

Description Of Strategy

Algorithm Name:

Author:

Date:

| Action | | Description (by Algorithm) | Description (in words) |
|--|--------------|-----------------------------------|--------------------------------|
| Preparation (What should be done before entering position) | | | |
| Enter Position (which conditions should exist in order to enter position, how should these conditions be calculated) | Long | | |
| | Short | | |

| | | | | |
|---|--------------|------------------------------------|--|--|
| Closing open positions: (Conditions for closing open positions, how should positions be closed) | Long | With Profit Target | | |
| | | With Loss | | |
| | | Other signals (i.e. trailing stop) | | |
| | Short | With Profit Target | | |
| | | With Loss | | |
| | | Other signals (i.e. trailing stop) | | |

| Action | Description (by Algorithm) | Description (in words) |
|--|-----------------------------------|--------------------------------|
| After Position is Closed What should be done | | |
| Additional Signals (all other signal for entering and closing position) | | |
| Money Management for this Strategy (changing number of contracts according to P&L) | | |

| Parameter Name | Description | Default Values |
|-----------------------|--------------------|-----------------------|
| | | |

General description of strategy:

Numerical Example of strategy: