

Test del 7 ottobre 2013

Ore 14:15, aperto il sw:



Account a:

Account File Portfolio Currencies Configure Help DU74498

SIMULATED TRADING SIMULATED TRADING SIMULATED TRADING

**Balances**

Parameter	Total	UK Securities	UK Commodi...
Net Liquidation Value	2,500 USD	2,500 USD	0 USD
Equity With Loan Value	2,500 USD	2,500 USD	0 USD
Cash	2,500 USD	2,500 USD	0 USD

**Margin Requirements**

Parameter	Total	UK Securities	UK Commodi...
Current Initial Margin	0 USD	0 USD	0 USD
Current Maintenance Margin	0 USD	0 USD	0 USD

**Available for Trading**

Parameter	Total	UK Securities	UK Commodi...
Current Available Funds	2,500 USD	2,500 USD	0 USD
Current Excess Liquidity	2,500 USD	2,500 USD	0 USD
Special Memorandum Account	105,345 USD	105,345 USD	
Buying Power	10,000 USD		

**Market Value - Real FX Balance**

Currency	Total Cash	Stock	Options	Futures	FOPs	Nt Lqdn VI	Unrlzd P&L	Realized P...
USD	2,500	0	0	0	0	2,500	0	0

**FX Portfolio - Virtual FX Position**

Cntrct Dscrptn	Pos	Market Va...	Market Price	Average Price	Unrealized P...	Realized P&L	Liquidate Last

**Portfolio**

Filter  More options

Cntrct Dscr...	Pos	Lnbl Qty	Curre...	Mkt Val	Market Pr...	Avg Px	Unrlzd P&L	Realized P...	Lqdt Lst

Last updated at 14:13

Inserisco simbolo

**Description** File Configure SIMULATED TRADING SIMULATED TRADING SIMULATED TRADING

**Contract Description**

## S&P 500 Stock Index

Security Type	<b>FUT</b>
Underlying	<a href="#">SPX IND</a>
Contract Month	<b>DEC13</b>
Expiration	<b>DEC 19 '13 15:15 CST</b>
Currency	<b>USD</b>
Multiplier	<b>250</b>
Exchange	<b>GLOBEX</b>
Trading Class	<b>SP</b>
Symbol	<b>SPZ3</b>
Sector	<b>Indices</b>
Industry	<b>Broad Range Equity Index</b>
Category	<b>*</b>
Product Type	<b>Equity Index</b>
Settlement Method	<b>Cash</b>

**Trading Hours:** October 7, 2013 [Calendar](#)

Regular Trading Session	<i>17:00 CST - 08:15 CST (00:00 CET - 15:15 CET)</i> <i>15:30 CST - 16:15 CST (22:30 CET - 23:15 CET)</i>
Total Available Hours	<i>17:00 CST - 08:15 CST (00:00 CET - 15:15 CET)</i> <i>15:30 CST - 16:15 CST (22:30 CET - 23:15 CET)</i>

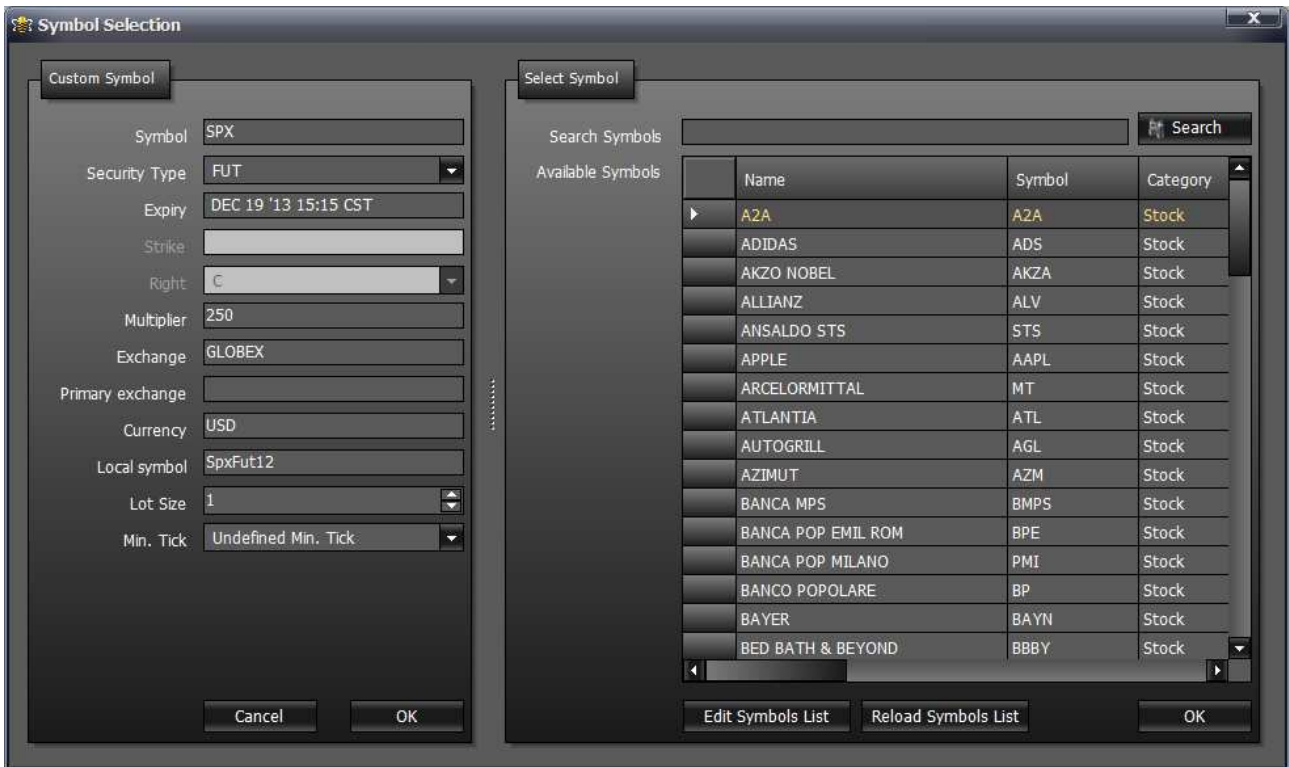
*Note: times in italics are on the calendar date preceding trade date*

**Current Margin Requirements**

Intraday Initial	<b>11875.00</b>
Intraday Maintenance	<b>9500.00</b>
Overnight Initial	<b>23750.00</b>
Overnight Maintenance	<b>19000.00</b>

Provo così:

DEC 19 '13 15:15 CST



Non va ☹

Provo con



## Specifications

### Underlying Information

Description/Name      S&P 500 STOCK INDEX (SPX@CBOE)

Related Products      CBOE S&P 500 3-MONTH VOLATILITY INDEX (VXV@CBOE)

CBOE S&P 500 BUYWRITE INDEX (BXO@CBOE)

CBOE S&P 500 THREE MONTH VARIANCE (VT@CFE)

CBOE S&P 500 TWELVE MONTH VARIANCE (IIK@CBOE)

CBOE S&P 500 VARB-X STRATEGY BENCHMARK (VTY@CBOE)

CBOE S&P 500 VOLATILITY INDEX SOQ (VRO@CBOE)

CLAYMORE/BIR LEADERS MID-CAP IOPV (BMV.IV@AMEX)

DB XTRK/S&P 500 TR - EUR (XSPSINAV@DTB)

DB XTRK/S&P 500 TR INDEX - USD (XSPSINVU@LIFFE)

DEC 1995-S&P 500 (LSX@CBOE)

DREYFUS BASIC S&P 500 STOCK INDEX FUND (DSPIX@FUNDSERV)

E-MINI S&P 500 (ES@GLOBEX)

EURO-DENOMINATED E-MINI S&P 500 FUTURES (EME@GLOBEX)

JUMBO CBOE S&P 500 VOLATILITY INDEX (VBI@CBOE)

MINI SPX INDEX (XSP@CBOE)

POWERSHARES S&P 500 BUYWRITE PORTFOLIO IOPV (MNV@CBOE)

RYDEX 2X S&P 500 ETF - IOPV (RSU.IV@PSE)

S&P 500 EUR TR INDEX (SPTRTE@DTB)

S&P 500 GBP TR (SPTRTP@LIFFE)

S&P 500 INDEX EU (SPXEU@IBIS)

S&P 500 TEST INDEX (SPXF@CBOE)

### Contract Information

Description/Name S&P 500 STOCK INDEX

Symbol SPX

Exchange CBOE

Contract Type Indices/ETFs

Country/Region USUnited States

Closing Price 1690.5

Currency U.S. Dollar (USD)

Contract Identifiers

Conid 416904

ISIN US78378X1072

Indices/ETFs Features

Index/ETF Type Equity Index

Chicago Board Options Exchange (CBOE) Top

Local Name SPX

Local Class

Settlement Method

Exchange Website <http://www.cboe.com>

Trading Hours

Sun	Mon	Tue	Wed	Thu	Fri	Sat			
Closed	0830-1500		0830-1500		0830-1500	0830-1500	0830-1500	0830-1500	Closed

Price Parameters

Range Increment

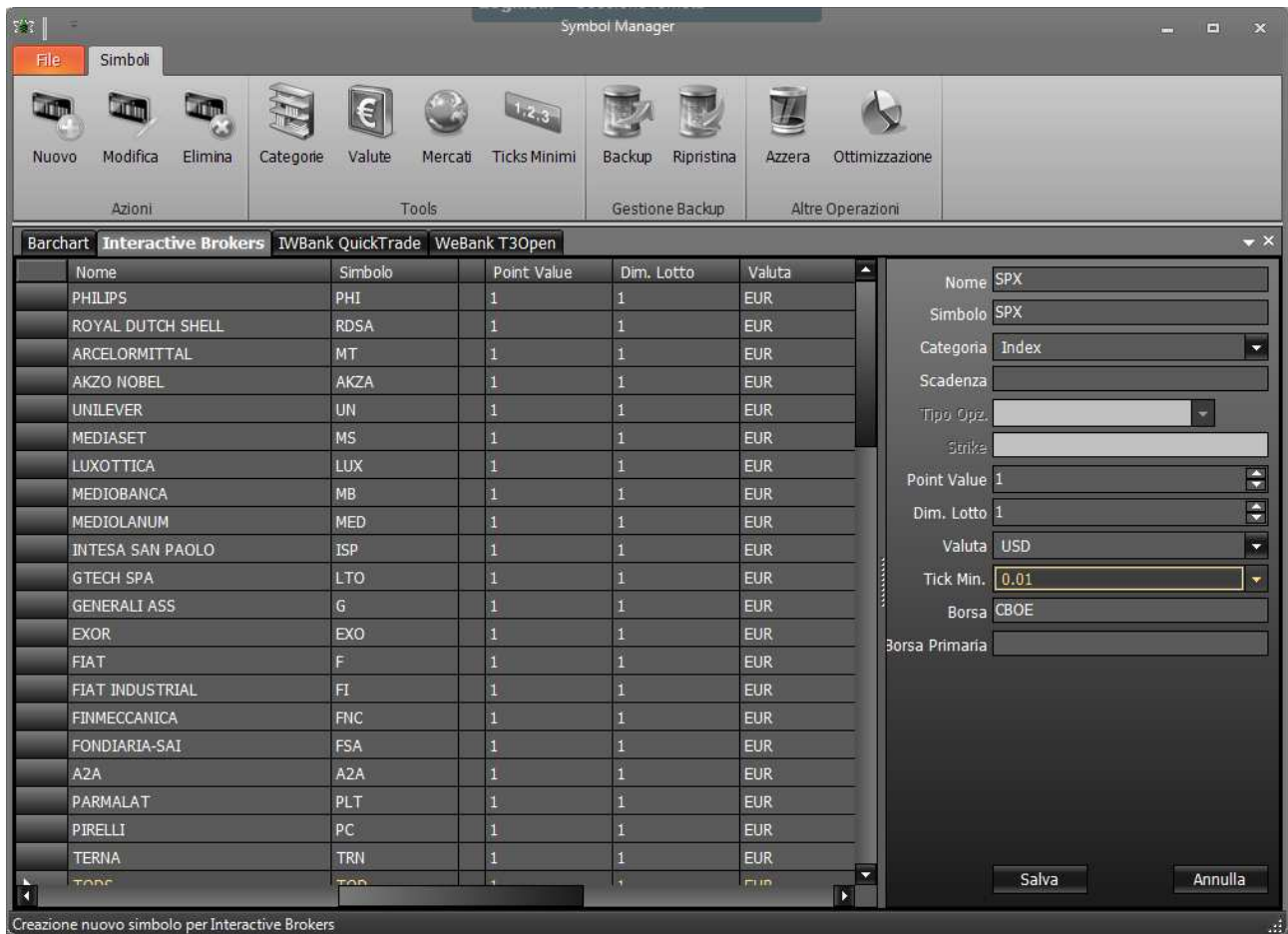
price > 0 .01

Size Parameters

Range Increment

size > 1 1

Da:



Così VA !!! (Per l'indice)

Ora provo un future

Spx Dec 2013

[http://www1.interactivebrokers.ch/contract\\_info/v3.8/index.php?action=CONTRACT\\_DETAILS&clt=1&sess=1381151472&site=IB&mid=001&conid=89469060&detlev=2](http://www1.interactivebrokers.ch/contract_info/v3.8/index.php?action=CONTRACT_DETAILS&clt=1&sess=1381151472&site=IB&mid=001&conid=89469060&detlev=2)

Contract Information

Description/Name S&P 500 STOCK INDEX

Symbol SPX

Exchange GLOBEX, CME, GLOBEX\_MOR

Contract Type Futures

Country/Region USUnited States

Closing Price 1684.8

Currency U.S. Dollar (USD)

Contract Identifiers

Conid 89469060

Futures Features

Futures Type Equity Indexes

First Notice Date -

First Position Date 19/12/2013

Last Trading Date 19/12/2013

Expiration Date 20/12/2013

Multiplier 250

Margin Requirements

Intraday Initial Margin 11,875

Intraday Maintenance Margin 9,500

Overnight Initial Margin 23,750

Overnight Maintenance Margin 19,000

Chicago Mercantile Exchange (CME) Top

Local Name SPZ3

Local Class SP

Settlement Method Cash

Exchange Website <http://www.cme.com>

Trading Hours

Sun	Mon	Tue	Wed	Thu	Fri	Sat
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Closed	0830-1515		0830-1515		0830-1515	0830-1515	0830-1515	Closed
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Price Parameters

Range Increment

price > 0 .1

Size Parameters

Range Increment

size > 1 1

[\$exchangeGLOBEX\_MOR] Top

Local Name SPZ3

Local Class SP

Settlement Method Cash

Exchange Website

Trading Hours

Sun	Mon	Tue	Wed	Thu	Fri	Sat	
1700-2359		1700-2359		1700-2359		1700-2359	1700-2359 1530-1615 Closed

Price Parameters

Range Increment

price > 0 .1

Size Parameters

Range Increment

size > 1 1

**Description** File Configure SIMULATED TRADING SIMULATED TRADING SIMULATED TRADING

**Contract Description**

## S&P 500 Stock Index

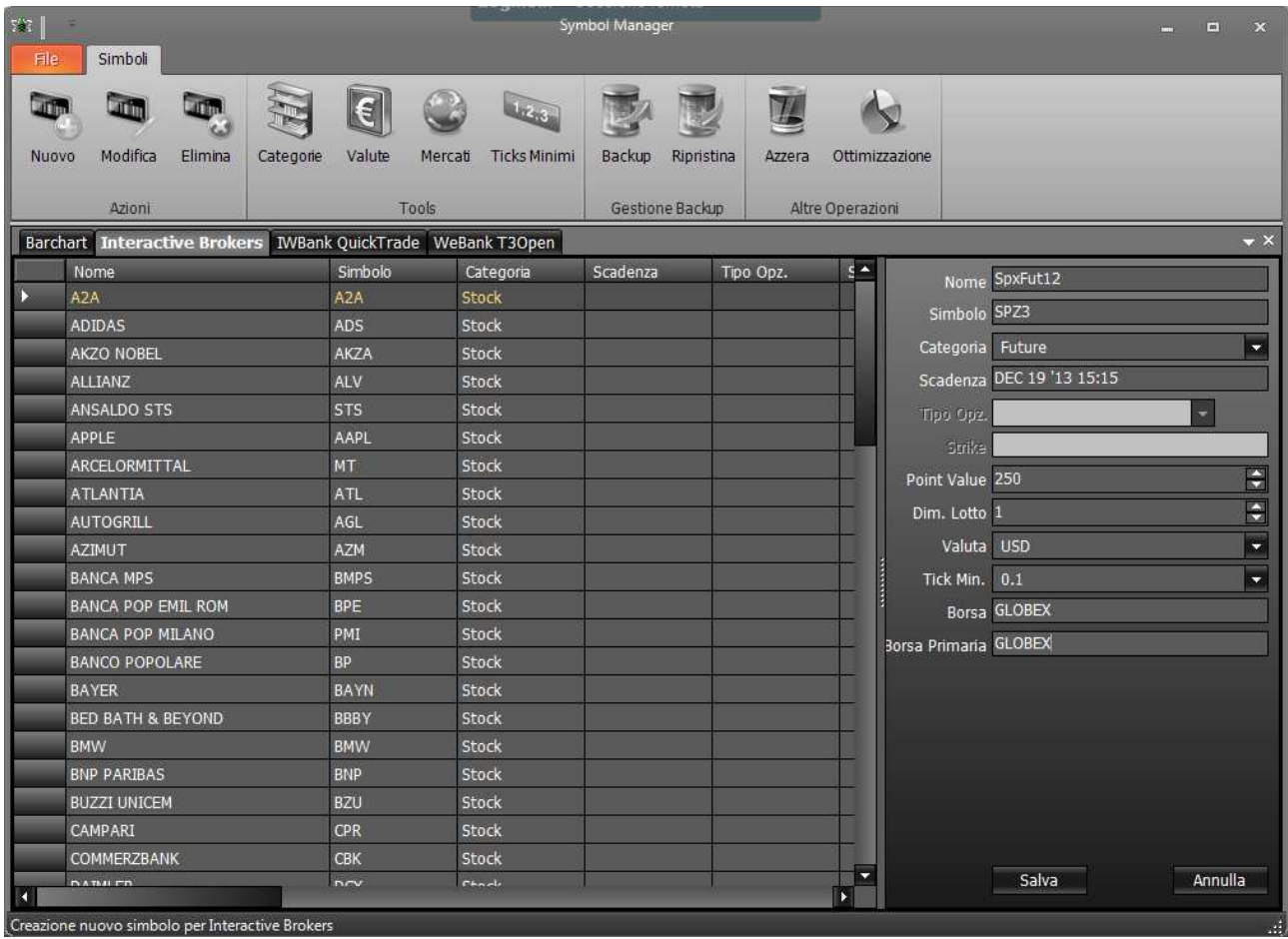
Security Type	<b>FUT</b>
Underlying	<a href="#">SPX IND</a>
Contract Month	<b>DEC13</b>
Expiration	<b>DEC 19 '13 15:15 CST</b>
Currency	<b>USD</b>
Multiplier	<b>250</b>
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Category	<b>*</b>
Product Type	<b>Equity Index</b>
Settlement Method	<b>Cash</b>

**Trading Hours:** October 7, 2013 [Calendar](#)

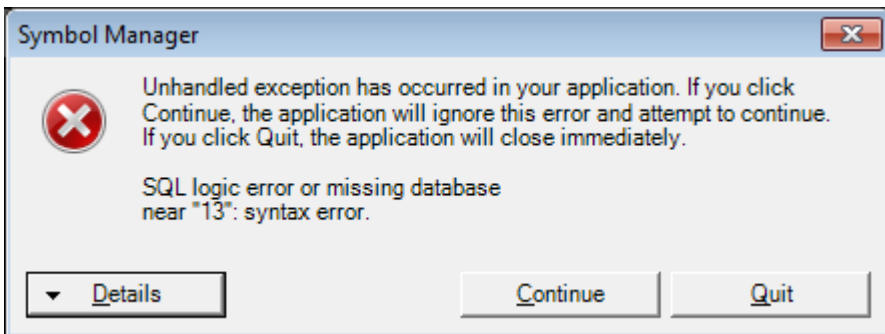
Regular Trading Session	<i>17:00 CST - 08:15 CST (00:00 CET - 15:15 CET)</i> <i>15:30 CST - 16:15 CST (22:30 CET - 23:15 CET)</i>
Total Available Hours	<i>17:00 CST - 08:15 CST (00:00 CET - 15:15 CET)</i> <i>15:30 CST - 16:15 CST (22:30 CET - 23:15 CET)</i>

*Note: times in italics are on the calendar date preceding trade date*

E SCRIVO:



AZZ ... MI SCRIVE:



See the end of this message for details on invoking just-in-time (JIT) debugging instead of this dialog box.

\*\*\*\*\* Exception Text \*\*\*\*\*

System.Data.SQLite.SQLiteException (0x80004005): SQL logic error or missing database

near "13": syntax error

at System.Data.SQLite.SQLite3.Prepare(SQLiteConnection cnn, String strSql, SQLiteStatement previous, UInt32 timeoutMS, String& strRemain)

at System.Data.SQLite.SQLiteCommand.BuildNextCommand()  
at System.Data.SQLite.SQLiteCommand.GetStatement(Int32 index)  
at System.Data.SQLite.SQLiteDataReader.NextResult()  
at System.Data.SQLite.SQLiteDataReader..ctor(SQLiteCommand cmd, CommandBehavior behave)  
at System.Data.SQLite.SQLiteCommand.ExecuteReader(CommandBehavior behavior)  
at System.Data.SQLite.SQLiteCommand.ExecuteNonQuery()  
at SymbolManager.FrameEditIB.SaveSymbol(String symbol, Int32 category\_id, Int32 currency\_id, Int32 tick\_id)  
at SymbolManager.FrameEditIB.44(Object , EventArgs )  
at System.Windows.Forms.Control.OnClick(EventArgs e)  
at System.Windows.Forms.Button.OnClick(EventArgs e)  
at Nevron.UI.WinForms.Controls.NButton.OnClick(EventArgs e)  
at System.Windows.Forms.Button.OnMouseUp(MouseEventArgs mevent)  
at Nevron.UI.WinForms.Controls.NButton.OnMouseUp(MouseEventArgs e)  
at System.Windows.Forms.Control.WmMouseUp(Message& m, MouseButton button, Int32 clicks)  
at System.Windows.Forms.Control.WndProc(Message& m)  
at System.Windows.Forms.ButtonBase.WndProc(Message& m)  
at System.Windows.Forms.Button.WndProc(Message& m)  
at Nevron.UI.WinForms.Controls.NButton.WndProc(Message& m)  
at System.Windows.Forms.Control.ControlNativeWindow.OnMessage(Message& m)  
at System.Windows.Forms.Control.ControlNativeWindow.WndProc(Message& m)  
at System.Windows.Forms.NativeWindow.Callback(IntPtr hWnd, Int32 msg, IntPtr wparam, IntPtr lparam)

\*\*\*\*\* Loaded Assemblies \*\*\*\*\*

mscorlib

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase: file:///C:/Windows/Microsoft.NET/Framework/v4.0.30319/mscorlib.dll

---

SymbolManager

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/SymbolManager.exe

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DevComponents.DotNetBar2

Assembly Version: 11.3.0.0

Win32 Version: 11.3.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/DevComponents.DotNetBar2.DLL

---

System.Windows.Forms

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System.Windows.Forms/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.Windows.Forms.dll

---

System.Drawing

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System.Drawing/v4.0\_4.0.0.0\_\_b03f5f7f11d50a3a/System.Drawing.dll

---

System

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.dll

---

Nevron.Presentation

Assembly Version: 13.6.14.12

Win32 Version: 13.6.14.12

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/Nevron.Presentation.DLL

---

System.Data

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_32/System.Data/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.Data.dll

---

System.Core

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System.Core/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.Core.dll

---

Nevron.System

Assembly Version: 13.6.14.12

Win32 Version: 13.6.14.12

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/Nevron.System.DLL

---

SymbolManagerConnector

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/SymbolManagerConnector.DLL

---

#### System.Data.SQLite

Assembly Version: 1.0.86.0

Win32 Version: 1.0.86.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/System.Data.SQLite.DLL

---

#### Nevron.UI.WinForms.Docking

Assembly Version: 13.6.14.12

Win32 Version: 13.6.14.12

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/Nevron.UI.WinForms.Docking.DLL

---

#### Accessibility

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/Accessibility/v4.0\_4.0.0.0\_\_b03f5f7f11d50a3a/Accessibility.dll

---

#### Nevron.Licensing

Assembly Version: 1.0.0.0

Win32 Version: 13.6.14.12

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/Nevron.System.dll

---

#### SymbolManager.resources

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/it-IT/SymbolManager.resources.DLL

-----  
7

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/SymbolManager.exe  
-----

beeGrid

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/beeGrid.DLL  
-----

System.Xml

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:  
file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System.Xml/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.Xml.dll  
-----

System.Transactions

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:  
file:///C:/Windows/Microsoft.Net/assembly/GAC\_32/System.Transactions/v4.0\_4.0.0.0\_\_b77a5c561934e089/System.Transactions.dll  
-----

4

Assembly Version: 1.0.0.0

Win32 Version: 1.0.0.0

CodeBase: file:///C:/Program%20Files%20(x86)/beeTrader/SymbolManagerConnector.dll  
-----

## System.Configuration

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_MSIL/System.Configuration/v4.0\_4.0.0.0\_\_b03f5f7f11d50a3a/System.Configuration.dll

-----

## System.EnterpriseServices

Assembly Version: 4.0.0.0

Win32 Version: 4.0.30319.17929 built by: FX45RTMREL

CodeBase:

file:///C:/Windows/Microsoft.Net/assembly/GAC\_32/System.EnterpriseServices/v4.0\_4.0.0.0\_\_b03f5f7f11d50a3a/System.EnterpriseServices.dll

-----

\*\*\*\*\* JIT Debugging \*\*\*\*\*

To enable just-in-time (JIT) debugging, the .config file for this application or computer (machine.config) must have the jitDebugging value set in the system.windows.forms section.

The application must also be compiled with debugging enabled.

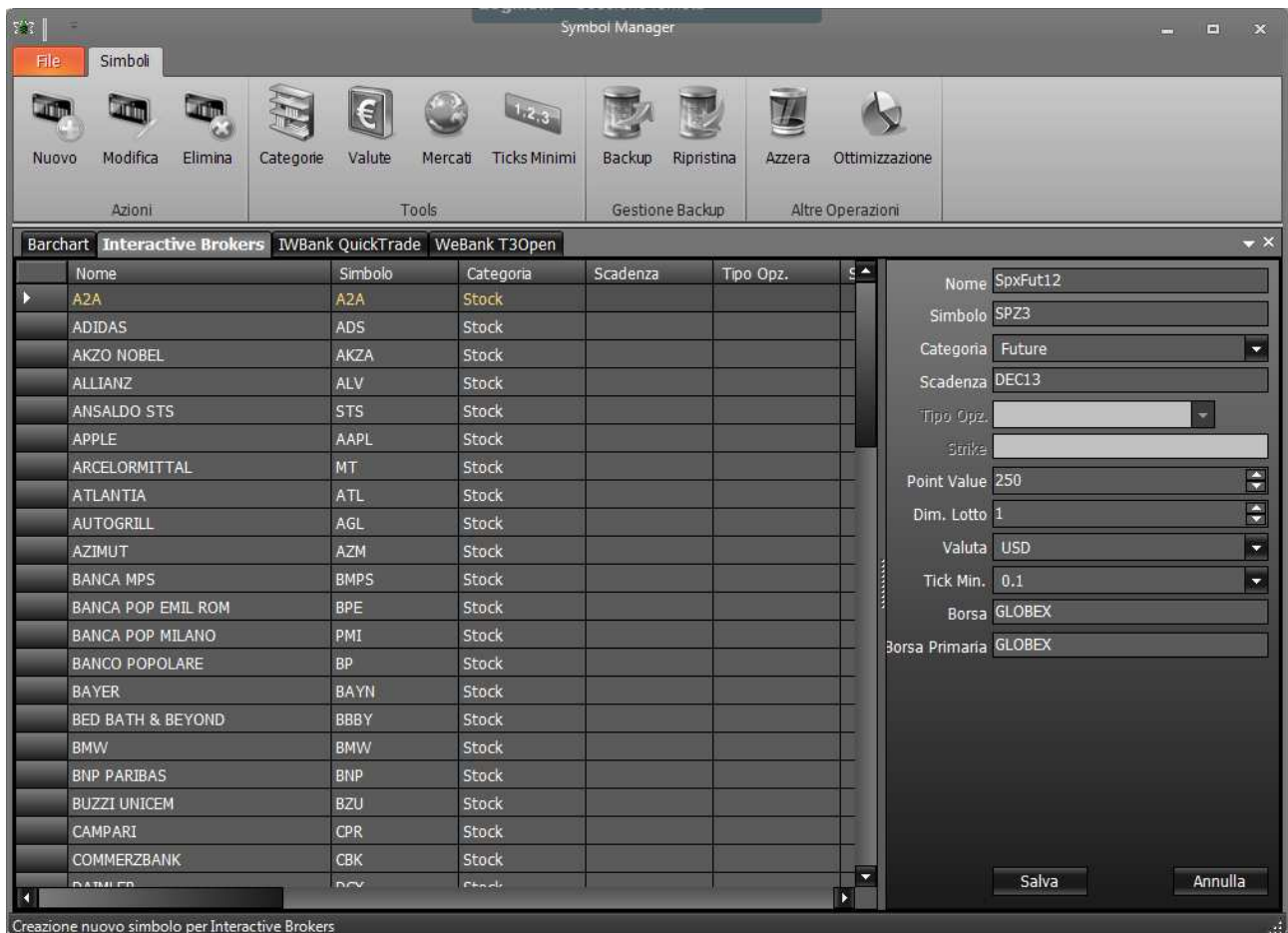
For example:

```
<configuration>  
  <system.windows.forms jitDebugging="true" />  
</configuration>
```

When JIT debugging is enabled, any unhandled exception will be sent to the JIT debugger registered on the computer

rather than be handled by this dialog box.

Allora provo così:



E VA !!!!!!!!!

Metto anche il future sul mini spx (ES) a dic 2013

**Description** File Configure SIMULATED TRADING SIMULATED TRADING SIMULATED TRADING

**Contract Description**

**E-mini S&P 500**

Security Type	<b>FUT</b>
Underlying	<a href="#">ES IND</a>
Contract Month	<b>DEC13</b>
Expiration	<b>DEC 20 '13 08:30 CST</b>
Currency	<b>USD</b>
Multiplier	<b>50</b>
Exchange	<b>GLOBEX</b>
Trading Class	<b>ES</b>
Symbol	<b>ESZ3</b>
Product Type	<b>Equity Index</b>
Settlement Method	<b>Cash</b>

**Trading Hours:** October 7, 2013 [Calendar](#)

Regular Trading Session 08:30 CST - 15:15 CST (15:30 CET - 22:15 CET)

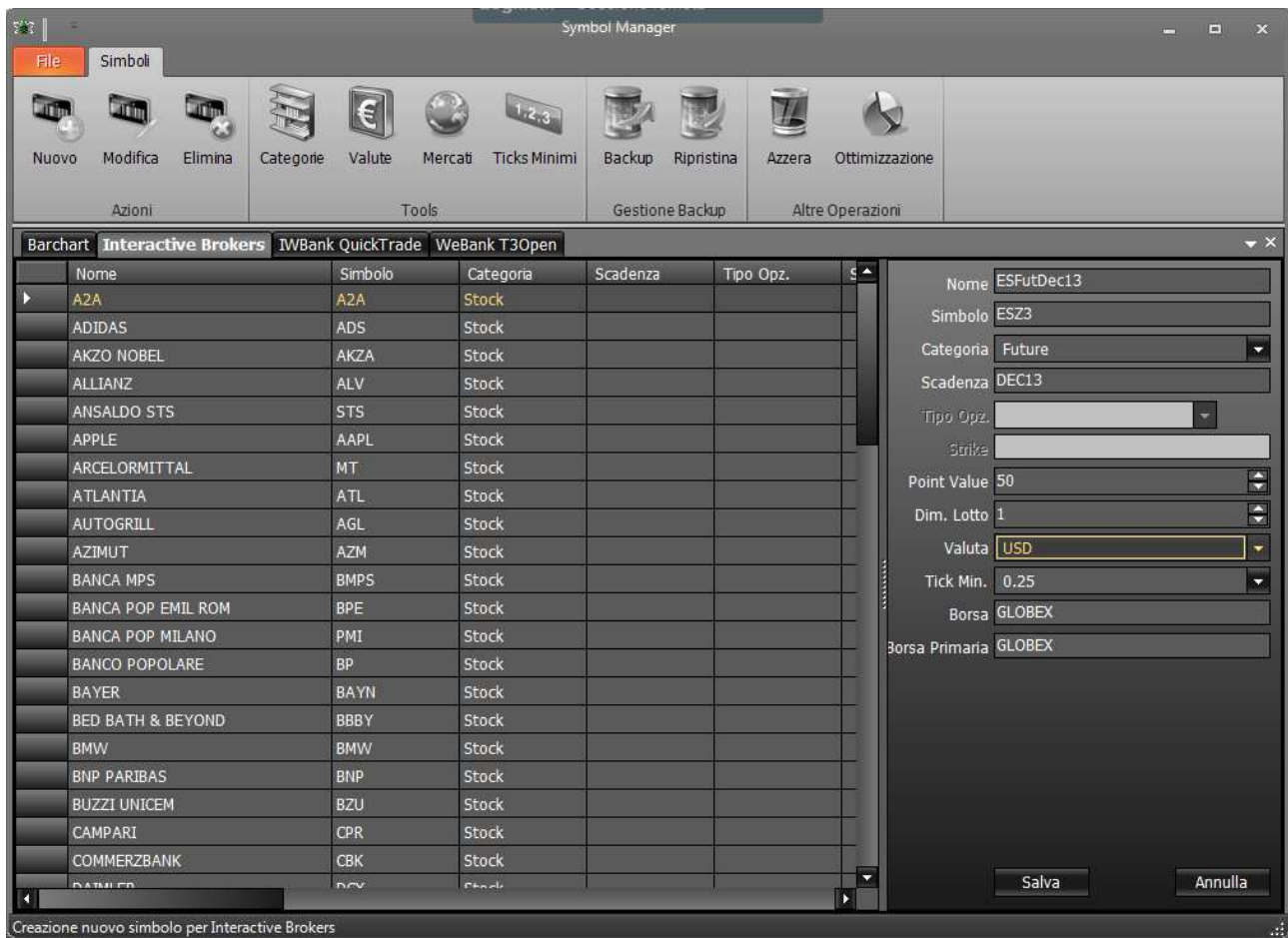
Total Available Hours *17:00 CST - 15:15 CST (00:00 CET - 22:15 CET)*  
*15:30 CST - 16:15 CST (22:30 CET - 23:15 CET)*

*Note: times in italics are on the calendar date preceding trade date*

**Current Margin Requirements**

Intraday Initial	<b>2375.00</b>
Intraday Maintenance	<b>1900.00</b>
Overnight Initial	<b>4750.00</b>
Overnight Maintenance	<b>3800.00</b>

[http://www1.interactivebrokers.ch/contract\\_info/v3.8/index.php?action=CONTRACT\\_DETAILS&clt=1&sess=1381152803&site=IB&mid=001&conid=113981860&detlev=2](http://www1.interactivebrokers.ch/contract_info/v3.8/index.php?action=CONTRACT_DETAILS&clt=1&sess=1381152803&site=IB&mid=001&conid=113981860&detlev=2)



E VA!

Ma i chart per i due fut non li carica ☹

Parto su SPX immaginando che sia intradabile ... ma almeno vedo se genera segnali

LogMeIn - Sessione remota beeTrader - WS131006SPX

File New Chart Drawing Trading Tools beeApps Help

Easy Script Editor Open Sidebar Select Strategy Select Back Test Select Alerts Expert Advisors Report Properties Cross Hair Detach

Actions Intelligence View

Welcome **spx 5 Min (beeCommodityChannelIndex)** Watchlist SPX Daily SpxFut12 Daily

P/L Last 1677.070 O 1689.920 H 1689.920 L 1689.400 C 1689.400 -0.520 -0.03%

1692.800  
1691.200  
1689.600  
1688.000  
1686.400  
1684.800  
1683.200  
1681.600  
1680.000  
1678.400  
1676.800  
1675.200  
1673.600

Oct 04 15:45 17:30 18:45 20:00 21:15 Oct 07 14:30

Intelligence Book Scalper Book

Strategy - Active

Signal  
beeCommodityChannelIn... Edit

Paper Trading  Real Market

Parameters

Name	Value
@periods	10
@matype	SIMPLE
@lowMark	-60
@highMark	30

Quantity / Amount

Fixed Quantity  Fixed Amount

Amount: 2000

Start Stop Pause Report

Backtest

Alerts

Expert Advisors

Strategy: beeCommodityChannelIndex applied to spx