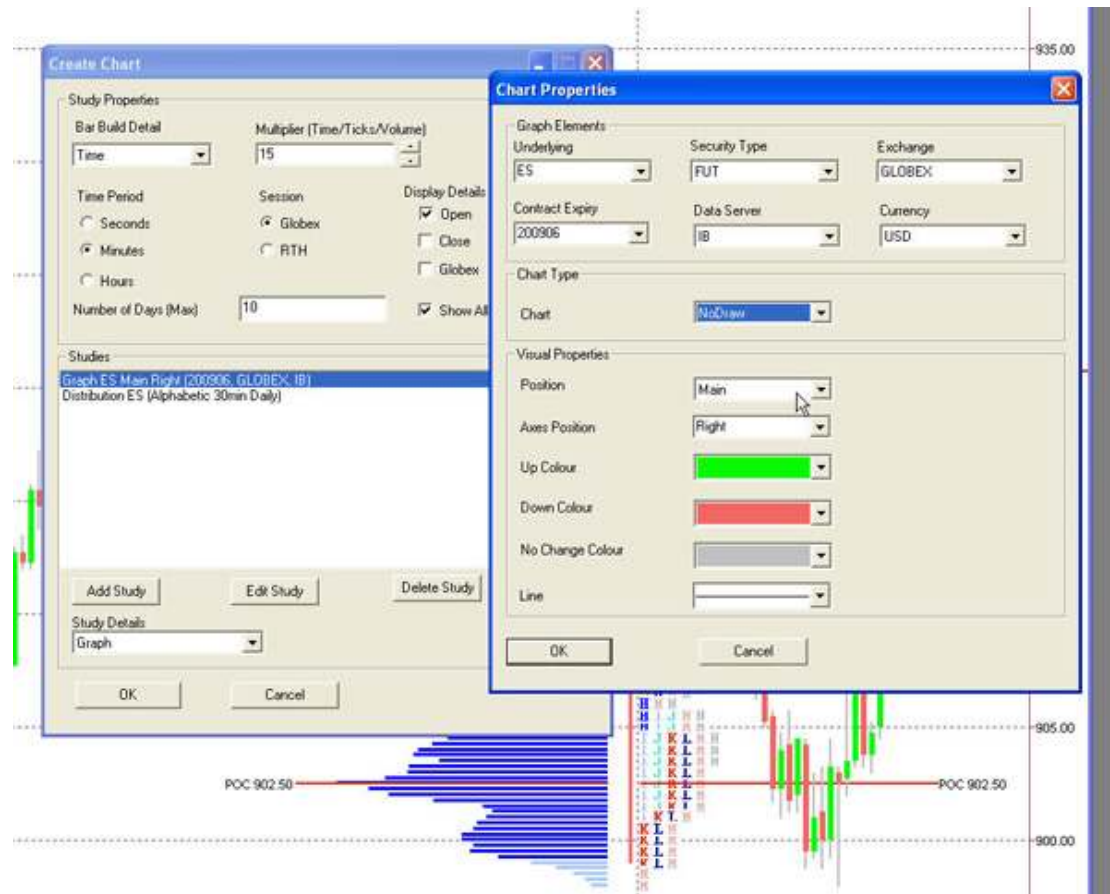
Notice however that the letters are overlaid. This is a common problem with alphabetic charts which requires window resizing and zooming in on the chart. If the range is particularly wide you will probably need to modify the tick multiplier to a larger value, to reduce the number of letters on the chart. However with some window resizing/ hot key zooming and repositioning we end up with the following.

Pressing 0-9 (NOT on numeric keypad , zoom alphabetic letters) and 7-8 (zoom volume) we end up with the following.

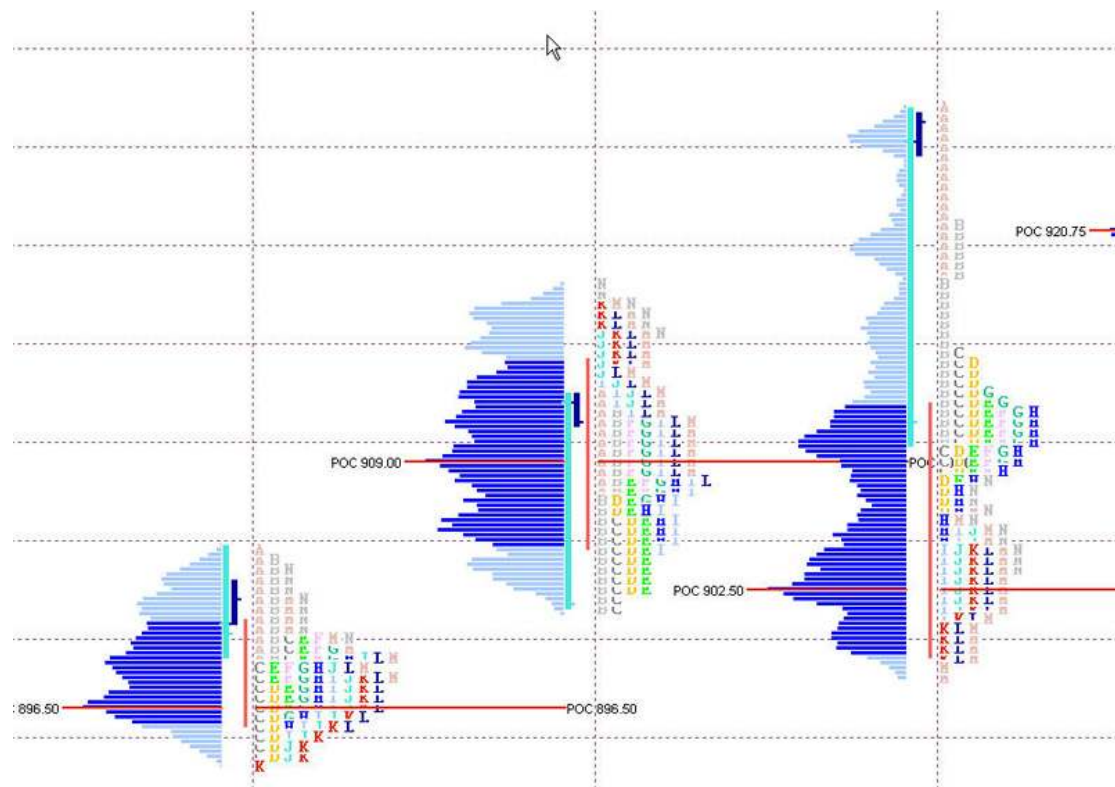


9.3 Removing an Overlaid Chart

If you do not wish to have an overlaid 15min chart we can remove it using the NoDraw option in the Edit Chart/Chart Properties dialog.



This has the effect that the chart is no longer drawn underneath the distribution.



9.4 Creating Multiple Distributions.

One can also overlay distributions on distributions.

From the Create Chart dialog add a cumulative distribution onto the same chart. This time it's a volume only (Normalised) distribution.

The screenshot shows the 'Distribution Properties' dialog box, which is part of a trading software interface. The dialog has a title bar with 'Distribution Properties' and standard window controls. It features a menu bar with 'New', 'Setup', 'View', and 'Window'. The main area is divided into several sections. At the top, there are tabs for 'REALTIME' and 'HISTORICAL'. Below these are fields for 'Underlying' (set to '@ES#'), 'Exchange' (set to 'GLOBEX'), and 'Data Server' (set to 'DTN'). There are also fields for 'Security Type', 'Currency', and 'Contract Expiry'. The 'Distribution Properties' tab is selected, showing options for 'Daily', 'Multi-Day', 'Weekly', 'Monthly', 'Cumulative(All data)', 'Time Independent', and 'Bracket'. The 'Cumulative(All data)' option is selected. Under 'Cumulative(All data)', there is a checked box for 'Shift to Chart Left Of Screen'. The 'Time Independent' section has a value of '12' and a checked box for 'Breakout Period' with a value of '9'. The 'Bracket' section has three input fields: 'B1' (20), 'B2' (10), and 'B3' (5). There is also a checkbox for 'B1 As Cumulative' which is unchecked. The 'Fixed Day Start' section has a date field set to '31/07/2009'. At the bottom of the dialog are 'OK' and 'Cancel' buttons. The background of the software interface shows a green landscape and a status bar at the bottom with 'CONNECTED', '0/0', and 'CAP NUM SCRL'.

REALTIME HISTORICAL

Underlying: @ES# Exchange: GLOBEX Data Server: DTN

Security Type: Currency: Contract Expiry:

Distribution Properties Distribution Types Distribution Visual Distribution Specific Visuals

☐ Daily

☐ Multi-Day Num Days: 30

☐ Weekly Day Start: Tues

☐ Monthly Day Start: 1

☒ Cumulative(All data) ☒ Shift to Chart Left Of Screen

☐ Time Independent 12 ☒ Breakout Period 9

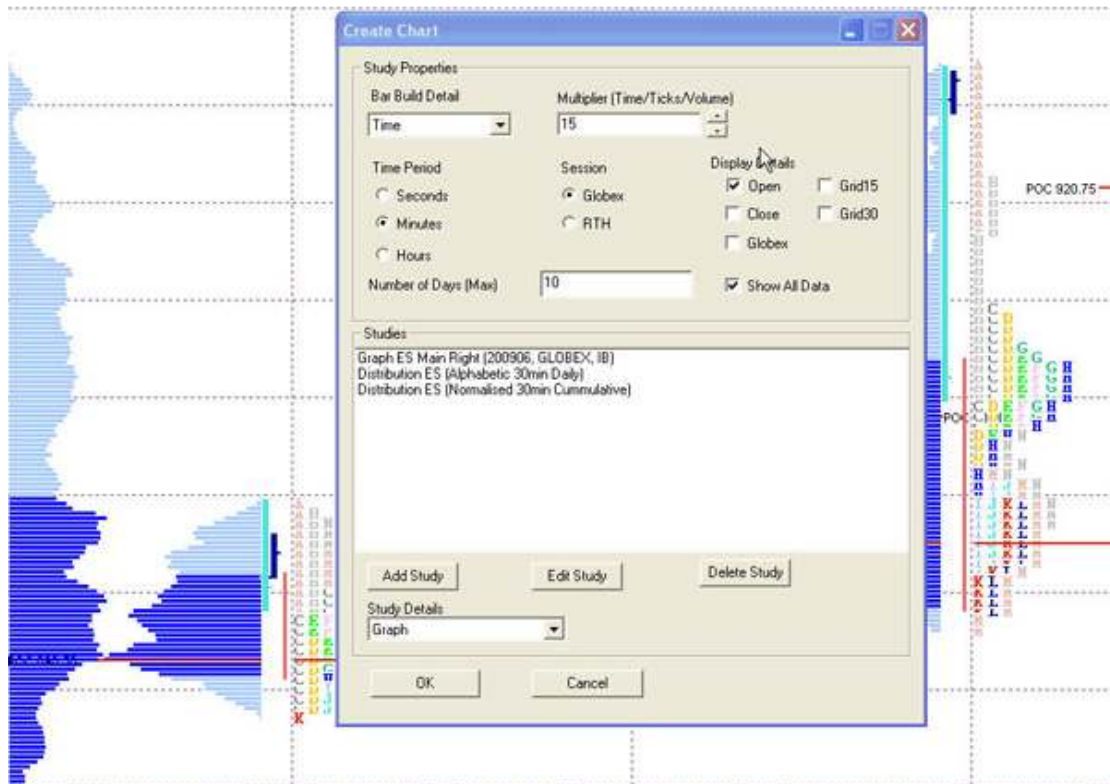
☐ Bracket B1: 20 B2: 10 B3: 5 ☐ B1 As Cumulative

☐ Fixed Day Start 31/07/2009

OK Cancel

CONNECTED 0/0 CAP NUM SCRL

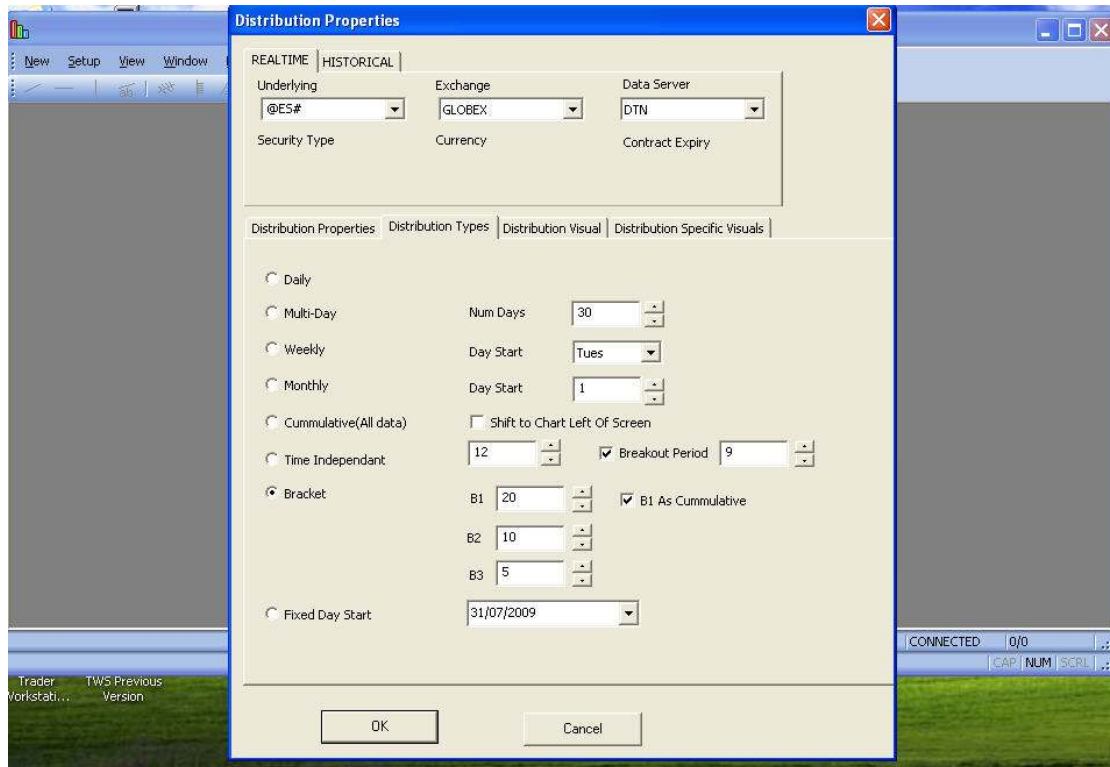
Here is the cumulative on the left simply and the 2nd distribution in the study list.



Here one can see the resultant effect of the distribution on the left hand side.

9.5 Creating A Bracket Distribution

Here I have added a bracket distribution. Here we have a volume profile of the last 20 days, 10 days and 5 days.

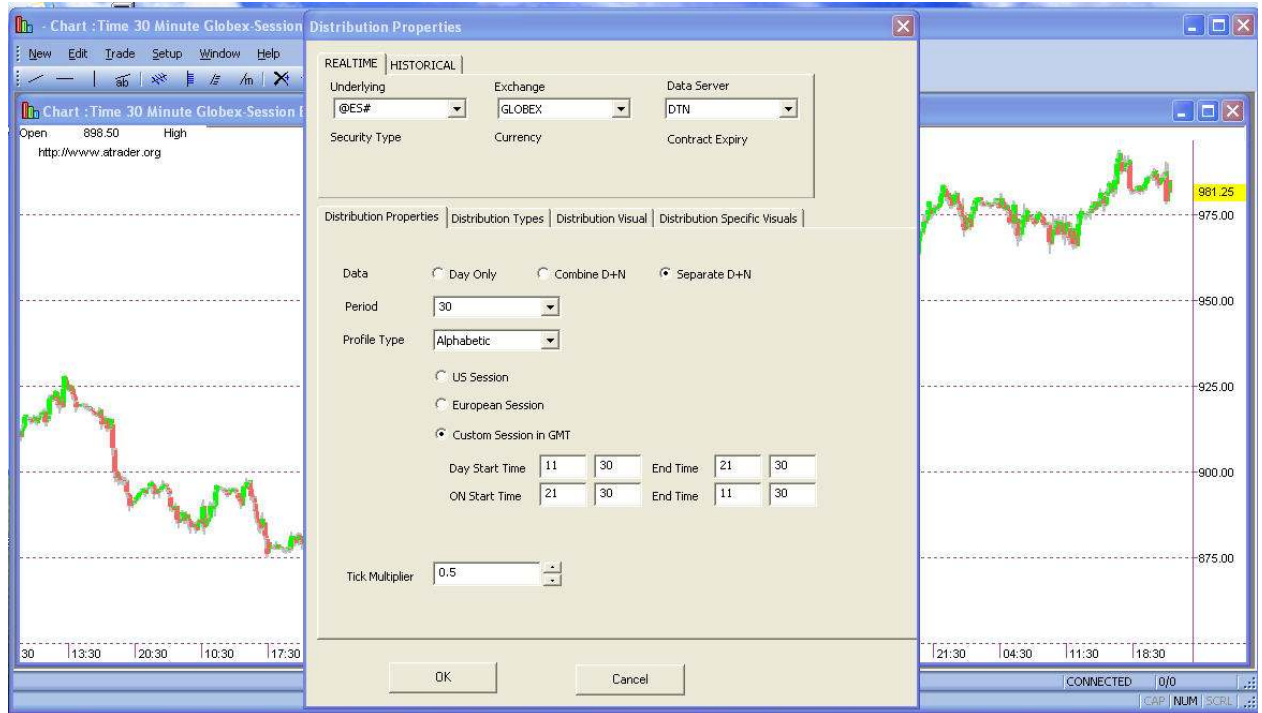


One can see the resultant effect.



9.6 Creating An Alphabetic Distribution with a Custom TPO Session.

Here I have added a custom session. Here we specify the start and end time of the session, both for the overnight and the daily session.



Here I have specified a modified Globex session with a start time at 8.30 EST (which is 11.30 GMT in this case). Also note that the End time of the the Overnight is also 11.30, to match the start of the new session.

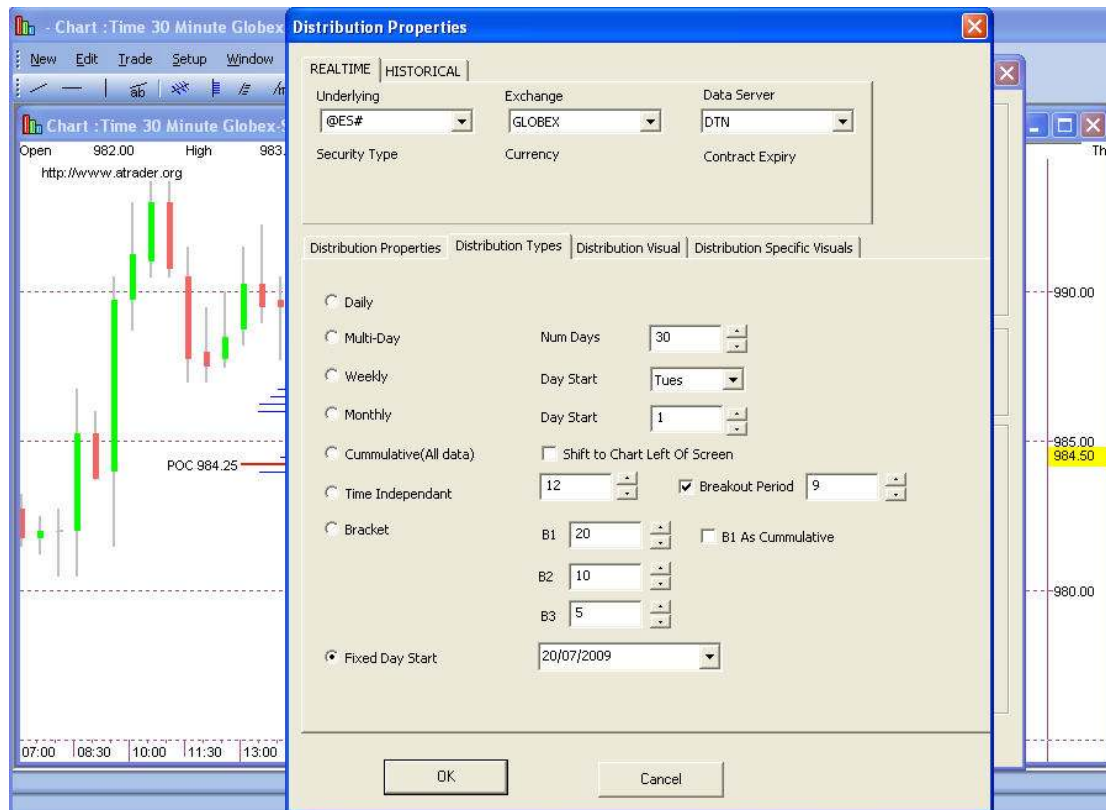
Here is the resultant chart.



Note now the alphabetic periods start in x and y now which are the letters for 8.30-9-00 and 9-9.30 EST.

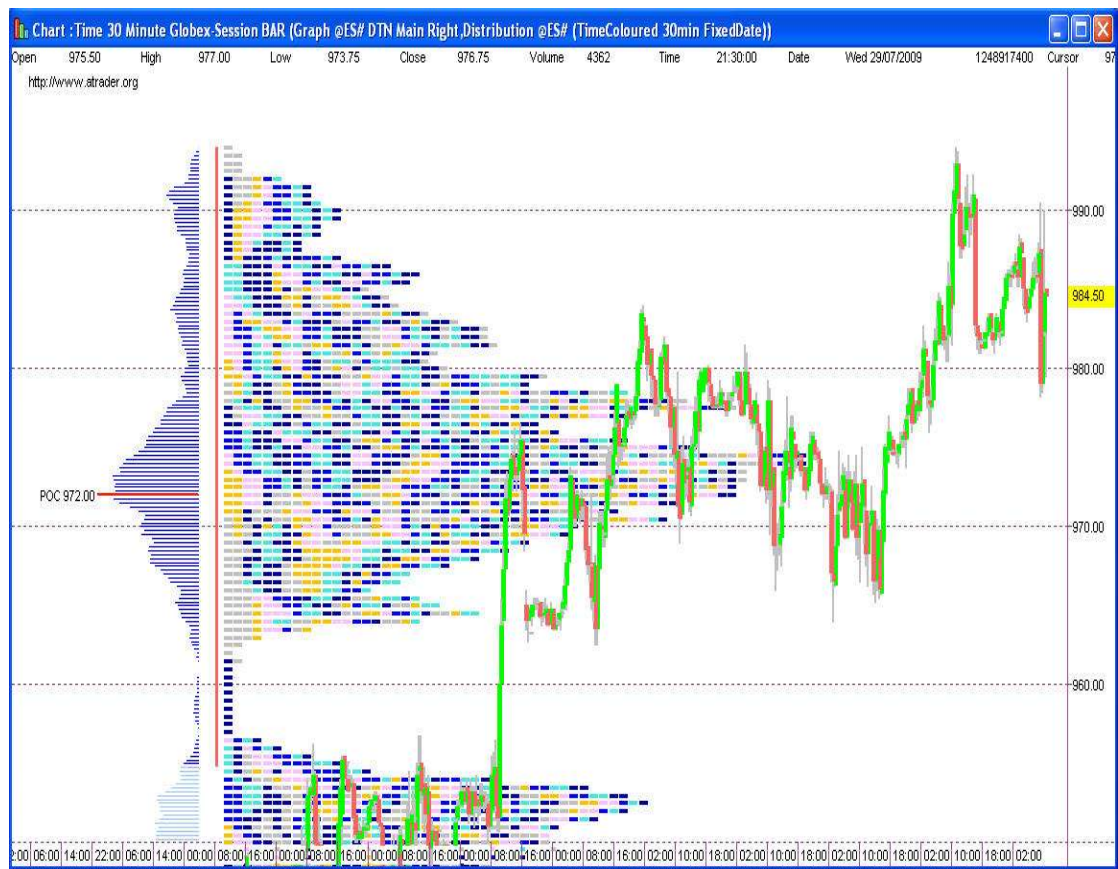
9.7 Creating A Custom TPO Session on a Fixed Date Distribution with a Custom Block Fill.

Selecting a chart on a date with provide a single chart starting at a specific date.



Note on the distribution properties tab, I have specified the TimeVA type. This draws the TPOs in a different colour for each block.

And the resultant chart.



NOTE with large profile with a lot of data and a redraw of all profiles, will take considerable CPU and some redraw issues may be noticed. If you are noticing this then either select a smaller distribution, a wider tick space or the normalised type.

9.8 Creating a Distribution with VWAP Analysis.

To show VWAP on a distribution select the corresponding chart study and select Show VWAP in the Distribution Specific Parameters.

The screenshot shows the 'Distribution Properties' dialog box with the 'Distribution Specific Visuals' tab selected. The 'Show VWAP' checkbox is checked, and the 'Show VWAP SD1' and 'Show VWAP SD2' checkboxes are unchecked. The 'Underlying' is set to 'ESU9', 'Exchange' is 'GLOBEX', and 'Data Server' is 'TRANSACTION'. The 'Security Type', 'Currency', and 'Contract Expiry' fields are empty. The 'Distribution Specific Visual Properties' section contains several checked and unchecked options: 'Show VPOC on VP' (checked), 'Show TPOC on TPO' (checked), 'Show Initial Balance' (checked), 'Show Opening Range' (checked), 'Show Reverse Vol/Ticks' (checked), 'Show Volume/Ticks on VP' (unchecked), 'Show Value Area' (checked), and 'Show OC on TPO' (unchecked). The 'Scaling' field is set to '1'.

Distribution Properties

REALTIME | HISTORICAL

Underlying: ESU9 Exchange: GLOBEX Data Server: TRANSACTION

Security Type: Currency: Contract Expiry:

Distribution Properties | Distribution Types | Distribution Visual | **Distribution Specific Visuals**

Distribution Specific Visual Properties

☒ Show VPOC on VP ☒ Show TPOC on TPO

☒ Show Initial Balance ☒ Show Opening Range

☒ Show Reverse Vol/Ticks ☐ Show Volume/Ticks on VP

☒ Show Value Area ☐ Show OC on TPO

Scaling: 1

Scaling: 1

☒ Show VWAP ☐ Show VWAP SD1

☐ Show VWAP SD2

OK Cancel

And the resulting chart and associated VWAP. By changing the period of the distribution one can change the chart time period and show longer vwaps and overnights sessions for example.

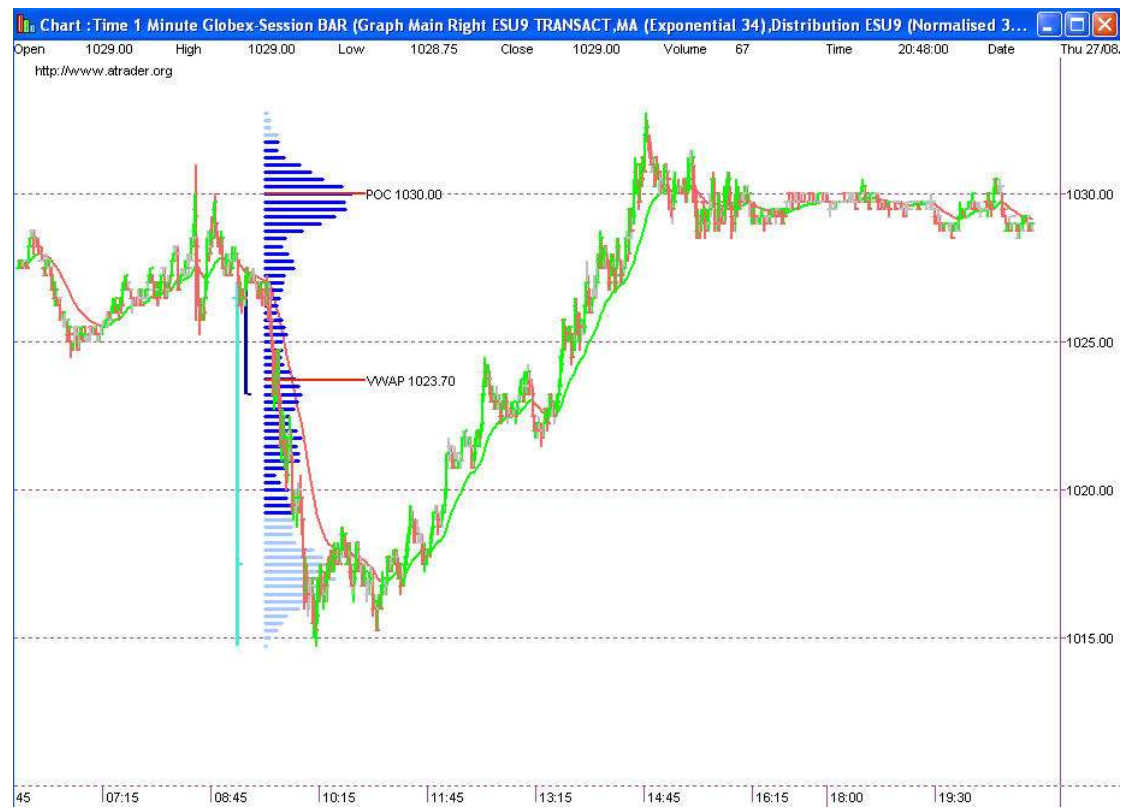


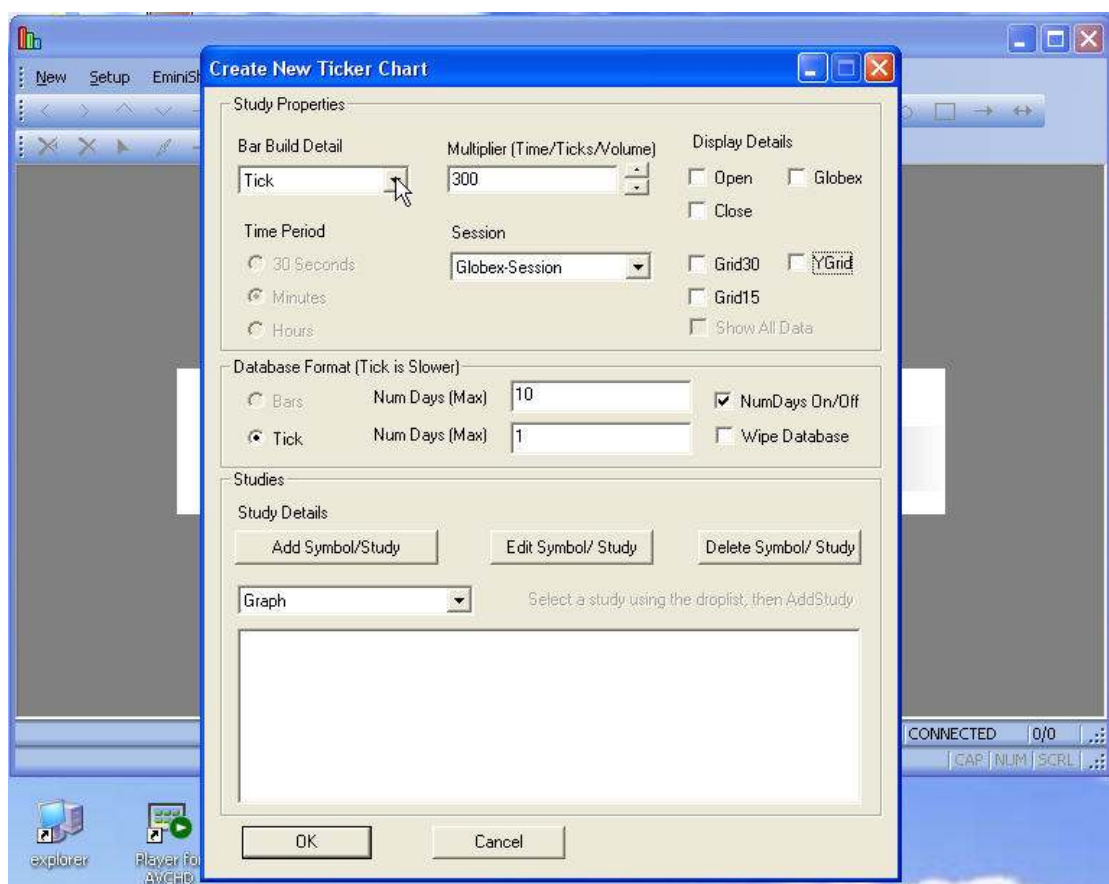
Chart with VWAP and POC.

10 Creating a Volume Delta Chart

Ensure you are using a compatible data provider. Currently the supported vendors are DTN IQFeed.

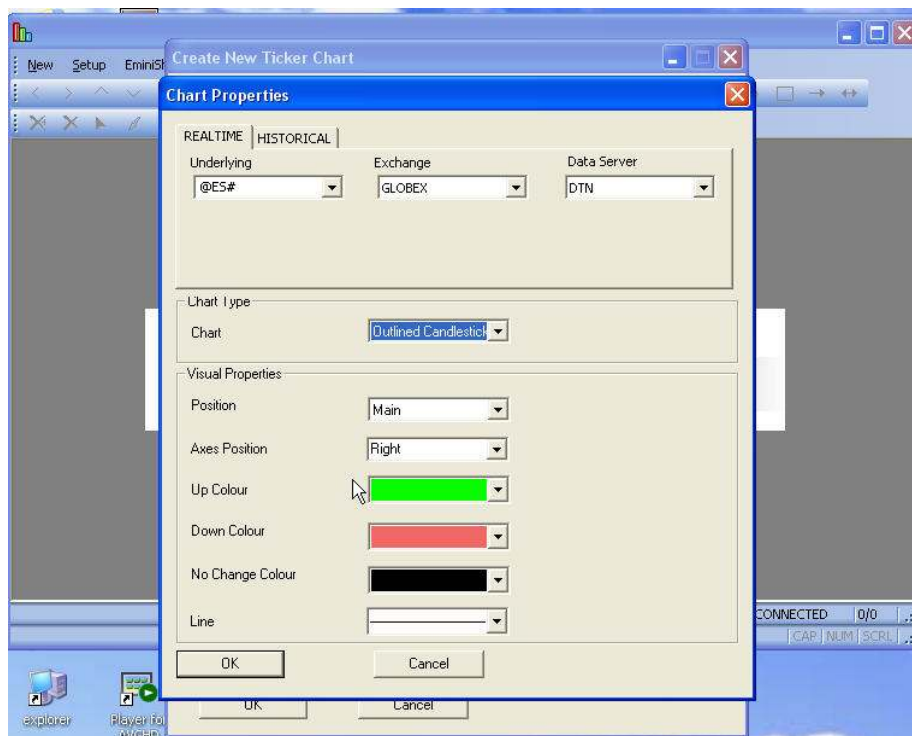
Create a chart using the **TICK Database type**. Select the 300 Tick for example. Use a short backfill time will decrease time to backfill the chart as backfilling takes considerable time for tick charts. Currently only Tick/Volume and range charts can show volume deltas.

Create a new TICK chart using the 300 period and NumDays 1.

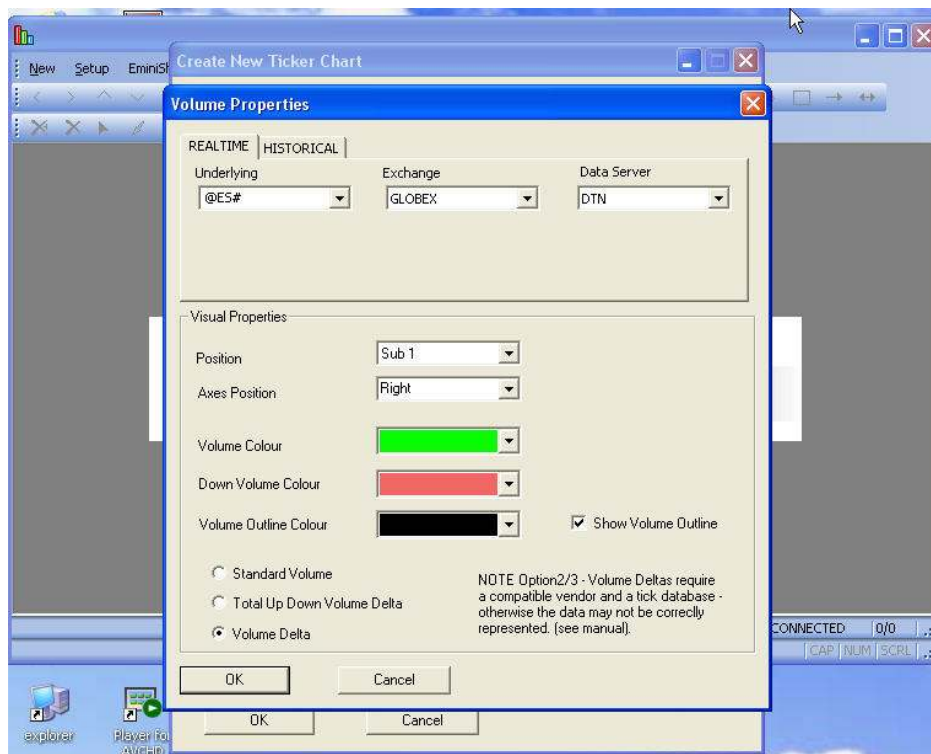


Next we add the study using the normal process.

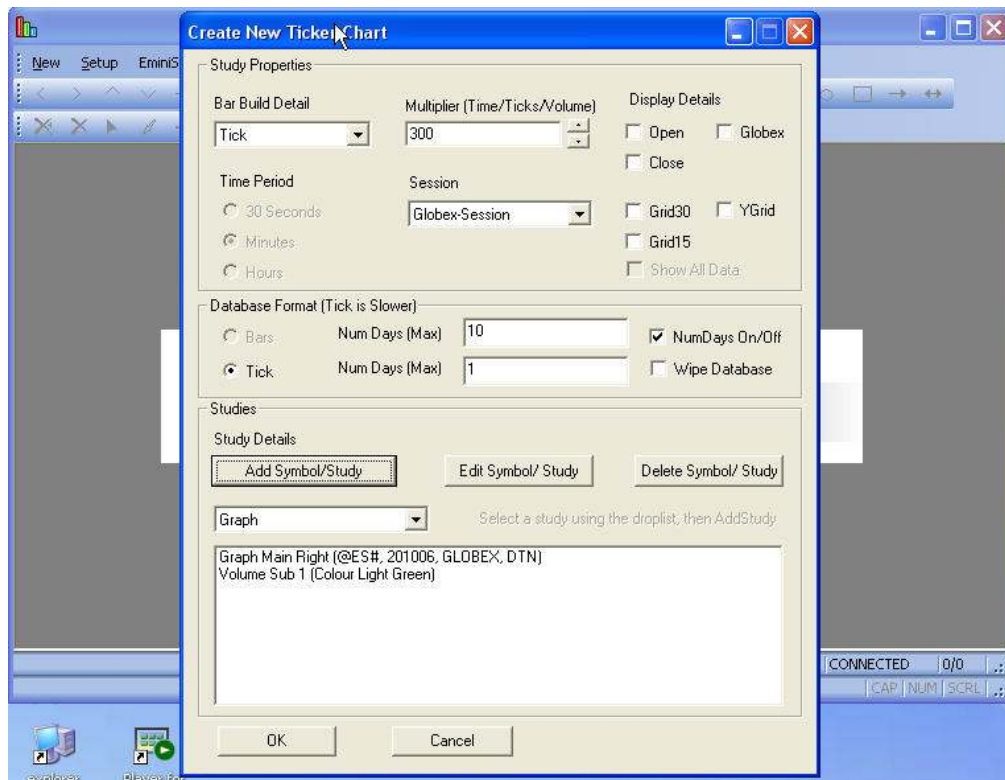
Add a study type for ES# on DTN.



Next we add the volume delta volume type.



Finally we have created all the studies, now we can backfill the chart with the new data. Click OK.



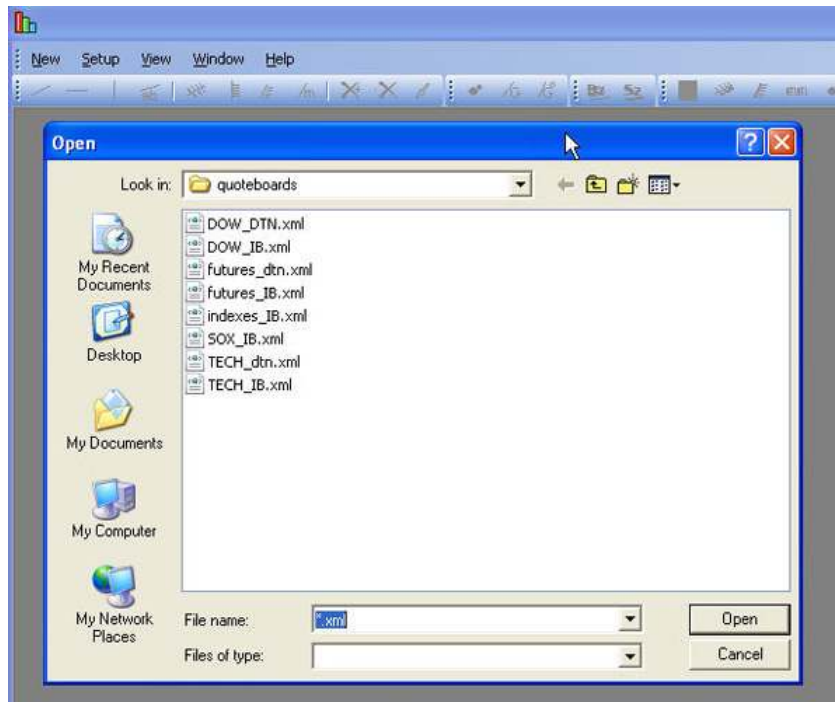
After a period of time the chart is successfully created and displays the volume deltas.

Chart showing Volume Delta.



11 Quoteboard

To load a quote board simply select the quoteboard you wish to load, a couple are available as default, you can create your own in XML if required. Each QB is specific to each datasource, if you are using IB use TECH_IB.xml, DOW_IB.xml, for DTN use DOW_DTN.xml



And the resulting quoteboard.



12 Time and Sales.

Loading a time and sales window will show the last traded price. The window can be filtered to show only trades greater than a particular trade size i.e. 10 contracts.

The time and sales will show red for a trade and the current low of day, and green for a trade at current high of day.



Here we have a workspace with ES and NQ charts, with time and sales on the right hand side.

13 Chart Trading

ATRADER allows you to trade directly off charts.

I recommend you try this first using IBs demo or simulated accounts as a real orders will be transmitted.

Chart trading needs to be activated. Select Activate Chart Trading from the menu.



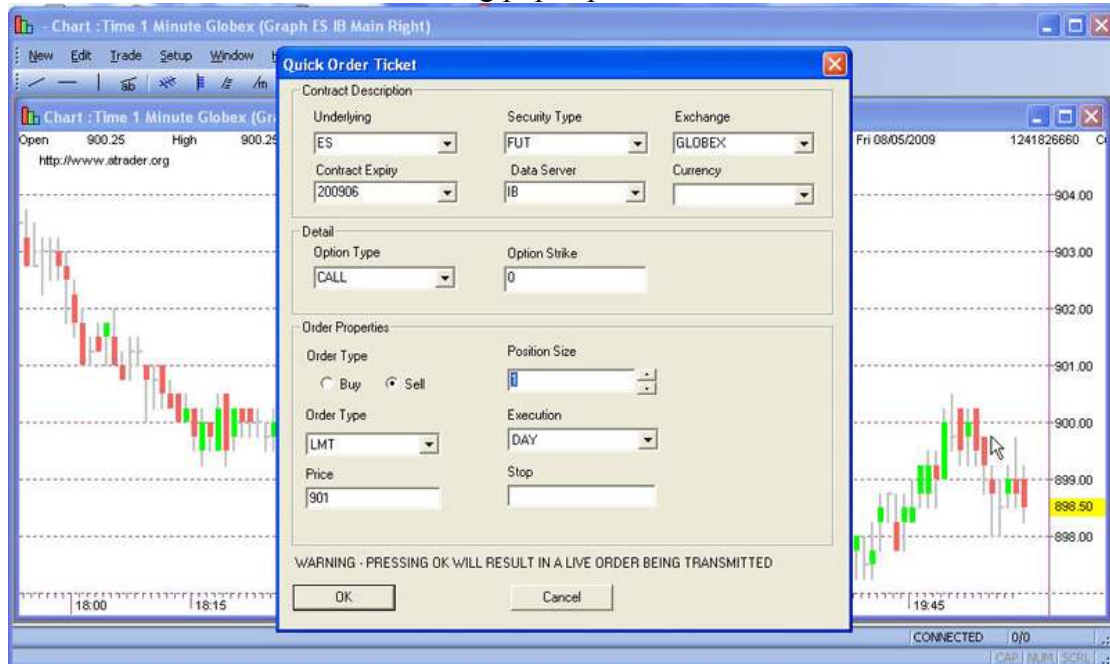
Now all orders will be transmitted.

To make a trade, place the cursor at the vertical price you wish to trade at, then right click on the chart and the trade menu pops up.

So to make a trade at 901 sell limit, right click on the axis at 901. The trade menu pops up.



Select Sell Limit and the Trade dialog pops up.



You can fine tune the order type and the size/price/execution. Press OK and instantly the order will be live in the market. If it is a market order, it will be immediately filled. Limit orders may sit until the price is attained.

NOTE ATRADER will not monitor your position, maintain or keep record of, it is your responsibility to monitor your position using Interactive Brokers.

This order is now live in TWS.

NOTE ATRADER will not give indication whether this order is filled/active. This is a new feature to be added in the new release of Strategy Trader.



You can cancel this order using either ATRADER or TWS in the normal manner. In ATRADER, you can cancel the orders using right click on chart/cancel orders.



Cancelling the order has the desired effect in TWS.

14 Strategy Trading

Using Strategy Trader, one can enter a multiple contract strategy, manage and modify price targets and stops using the chart directly.



The Strategy Dialog pops up, in this you can enter your targets and stop prices.

The screenshot shows a trading software interface with a 'Strategy Ticket' dialog box open. The dialog box is titled 'Strategy Ticket' and contains several sections for configuring a trade.

Contract Description:

Underlying: ES	Security Type: FUT	Exchange: GLOBEX
Contract Expiry: 200912	Data Server: IB	Currency: USD
Option Type: CALL	Option Strike: 0	

Initial Order Properties:

Order Entry Type: Buy (radio button), Sell (radio button)	Position Size: 4	Stop Loss Exit: 5
Order Type: LMT	Execution: DAY	Price Offset (if limit entry): 0

Prices:

Price: 1107.5	
Profit Target Offsets:	Position Sizes:
One: 0.25	1
Two: 0.5	1
Three: 0.75	1
Four: 1	1

WARNING - PRESSING OK WILL RESULT IN A LIVE ORDER BEING TRANSMITTED.

Buttons: OK, Cancel

The background shows a candlestick chart with a green line indicating a trend. The chart has a time axis from 13:45 to 14:00 and a volume axis from 0 to 3500. The price axis ranges from 1108.00 to 1112.00. The current price is 1109.00. The chart is titled 'Chart : Time 1 Minute Global Session BAR (Graph Main Right ES IB, MA (Exponential 34), Volume Sub 1)'.

WARNING Pressing OK will transmit a live order.

The orders are then sent to the broker for execution. You are then required to monitor you broker for exection of these orders.

15 Streaming News

This feature is for DTN users only.

The news window consists of a headline, followed by article drilldown.

By double clicking on the article on the left pane, one can drill down to the particular article in question. The article is shown on the right hand side.

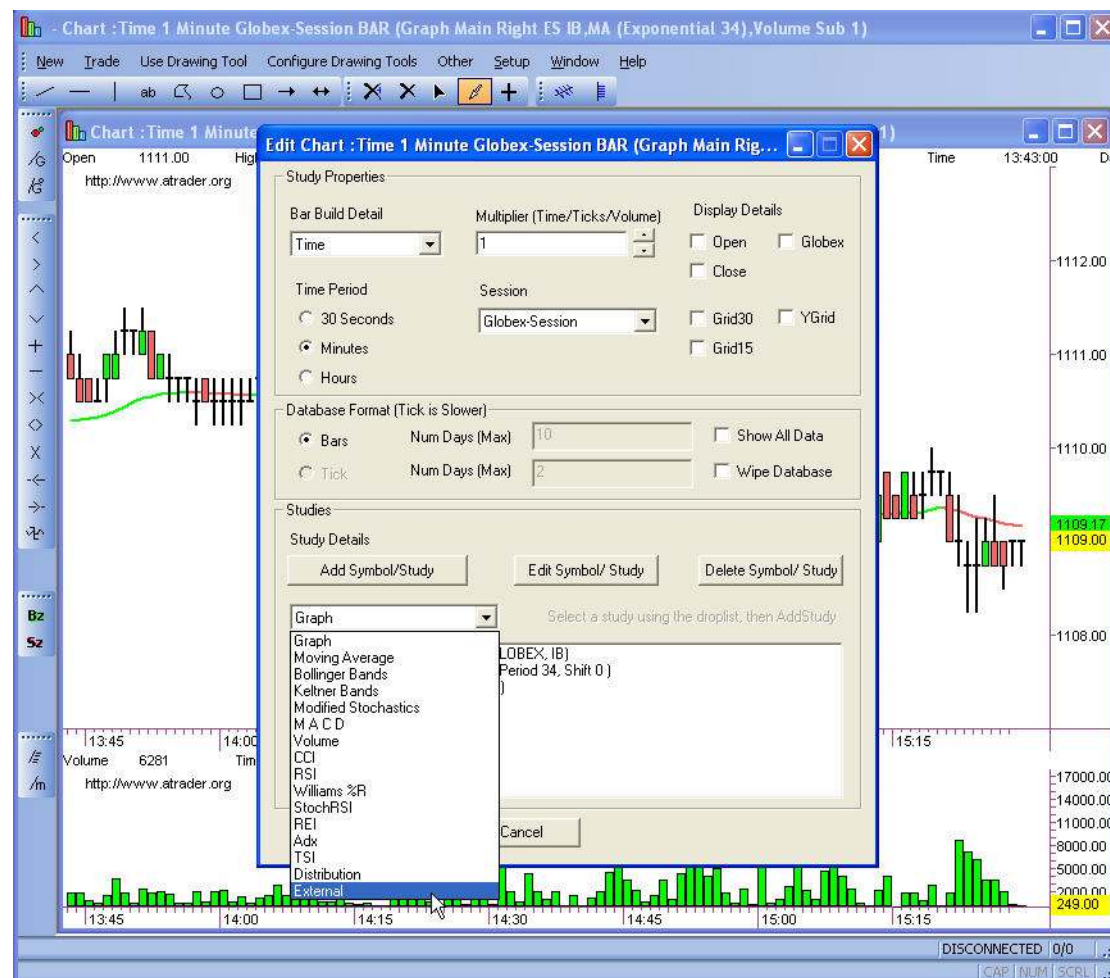


16 Custom Programming

Custom indicators can be programmed in C++ and implemented using the ext.dll interface in ATRADER.

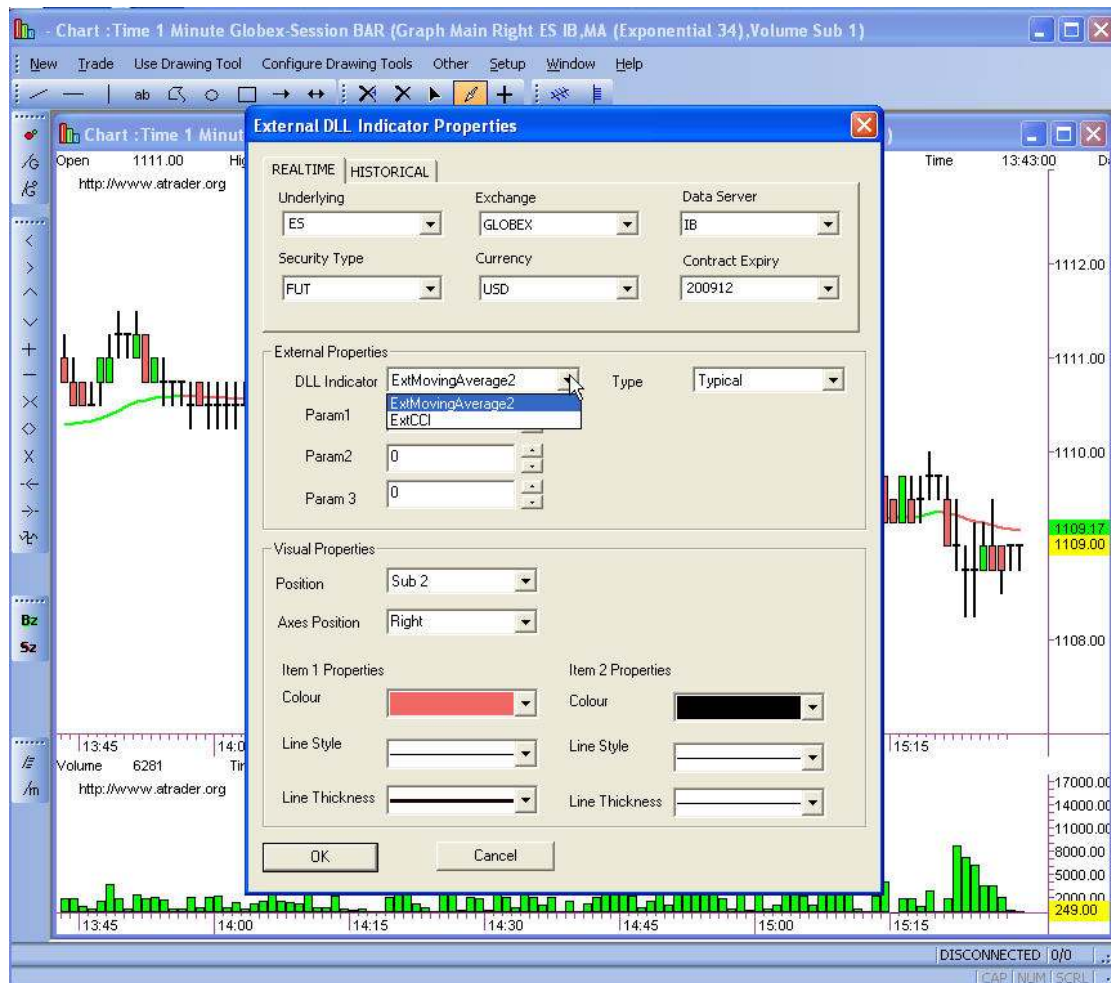
To add an External Indicator use the external indicator study type in ATRADER.

Click On Edit Studies and select External Study Type.



The External object dialog pops up.

Here you can select your custom indicator that you have programmed in your dll and registered with the custom object factory.



Here we can see we have registered the custom indicators ExtMovingAverage2 and ExtCCI.

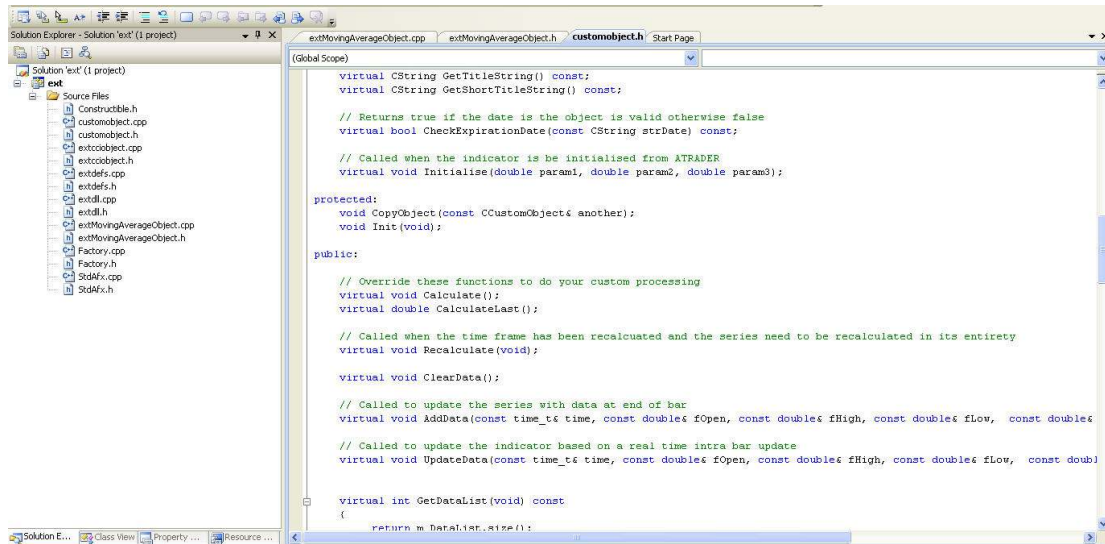
If we now select the object and enter the required parameters the new study pops up as a sub study on the lower chart.



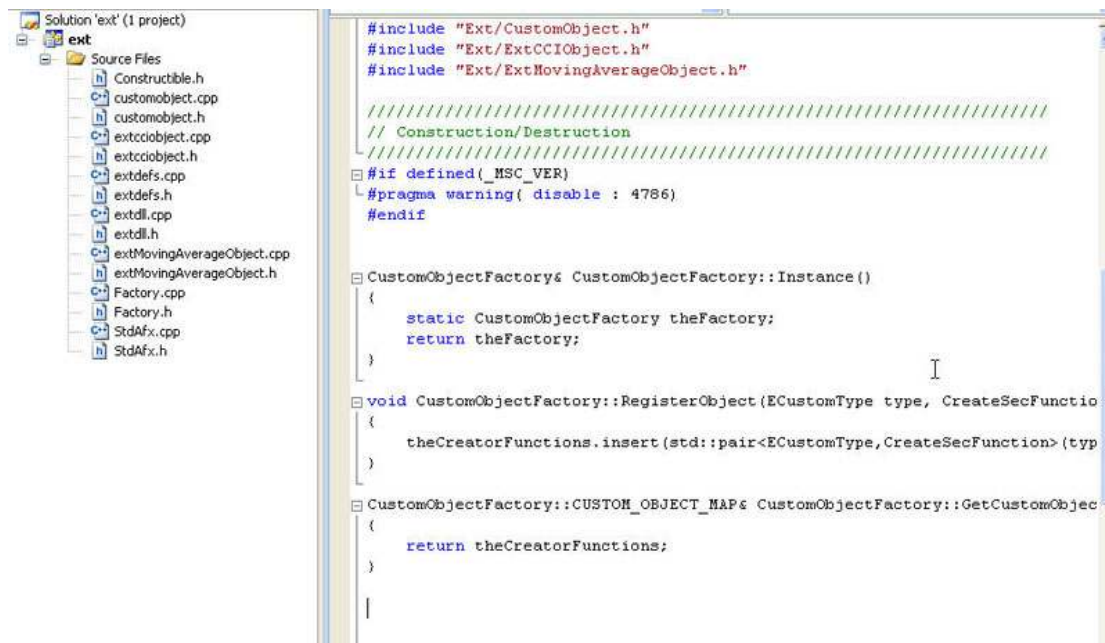
17 Programming Custom Indicators

The best way to program custom indicators is to use Visual C++ 2008. You can either purchase this or download the free version Visual C++ Express edition. Google will help you install this.

Open up the template project ext.sln to look at the ExtMovingAverage2 and ExtCCI indicators.



Create a new indicator and register it with the custom object factory.



Compile the project ext.dll, replace the original (ext.dll in c:\programfiles\atrader) and you can restart atrader and use your custom indicator.

18 Sessions

ATRADER has a concept of a session. After close examination of data and charts it is surprising how many datafeeds and ISV do not provide correct data onto their charts, a pretty basic requirement.

Most provide incomplete or inaccurate data when trading activity is low overnight, or incorrect during the closed period.

Please check your current chart provider as you will find that nearly ALL providers don't provide accurate charts with sessions. The only one that does is CQG at the moment to my knowledge, and ATRADER of course.

The key benefit of correct sessions is that charts are accurate and consistent with professional terminals. Trendlines and indicators are accurate.

ATRADER works on the following guidelines and rules.

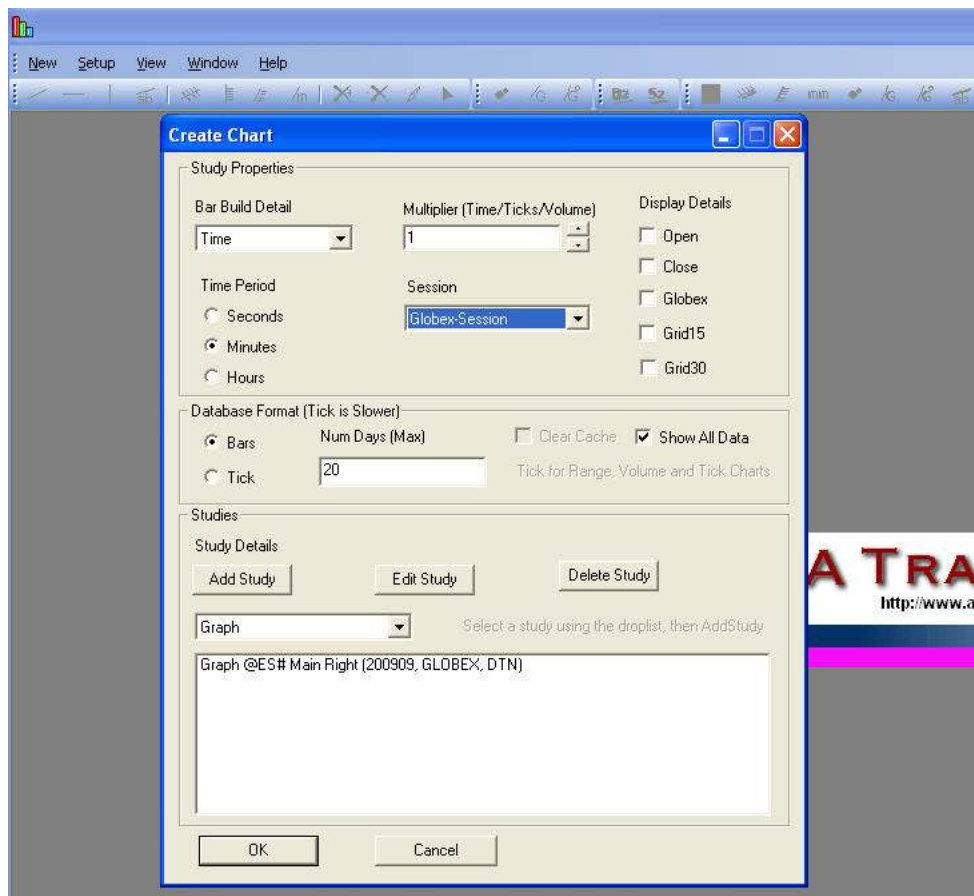
If no data exists within the bar ie no trades and the bar is within context of a session, ATRADER will create an empty bar with zero volume with a price of the last close. If the last close is not defined ie first bar of the data series, it will move forward until the close is defined. This is only the case for the very first bar of the complete series. If the data is undefined at the start of the day, due to a gap, then the last close will be used and a bar will still be provided.

This is correct for historical backfill and real time streaming updates. During overnight periods and quiet activity the bar will always be created at the top of the minute if no trading activity occurs.

Bars will not be displayed for out of session times.

These can be selected using the Session Dropdown in the Create chart box. A separate database entry is created for each type session, that is a new file is created for each type of session data that is created.

18.1 Using a Session



Sessions are selected using the session selection dropdown box on Create Chart dialog.

The effect the session has on the chart.



Bars will not be created out of session. When the time returns back into session, then the chart will start ticking again.

18.2 Available Sessions

RTH - US regular trading (stocks etc)

Mon-Fri 9.30-4.00 EST

ExtendedRTH - US extended trading hours

Mon-Fri 8.00-7.00 EST

Globex-Session - globex adjusted

Sun Open 6.00pm EST

Mon –Fri 4.30-5.30 EST

Mon –Fri 6.00- 4.15 EST

Fri Close 4.15 EST

DAX-Session - ie DAX

Mon –Fri 7.00pm -21.10 GMT

Fri Close 5.00 EST

CBOT Metals-Session – YG, etc

Sun Open 7.16pm EST

Mon –Fri 7.16pm -5.00 EST

Fri Close 5.00 EST

Nymex-Session - CL, QM

Sun Open 6.00pm EST

Mon –Fri 6.00pm -5.15 EST

Fri Close 5.15 EST

COMEX-Session - GC

Sun Open 6.00pm EST

Mon –Fri 6.00pm -5.15 EST

Fri Close 5.15 EST

Rates-Session - ie ZB ZN ZF

Sun Open 6.30pm EST

Mon –Fri 6.30pm -5.00 EST

Fri Close 5.00 EST

CME-FX-Session - CL, 6A, 6B, RMB, CZK, E7

Sun Open 5.30pm-11.55pm EST

Mon –Fri 00.30pm -17.00 EST

Mon –Fri 19.16pm -23.55 EST

Fri Close 17.00 EST

All Data-Session

Shows all bars whether there is data or not. ie this creates a bar for each 1min point during the day even including closed market time, except Saturday.

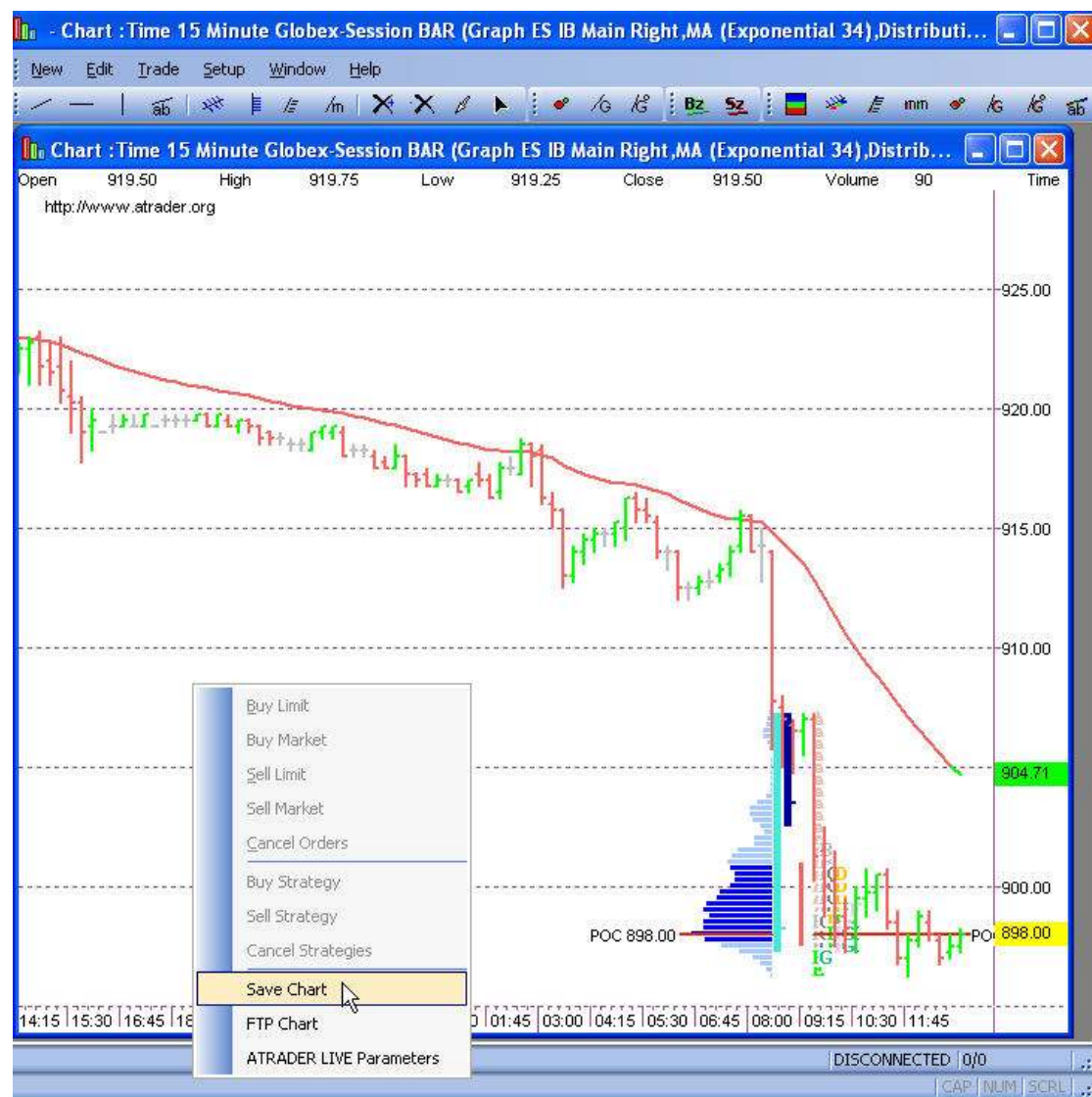
See

<https://www.mbtrading.com/f/futuretradinghours.pdf>

For more details.

19 Saving a Chart to Disk

To save a chart – right click on the chart and enter the chart name and path. By default the chart is saved to c:\Program Files\ATRADER\charts



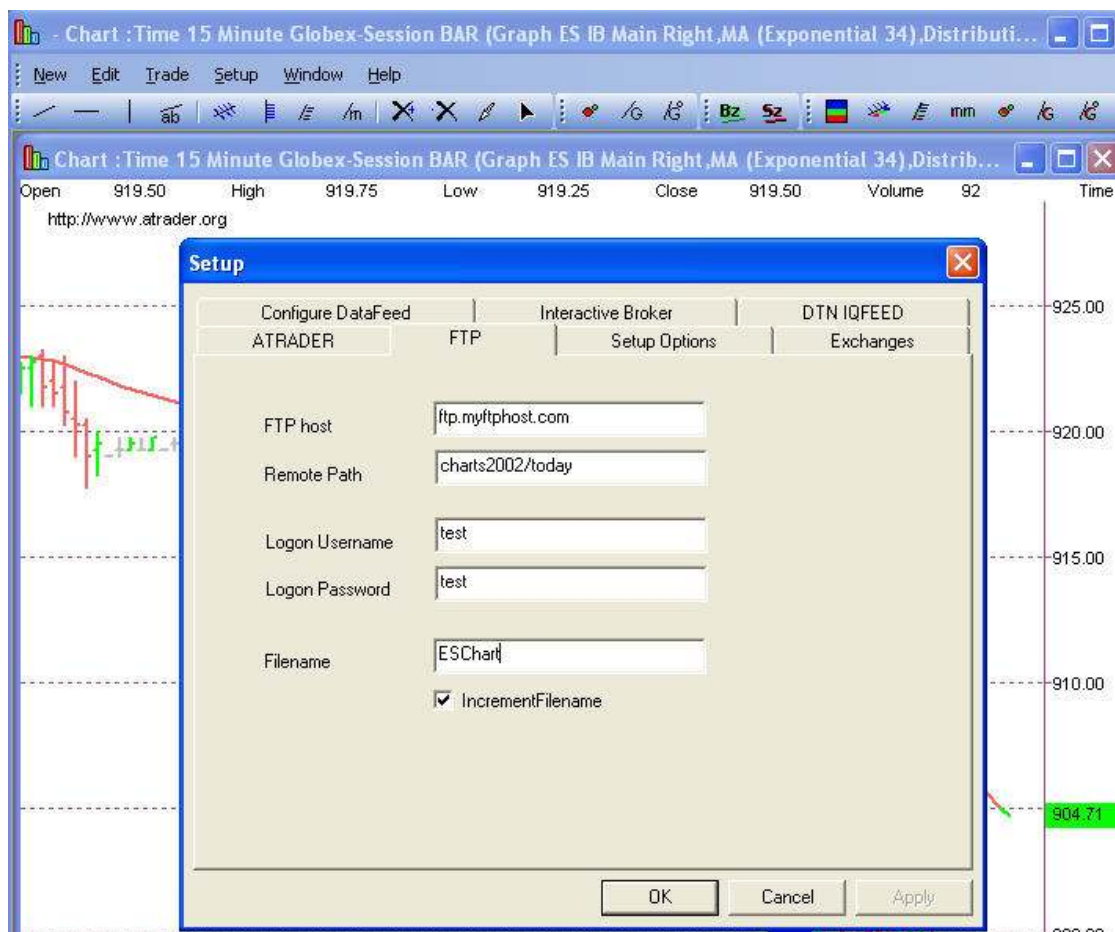
20 Send a chart to an FTP server.

First configure the FTP parameters using the Setup Options/FTP tab

Select the menu for the Options



Configure the parameters on the FTP tab. Typical examples are given.



The FTP host and path can be specified.

The user logon and password.

The filename prefix, and the auto increment extension if selected, the filenames will be created using ESChart1.jpg and so on.

To Ftp the chart, then simply right click on the chart and click FTP Chart.

You can confirm the chart has reached the desired destination by loading up the expected web page.

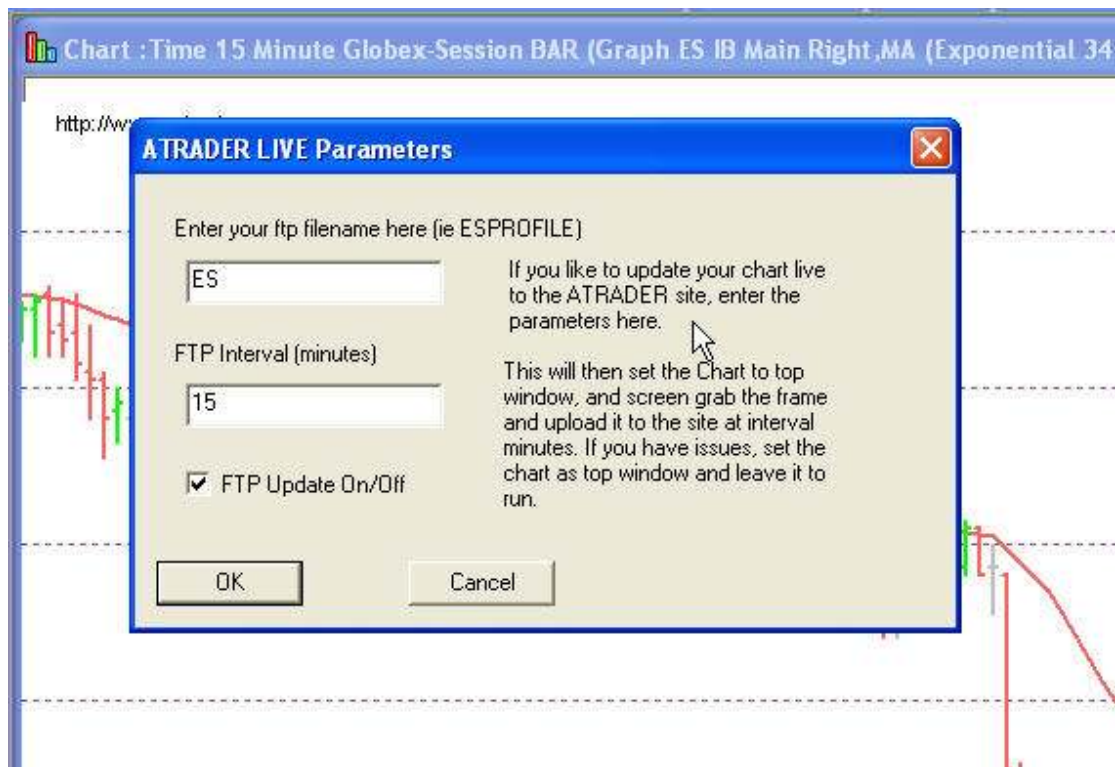


21 ATRADER Live

Using ATRADER a user can send a chart to the ATRADER LIVE website automatically at a n minutes interval.

Create the chart you wish to send to ATRADER LIVE. Right on the chart and select ATRADER LIVE. The selection box pops ups. Enter the parameters.

Leave the chart running, it will maintain top window status and stream the chart at the desired intervals.



You can check the progress by loading the webpage

<http://www.atrader.org/live.php>

If you no longer wish to stream the chart, then click on FTP update on/off.

22 FAQ And Problems

22.1 Cleaning out your archive.

Sometimes your data archive may get corrupted for whatever reason. If this happens its often a good idea to clean out you C:\Program Files\Atrader\data\historical\bar and delete all your bar files, or clean individual files, if you know which are which.

This will force ATRADER to re-download all the data. In this case the charts will get recreated from new downloaded data.

If you find a bad tick then this can be pinpointed using the cursor, the time recorded and the tick deleted from the corresponding .bar file.

22.2 Saving a workspace.

Saving a Workspace using New/Save Workspace, should result in the creation of a file, C:\Program Files\Atrader\dat\tradersettings.dat.

If you notice loading problems, crashes or inconsistent behaviour on start up, this file could have been corrupted. If this is the case, the please delete this file and recreate you workspace.

22.3 Crash Reports.

If ATRADER crashes it creates a dump report. This is extremely helpful in tracking down this issue as it creates a minidump which can be loaded into the bug tracker and the exact crash line pinpointed. What could take hours of debugging usually takes seconds.

If you ever get a crash please look for the crash report, zip it up and email it with a comment to support@atrader.org.

ATRADER creates a directory

C:\Program Files\Atrader\crashreports

within this directory, each crash is identified by the time by creating a subdirectory 05_06_09_19_51_35 ie day_month_year_hour_min_sec. ATRADER will also pop up a dialog box which will tell you which directory has been created.

The contents of this is what you want to send to support.

In your email, it would also be helpful to indicate what you were doing just before the crash (if anything).