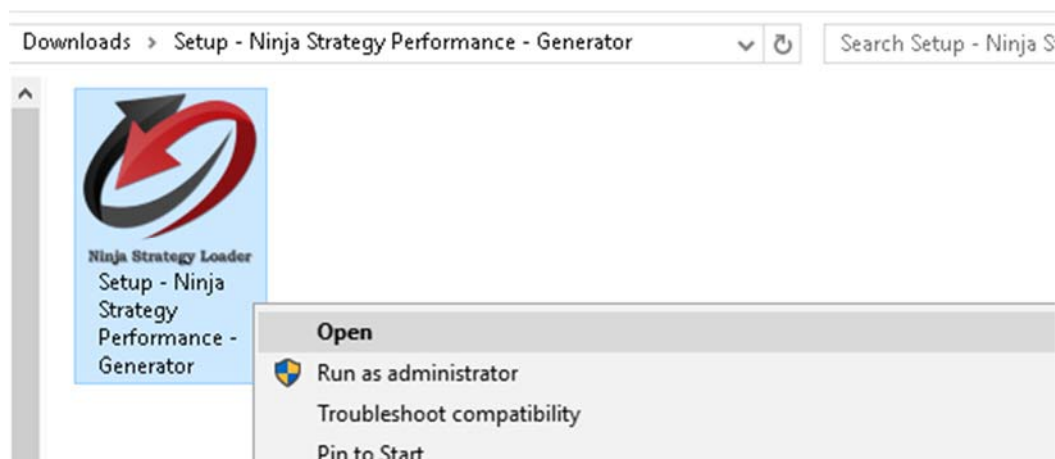


How to install and use Ninja Strategy Performance – Loader and Generator

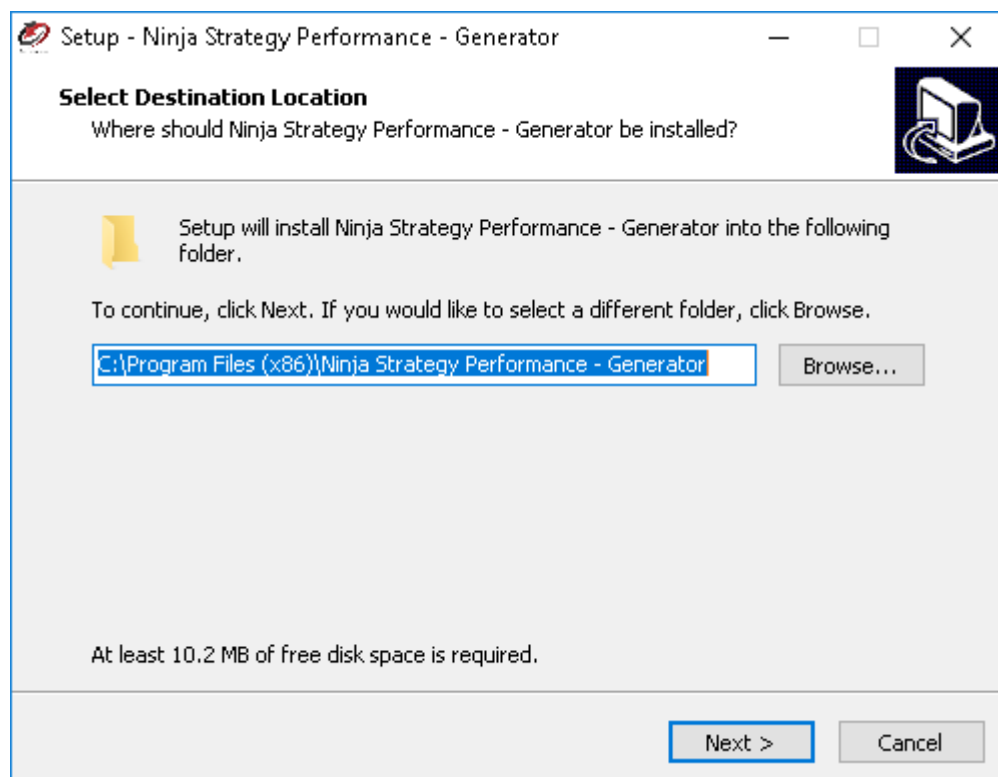
1. Install Setup – Ninja Strategy Performance – Generator

Please find your Setup for Ninja Strategy Performance – Generator (executable file). Right click on it and select open to run.



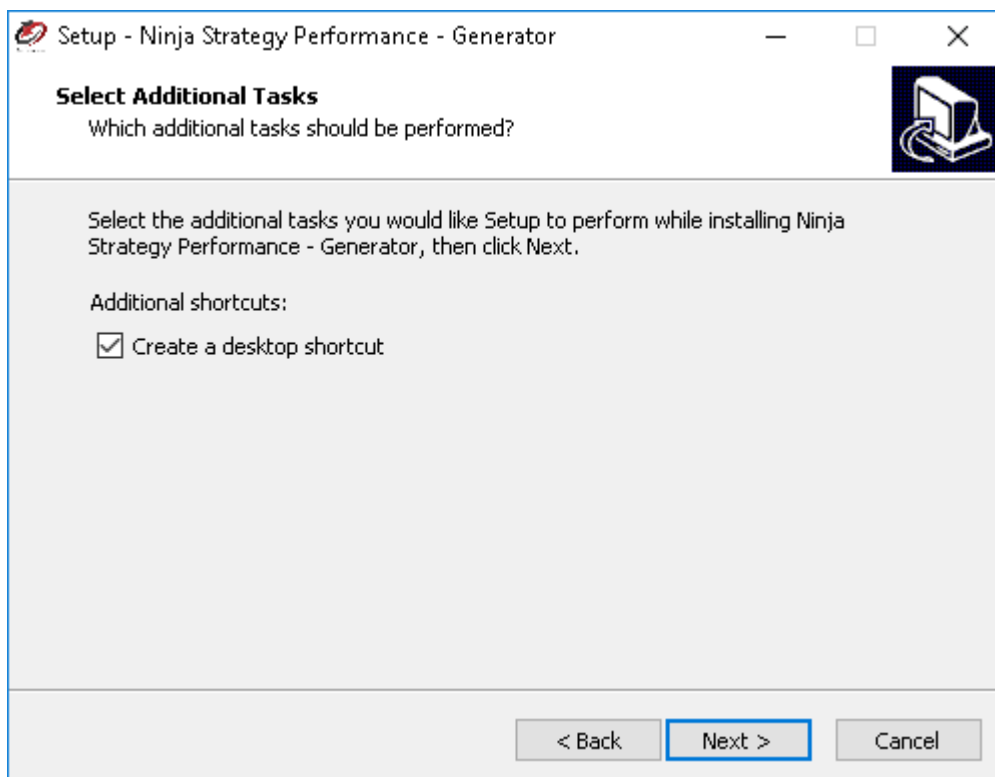
1. Select Destination Folder

- Setup will be install into the default destination folder.
- If you would like to select a different folder, click Browse.
- To continue, click Next.



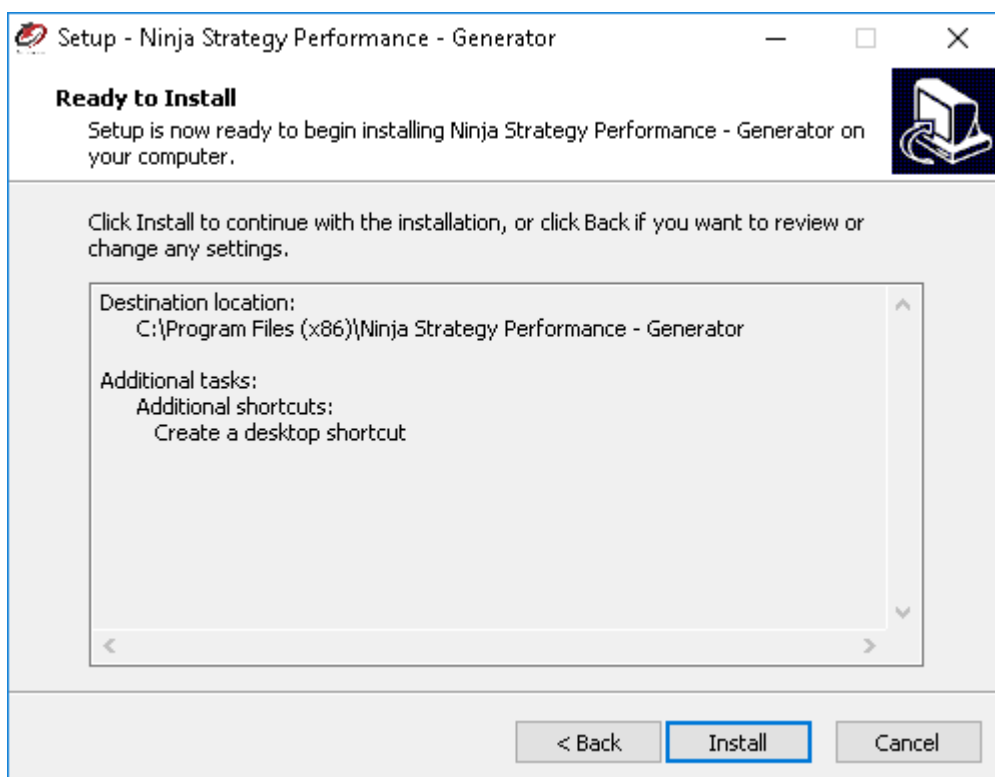
2. Select Additional Tasks

- Put a check on the box to create a desktop shortcut.
- Click Next, to continue.



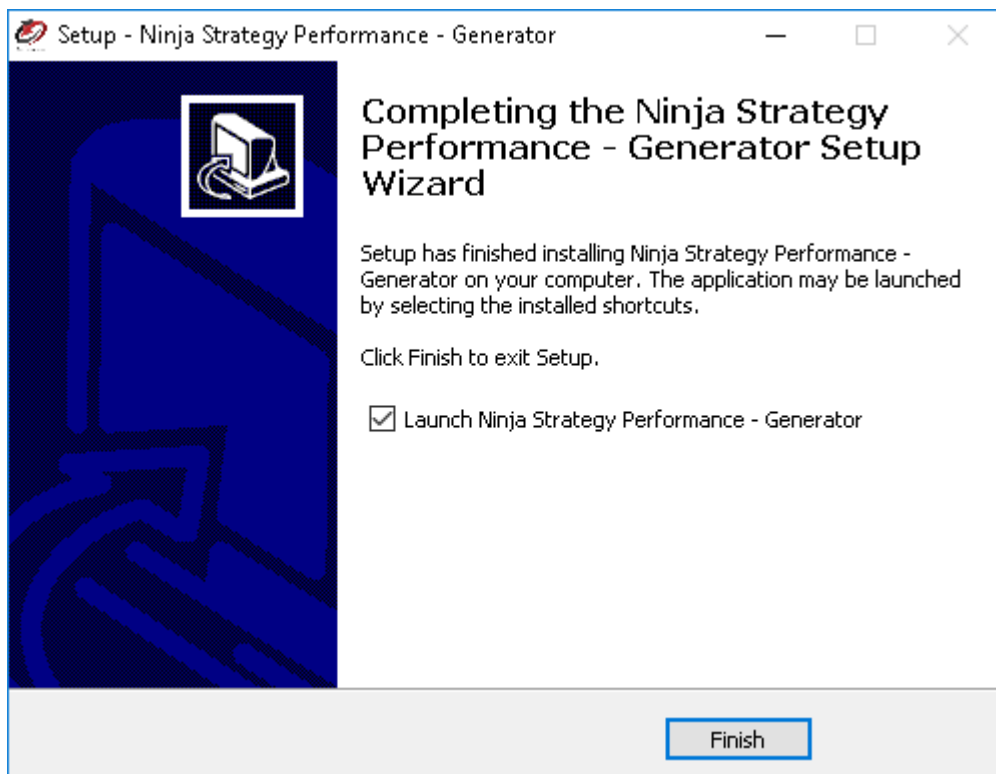
3. Ready to Install

- Click Install to continue with the installation, or click Back if you want to review or change any settings.



4. Completing the Setup

- Setup has finished installing Ninja Strategy Performance - Generator on your computer.
- Put a check on the box to Launch Ninja Strategy Performance - Generator after the setup.
- Click finish to exit Setup.



2. **Download and install Microsoft Access database engine 2010 x64 bit**
<https://www.microsoft.com/en-us/download/details.aspx?id=13255>

Note: Download and install only if not exist in your machine.

Microsoft Access Database Engine 2010 Redistributable

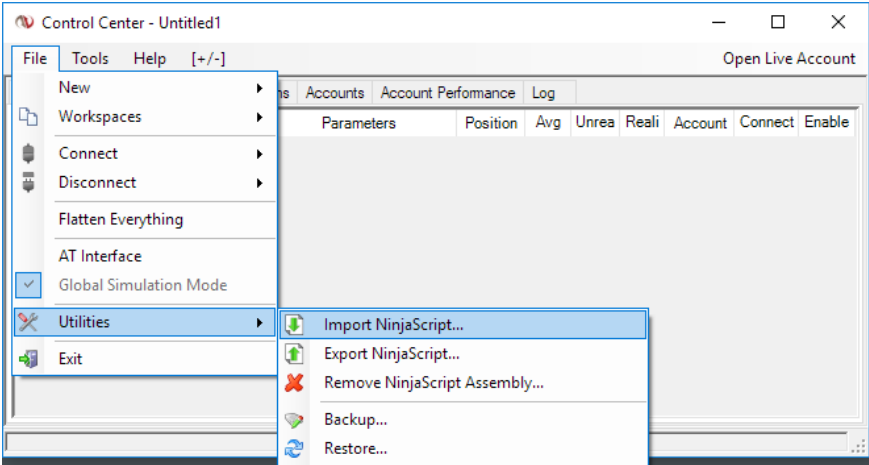
Select Language:	English ▼	Download
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This download will install a set of components that can be used to facilitate transfer of data between 2010 Microsoft Office System files and non-Microsoft Office applications.

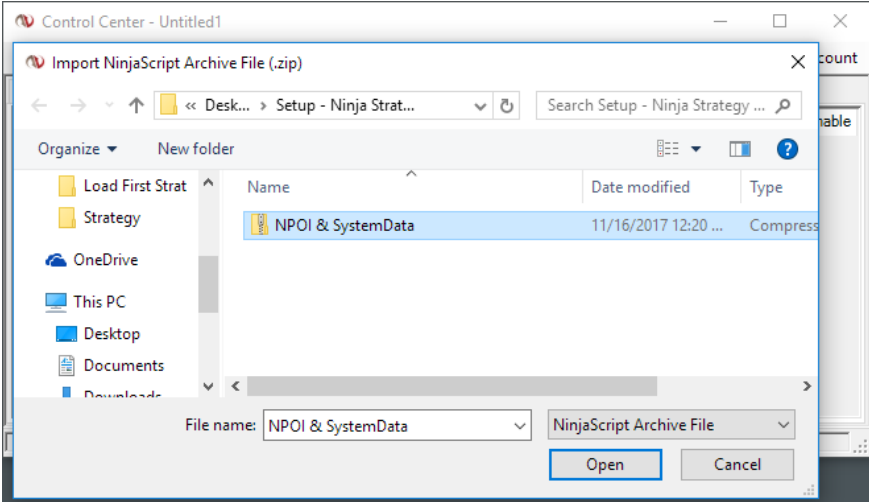
3. **Importing NPOI & SystemData DLL's – Strategy Compatibility Tool**

These are free DLL files that can be downloaded from web and are required for Ninja Strategy Performance... should be found inside in your downloaded **Setup – Ninja Strategy Performance – Generator.zip**

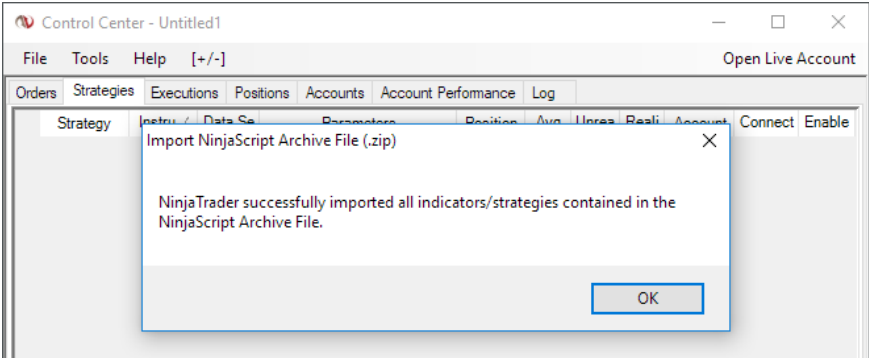
Open NinjaTrader Control Center. Go to File > Utilities > then click Import NinjaScript.



Browse the NPOI & SystemData zip file. Then, click Open to import.



NinjaTrader successfully imported the required DLL files!... To continue, click OK.



4. Strategy Compatibility Tool in Ninja Strategy Performance - Generator Module

The purpose is to make your open-source Strategy for NinjaTrader 7 compatible to Ninja Strategy Performance -Generator in just one go.

Step by step process on how to use Ninja Strategy Loader and Generator

1. Strategy Loader

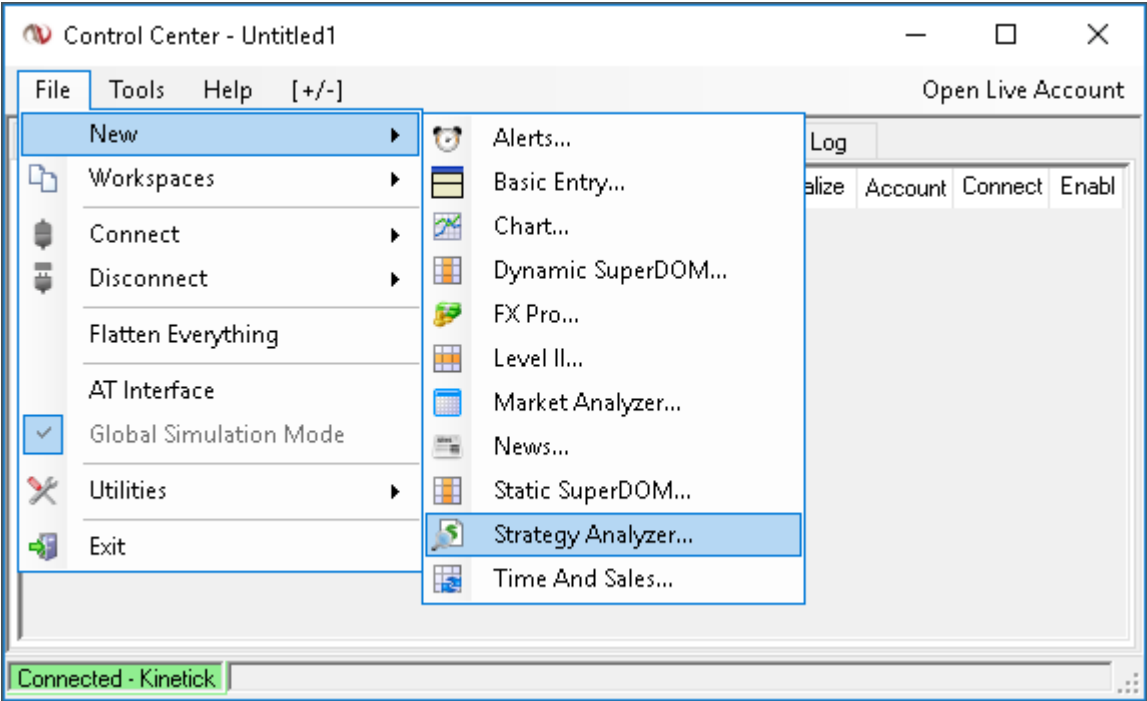
- Optimization.** Please run Optimization in Strategy Analyzer and Save Optimization Results.
Select instrument and make sure to set “keep best # results” you wish to optimize.

a. Setup connection

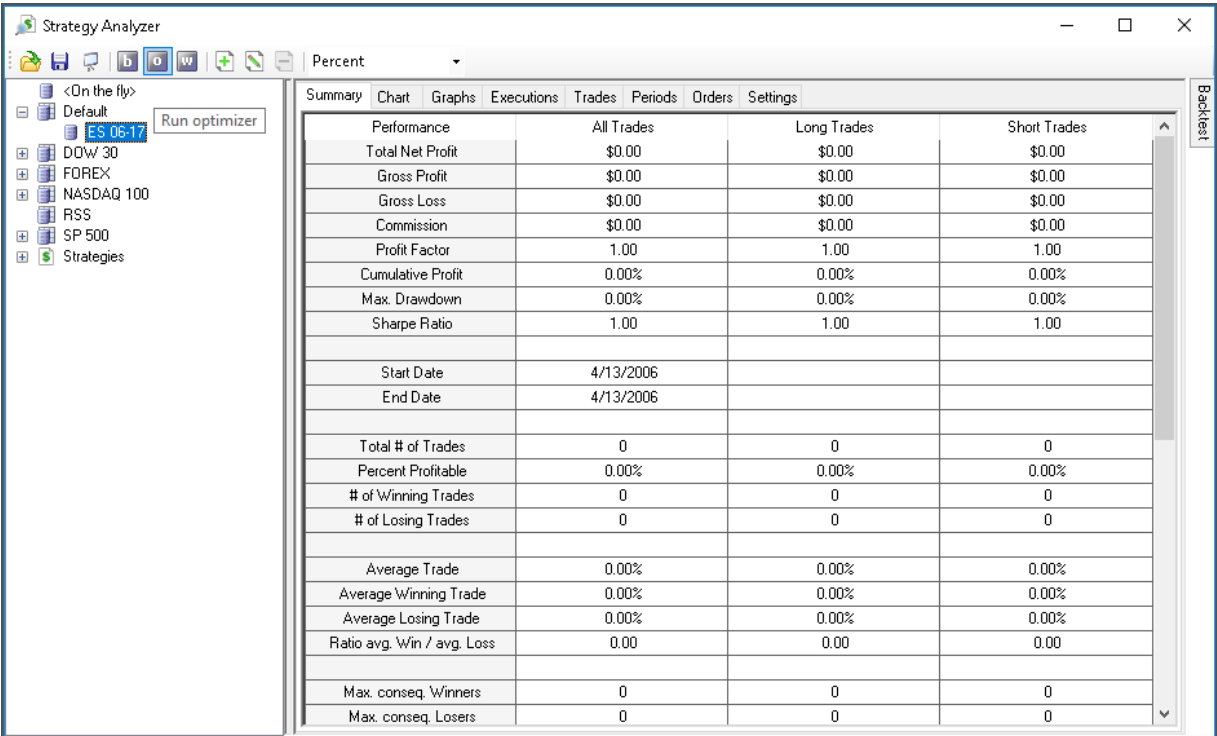
- Go to File > Connect > Kinetic

b. Setup Strategy Analyzer

- Go to File > New > Strategy Analyzer



- Select instrument and click Run optimizer. Set, then Run Optimization.



Ninja Strategy Tools

Strategy Loader & Generator

For NinjaTrader

NTLoaderTest - ES 06-17 - Strategy Analyzer

Percent

Instruments Optimizer

Instrument	Performance	Total Net Profit	Gross Profit	Gross Loss	Profit Factor
ES 06-17	1	\$0.00	\$0.00	\$0.00	1.00

Summary Chart Graphs Executions Trades Periods Orders Settings

Performance		All Trades	
Total Net Profit		\$0.00	
Gross Profit		\$0.00	
Gross Loss		\$0.00	
Commission		\$0.00	
Profit Factor		1.00	
Cumulative Profit		0.00%	
Max. Drawdown		0.00%	
Sharpe Ratio		1.00	
Start Date		1/1/2017	
End Date		4/27/2017	

Optimize

Strategy: NTLoaderTest

Session template: <Use instrument settings>

General

Include commission: False

Label: NTLoaderTest

Maximum bars look back: TwoHundredFiftySix

Min. bars required: 20

Historical Fill Processing

Fill type: Default

Slippage: 0

Optimize

GO: # of Generations: 5

GO: Crossover Rate (%): 80

GO: Generation Size: 25

GO: Minimum Performance: 0

GO: Mutation Rate (%): 2

GO: Mutation Strength: 25

GO: Reset Size (%): 3

GO: Stability Size (%): 4

Keep best # results: 100

Optimize data series: False

Optimize on...: max. profit factor

Optimizer: Genetic

Order Handling

Entries per direction: 1

Entry handling: All Entries

Value

Data Series value.

Run Optimization

- Save the results - Go to Optimizer tab, right click on results and go to Grid then Export to Excel.

NTLoaderTest - ES 06-17 - Strategy Analyzer

Percent

Instruments Optimizer

Instrument	Performance	Parameter	Total Net Profit	Gross Profit	Gross Loss	Profit Factor	Cumulative	Max. Dra	Total # of	Percent Pro
ES 06-17	1.99	10/1/id (F)	\$1,800.0	\$3,612.5	-\$1,812.5	1.99	1.53 %	-0.21 %	302	81.13 %
ES 06-17	1.88	9/1/id (Fa)	\$1,725.0	\$3,675.0	-\$1,950.0	1.88	1.47 %	-0.19 %	316	80.38 %
ES 06-17	1.79	8/3/id (Fa)	\$1,400.0	\$3,162.5	-\$1,762.5	1.79	1.19 %	-0.19 %	216	71.30 %
ES 06-17	1.73	7/4/id (Fa)	\$1,275.0	\$3,025.0	-\$1,750.0	1.73	0.99 %	-0.18 %	212	73.11 %
ES 06-17	1.68	7/3/id (Fa)	\$1,287.5	\$3,162.5	-\$1,875.0	1.68	0.94 %	-0.13 %	224	69.20 %
ES 06-17	1.66	8/2/id (Fa)	\$1,287.5	\$3,225.0	-\$1,937.5	1.66	1.19 %	-0.13 %	232	70.21 %
ES 06-17	1.63	8/1/id (Fa)	\$1,400.0	\$3,625.0	-\$2,225.0	1.63	1.19 %	-0.13 %	222	70.21 %
ES 06-17	1.59	9/2/id (Fa)	\$1,112.5	\$3,012.5	-\$1,900.0	1.59	0.94 %	-0.13 %	220	70.21 %
ES 06-17	1.49	9/3/id (Fa)	\$900.0	\$2,725.0	-\$1,825.0	1.49	0.76 %	-0.13 %	224	70.21 %
ES 06-17	1.43	6/2/id (Fa)	\$900.0	\$2,987.5	-\$2,087.5	1.43	0.76 %	-0.13 %	224	70.21 %
ES 06-17	1.42	7/6/id (Fa)	\$1,050.0	\$3,550.0	-\$2,500.0	1.42	0.99 %	-0.13 %	224	70.21 %

Performance Viewer... Grid

Print... Export to Excel... Ctrl+M Email Image... Save As... Find... Properties

Summary Chart Graphs Executions Trades Periods Orders Settings

Performance		Long Trades		Short Trades	
Total Net Profit	\$1275.00	\$837.50	\$437.50		
Gross Profit	\$3025.00	\$1525.00	\$1500.00		
Gross Loss	-\$1750.00	-\$687.50	-\$1062.50		
Commission	\$0.00	\$0.00	\$0.00		
Profit Factor	1.73	2.22	1.41		
Cumulative Profit	1.08%	0.71%	0.37%		
Max. Drawdown	-0.18%	-0.13%	-0.17%		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	1/1/2017				
End Date	4/27/2017				

- Insert "StrategyID" column in your excel and fill in series. This will be a unique ID of every strategy. Then, save.

NinjaTrader Grid 5_1_2017 8_17 AM.xls - LibreOffice Calc

File Edit View Insert Format Sheet Data Tools Window Help

31:81048576

	A	B	C	D	E	F	G	H	I	J	K	L
	Instrument	StrategyID	Performance	Parameter	Total Net Profit	Gross Profit	Gross Loss	Profit Factor	Cumulative	Max. Drawdown	Total # of Trades	Percent Profitable
1	ES 06-17	ID1	1.99	10/1/id (F)	\$1800	3612.5	-1812.5	1.99310345	0.01529695	-0.0021051	302	0.811258278
2	ES 06-17	ID2	1.88	9/1/id (Fa)	1725	3675	-1950	1.88461538	0.01465389	-0.0018951	316	0.803797468
3	ES 06-17	ID3	1.79	8/3/id (Fa)	1400	3162.5	-1762.5	1.79432624	0.01187143	-0.0018975	216	0.712962963
4	ES 06-17	ID4	1.73	7/4/id (Fa)	1275	3025	-1750	1.72857143	0.01080684	-0.0017942	212	0.731132075
5	ES 06-17	ID5	1.68	7/3/id (Fa)	1287.5	3162.5	-1900	1.67763158	0.01091301	-0.0012661	224	0.691964286
6	ES 06-17	ID6	1.66	8/2/id (Fa)	1287.5	3225	-1937.5	1.66451613	0.01091539	-0.0015792	232	0.745689655
7	ES 06-17	ID7	1.63	8/1/id (Fa)	1400	3625	-2225	1.62921348	0.01187411	-0.0023157	322	0.795031056
8	ES 06-17	ID8	1.59	9/2/id (Fa)	1112.5	3012.5	-1900	1.58552632	0.00942268	-0.0021081	220	0.754545455
9	ES 06-17	ID9	1.49	9/3/id (Fa)	900	2725	-1825	1.49315068	0.00761336	-0.0024191	178	0.707865169
10	ES 06-17	ID10	1.43	6/2/id (Fa)	900	2987.5	-2087.5	1.43113772	0.00761317	-0.0032626	248	0.721774194
11	ES 06-17	ID11	1.42	7/6/id (Fa)	1050	3550	-2500	1.42	0.00888967	-0.0029502	323	0.715170279
12	ES 06-17	ID12	1.39	8/1/id (Fa)	687.5	2437.5	-1750	1.39285714	0.00580931	-0.0025248	170	0.717647059
13	ES 06-17	ID13	1.37	7/3/id (Fa)	712.5	2637.5	-1925	1.37012987	0.00602339	-0.0029489	178	0.713483146
14	ES 06-17	ID14	1.31	8/1/id (Fa)	687.5	2925	-2237.5	1.30726257	0.00580886	-0.0027406	228	0.723684211
15	ES 06-17	ID15	1.27	8/1/id (Fa)	900	4175	-3275	1.27480916	0.00761234	-0.0026342	404	0.698019802
16	ES 06-17	ID16	1.24	8/1/id (Fa)	450	2287.5	-1837.5	1.24489796	0.00379636	-0.0028453	165	0.709090909
17	ES 06-17	ID17	1.24	8/1/id (Fa)	625	3275	-2650	1.23584906	0.0052813	-0.0043126	304	0.657894737
18	ES 06-17	ID18	1.22	8/1/id (Fa)	550	3037.5	-2487.5	1.22110553	0.00463832	-0.0051614	288	0.65625
19	ES 06-17	ID19	1.22	8/1/id (Fa)	387.5	2337.5	-1950	1.19871795	0.0032706	-0.0034772	155	0.722580645
20	ES 06-17	ID20	1.18	8/1/id (Fa)	350	2325	-1975	1.17721519	0.00294988	-0.0035851	166	0.710643373
21	ES 06-17	ID21	1.11	8/1/id (Fa)	300	2975	-2675	1.11214953	0.00252993	-0.0045267	293	0.651877133
22	ES 06-17	ID22	1.07	8/1/id (Fa)	162.5	2425	-2262.5	1.0718232	0.00136181	-0.0041101	217	0.622119816
23	ES 06-17	ID23	1.07	8/1/id (Fa)	237.5	3650	-3412.5	1.06959707	0.0019944	-0.0048476	365	0.638356164
24	ES 06-17	ID24	1.02	8/1/id (Fa)	37.5	1700	-1662.5	1.02255639	0.00031031	-0.003581	130	0.461538462
25	ES 06-17	ID25	1	8/1/id (Fa)	0	0	0	1	0	0	0	0
26	ES 06-17	ID26	1	8/1/id (Fa)	0	0	0	1	0	0	0	0

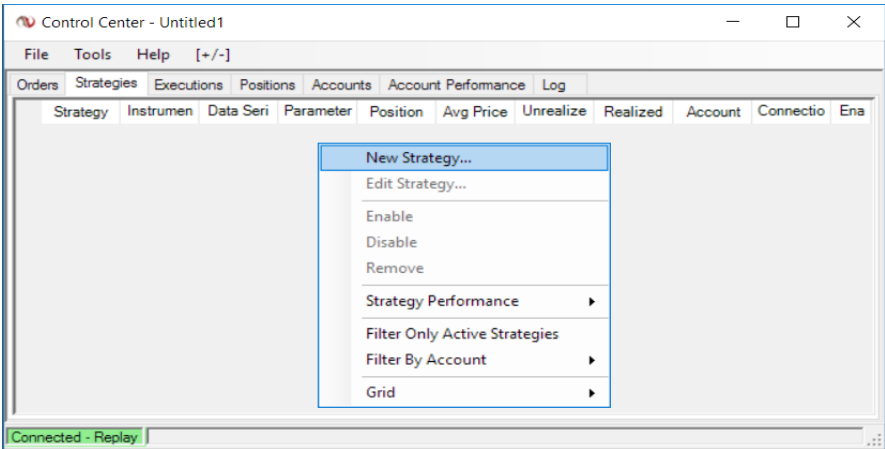
Sheet1

Find Find All Formatted Display Match Case

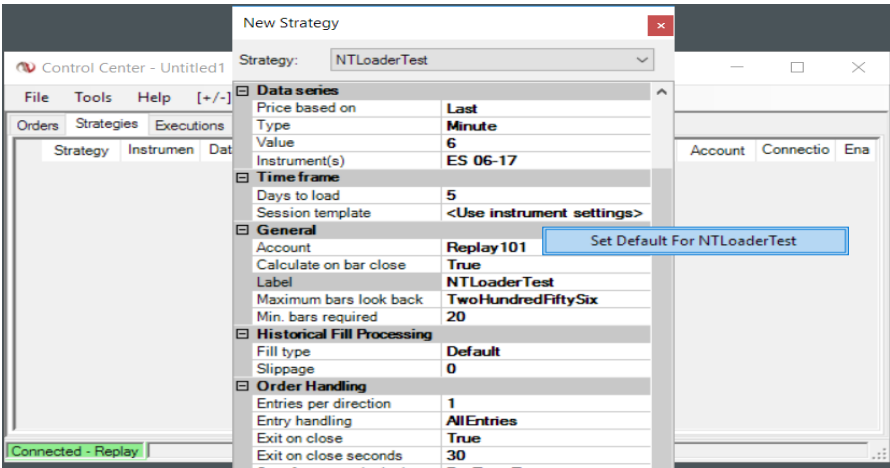
Sheet 1 of 1 1048576 rows, 1 columns selected PageStyle_Sheet1

2. Set default Strategy.

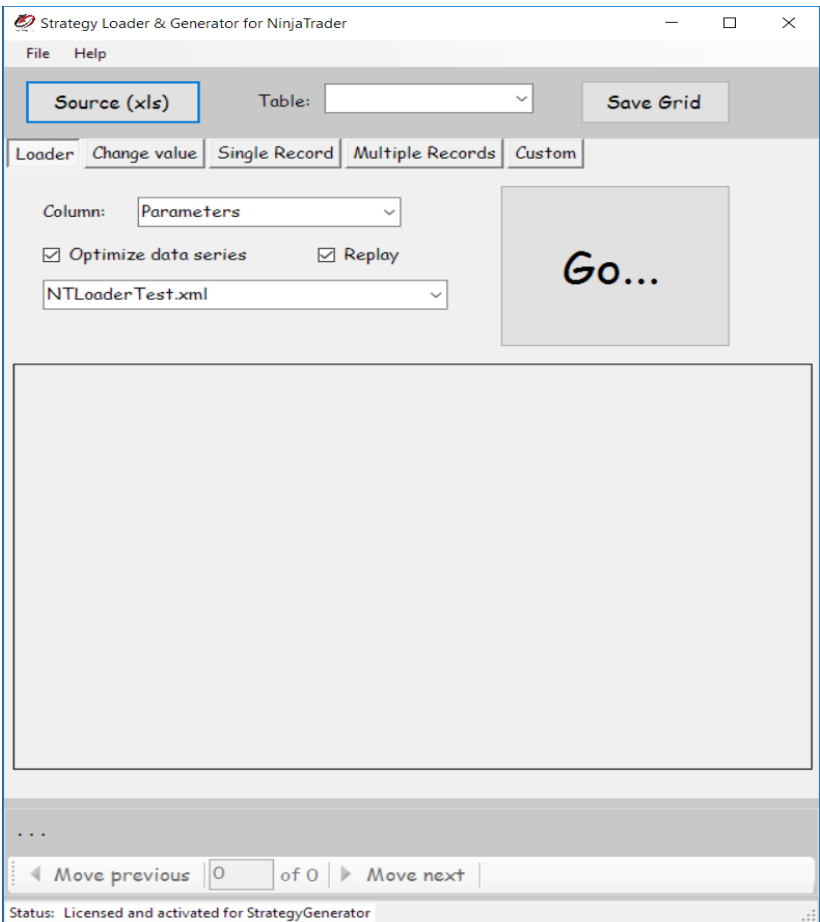
- Go to Control Center > Strategies tab, right click then New Strategy.



- Set default – Right click in your strategy.

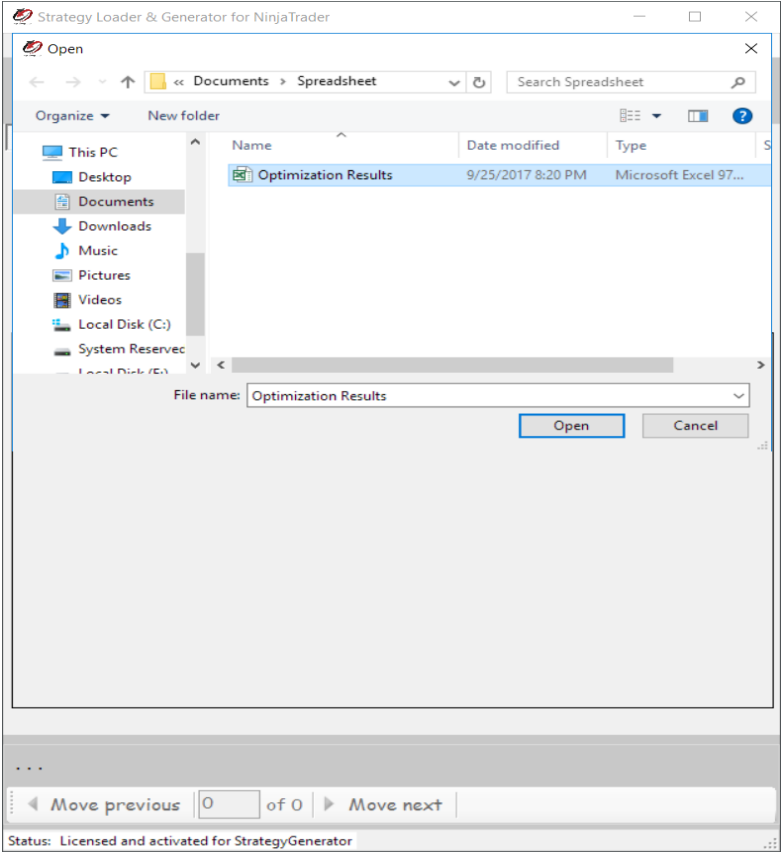


3. Open Ninja Strategy Performance - Generator

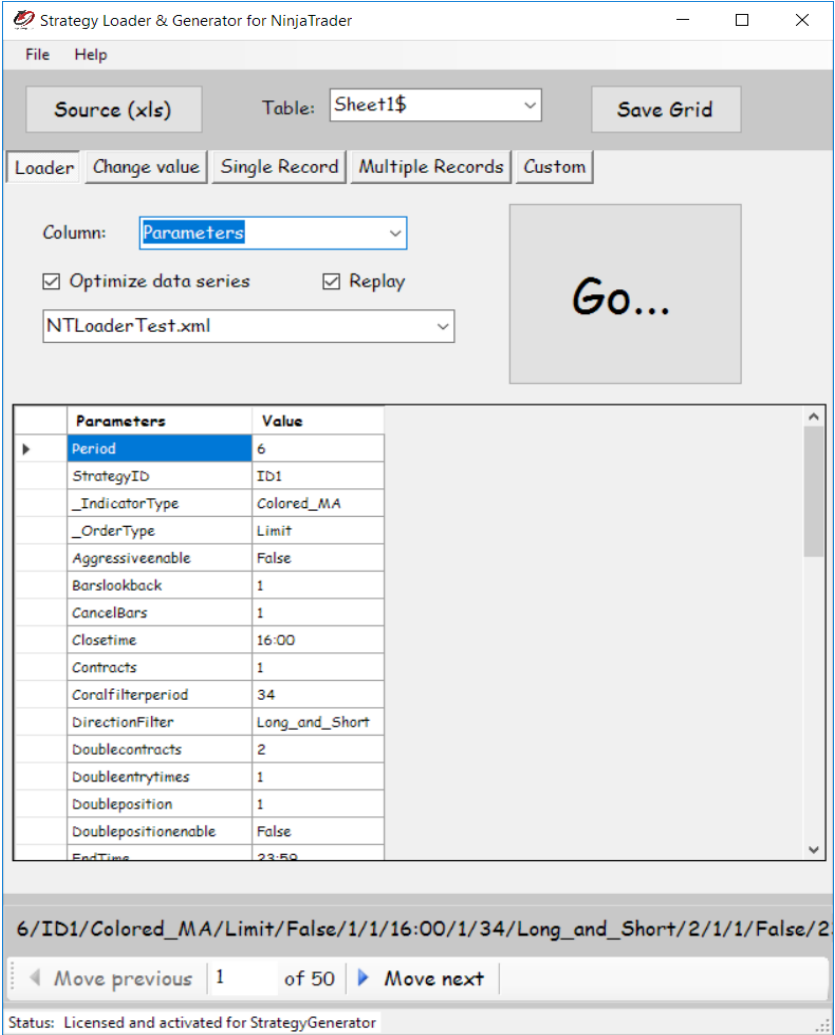


a. Load First Strategy

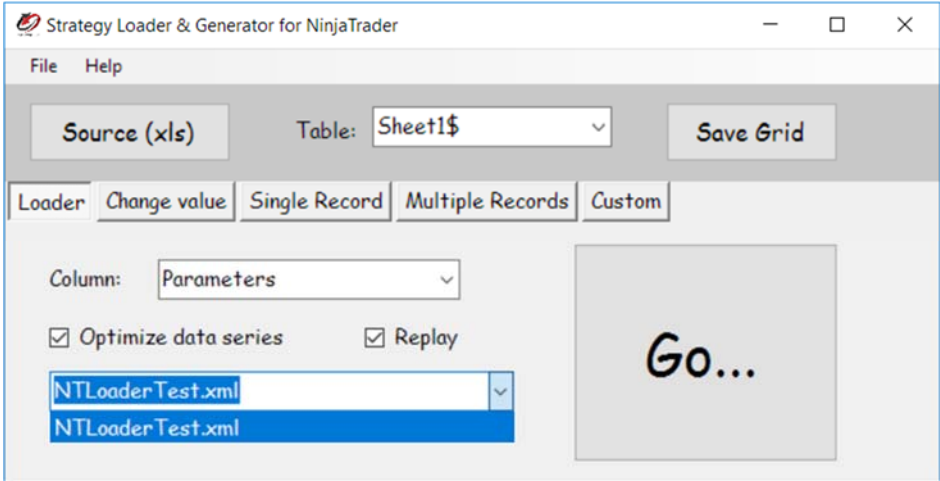
- Load the Excel file by clicking the Source (xls) button, then find your excel file, and click open.



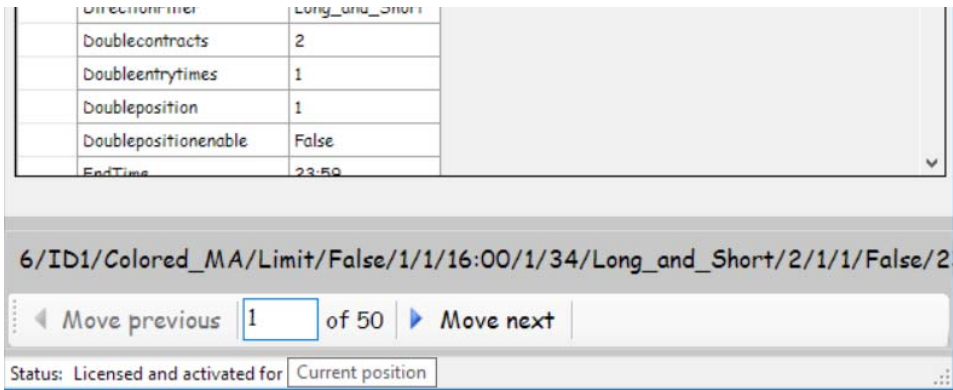
- When you select a file, it will automatically open to the Parameters - that is the location of the data. That is the only file that will display all the data.



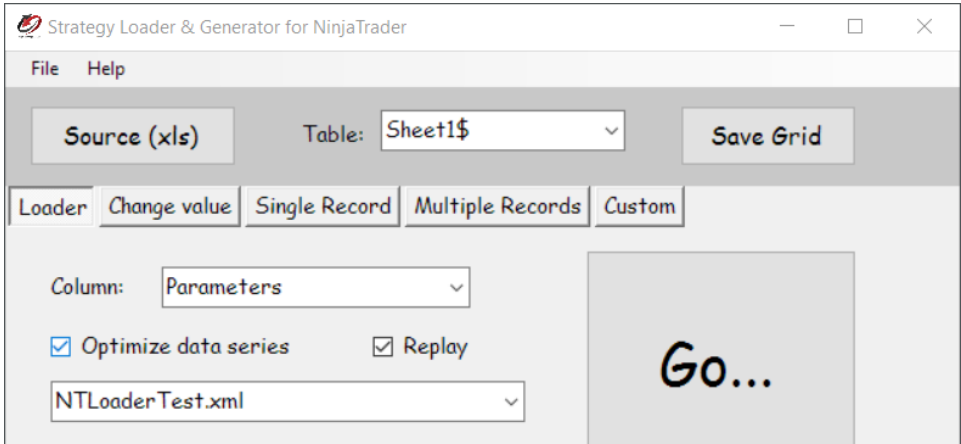
- Select your Strategy.



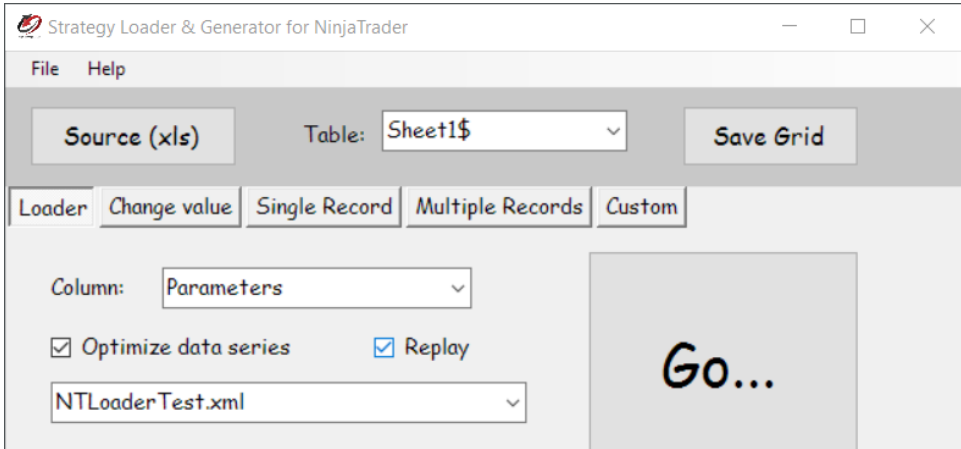
- You can also jump to specific rows by typing the number in the box.



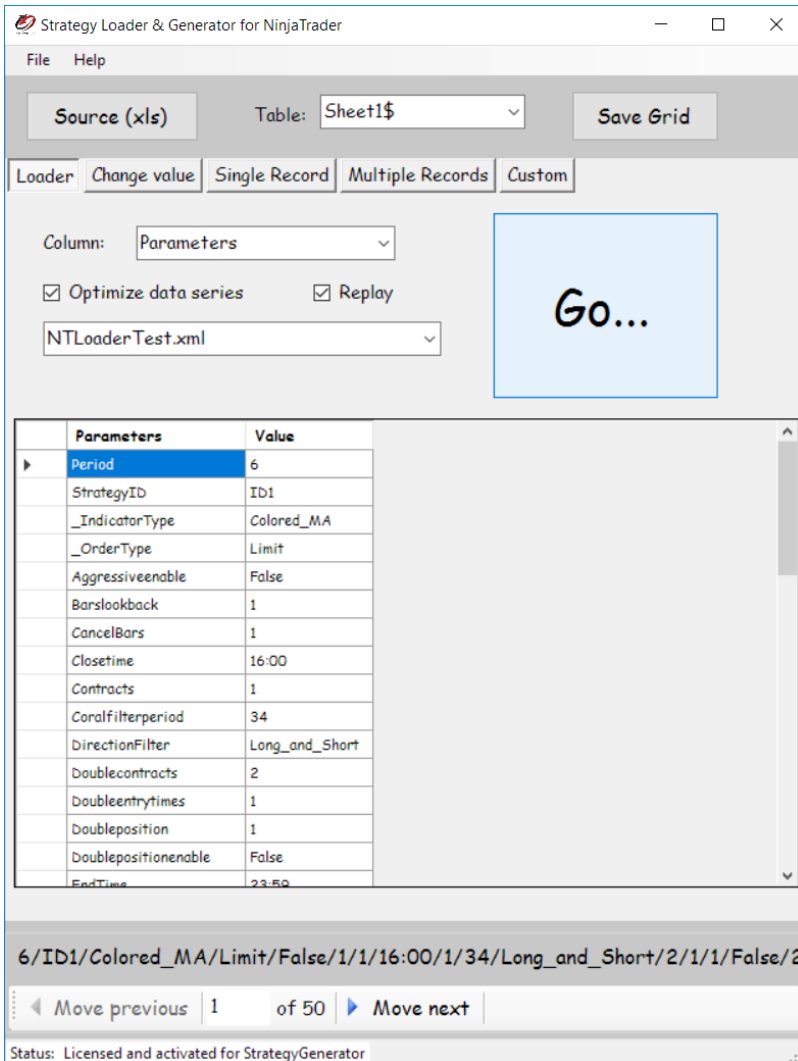
- Optimize data. Leave it check to optimize data series.



- Check Replay box if you are running Market Replay.



- Go button - Click go to load data. (Then, it automatically moves on the next Strategy.



Source (xls) Table: Sheet1\$ Save Grid

Loader Change value Single Record Multiple Records Custom

Column: Parameters

☒ Optimize data series ☒ Replay

NTLoaderTest.xml

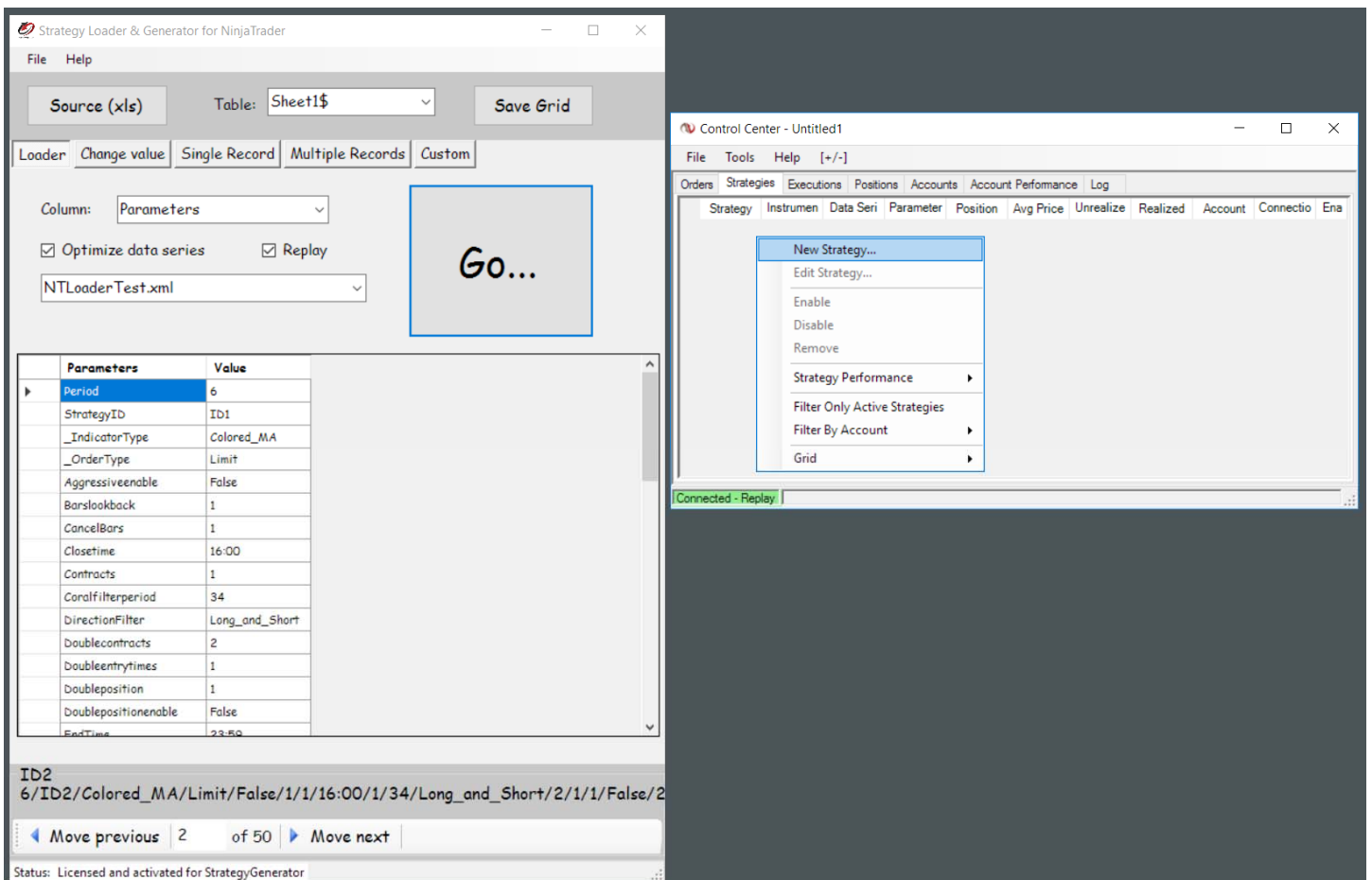
Parameters	Value
Period	6
StrategyID	ID1
_IndicatorType	Colored_MA
_OrderType	Limit
Aggressiveenable	False
Barslookback	1
CancelBars	1
Closetime	16:00
Contracts	1
Coralfilterperiod	34
DirectionFilter	Long_and_Short
Doublecontracts	2
Doubleentrytimes	1
Doubleposition	1
Doublepositionenable	False
EndTime	23:59

6/ID1/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous 1 of 50 Move next

Status: Licensed and activated for StrategyGenerator

- Go to NinjaTrader Control Center - Right click on Strategies tab. Click New Strategy, then click OK.



Source (xls) Table: Sheet1\$ Save Grid

Loader Change value Single Record Multiple Records Custom

Column: Parameters

☒ Optimize data series ☒ Replay

NTLoaderTest.xml

Parameters	Value
Period	6
StrategyID	ID1
_IndicatorType	Colored_MA
_OrderType	Limit
Aggressiveenable	False
Barslookback	1
CancelBars	1
Closetime	16:00
Contracts	1
Coralfilterperiod	34
DirectionFilter	Long_and_Short
Doublecontracts	2
Doubleentrytimes	1
Doubleposition	1
Doublepositionenable	False
EndTime	23:59

ID2
6/ID2/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous 2 of 50 Move next

Status: Licensed and activated for StrategyGenerator

Control Center - Untitled1

File Tools Help [+/-]

Orders Strategies Executions Positions Accounts Account Performance Log

Strategy Instrumen Data Seri Parameter Position Avg Price Unrealize Realized Account Connectio Ena

New Strategy...
Edit Strategy...
Enable
Disable
Remove
Strategy Performance
Filter Only Active Strategies
Filter By Account
Grid

Connected - Replay



Ninja Strategy Tools

Strategy Loader & Generator
For NinjaTrader

Strategy Loader & Generator for NinjaTrader

File Help

Source (xls)Table: Sheet1\$Save Grid

LoaderChange valueSingle RecordMultiple RecordsCustom

Column: Parameters

☒ Optimize data series☒ Replay

NTLoaderTest.xml

Parameters	Value
Period	6
StrategyID	ID1
_IndicatorType	Colored_MA
_OrderType	Limit
Aggressiveenable	False
Barslookback	1
CancelBars	1
Closetime	16:00
Contracts	1
Coralfilterperiod	34
DirectionFilter	Long_and_Short
Doublecontracts	2
Doubleentrytimes	1
Doubleposition	1
Doublepositionenable	False
EndTime	23:59

ID2
6/ID2/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous2 of 50Move next

Status: Licensed and activated for StrategyGenerator

New Strategy

Strategy: NTLoaderTest

Account Name	ID1
Parameters	
Fast	10
Slow	25
Data series	
Price based on	Last
Type	Minute
Value	6
Instrument(s)	ES 06-17
Time frame	
Days to load	5
Session template	<Use instrument settings>
General	
Account	Replay101
Calculate on bar close	True
Label	NTLoaderTest
Maximum bars look back	TwoHundredFiftySix
Min. bars required	20
Historical Fill Processing	
Fill type	Default
Slippage	0
Order Handling	
Entries per direction	1
Entry handling	AllEntries
Exit on close	True
Exit on close seconds	30
Stop & target submission	PerEntryExecution
Sync account position	False

Label
Simple moving average cross over strategy.

OKCancel

Strategy Loader & Generator for NinjaTrader

File Help

Source (xls)Table: Sheet1\$Save Grid

LoaderChange valueSingle RecordMultiple RecordsCustom

Column: Parameters

☒ Optimize data series☒ Replay

NTLoaderTest.xml

Parameters	Value
Period	6
StrategyID	ID1
_IndicatorType	Colored_MA
_OrderType	Limit
Aggressiveenable	False
Barslookback	1
CancelBars	1
Closetime	16:00
Contracts	1
Coralfilterperiod	34
DirectionFilter	Long_and_Short
Doublecontracts	2
Doubleentrytimes	1
Doubleposition	1
Doublepositionenable	False
EndTime	23:59

ID2
6/ID2/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous2 of 50Move next

Status: Licensed and activated for StrategyGenerator

Control Center - Untitled1

File Tools Help [+/-]

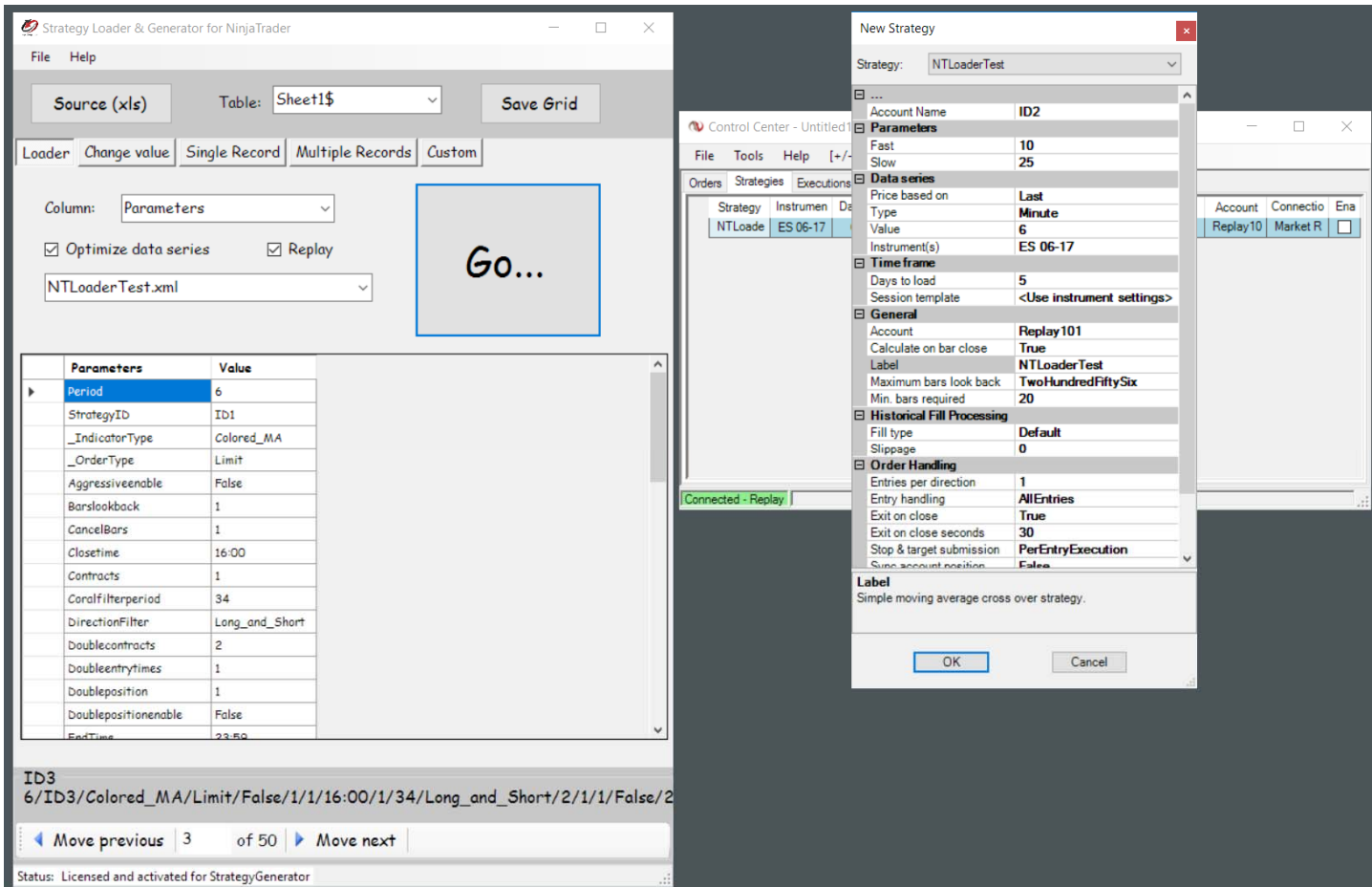
Orders Strategies Executions Positions Accounts Account Performance Log

Strategy	Instrument	Data Series	Parameter	Position	Avg Price	Unrealize	Realized	Account	Connection	Enabled
NTLoader	ES 06-17	6 Min	10/25/ID1	-	0	\$0.00	\$0.00	Replay10	Market R	<input type="checkbox"/>

Connected - Replay

b. Load each values. Repeat the process...

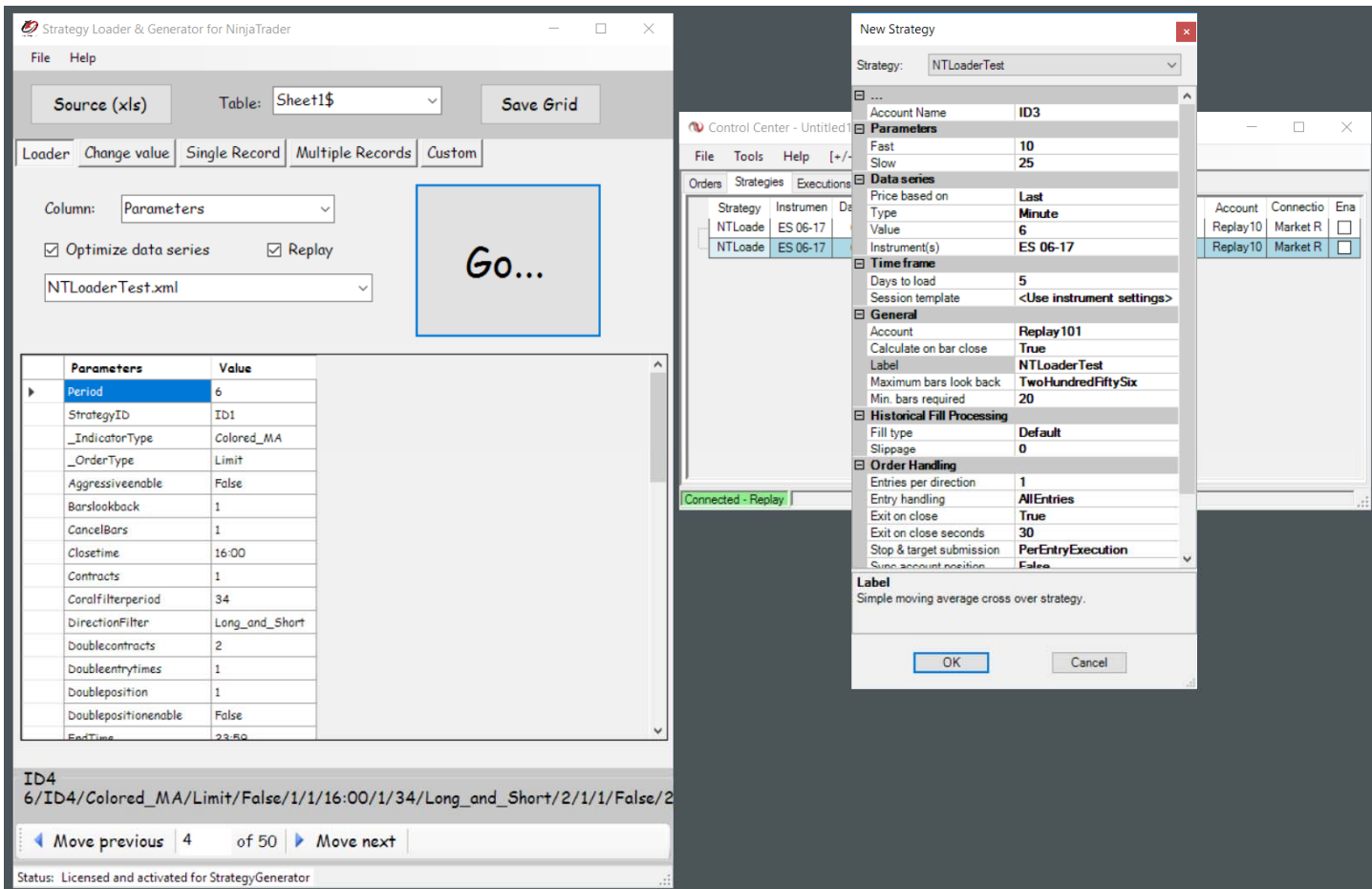
- Click Go button on Ninja Strategy Performance - Generator.
- Right click on Strategies tab.
- Then New Strategy and click OK or press Enter key.



The screenshot shows the 'Strategy Loader & Generator for NinjaTrader' window. The 'Go...' button is highlighted with a blue box. The 'New Strategy' dialog box is open, showing the 'Parameters' tab. The 'Strategy' dropdown is set to 'NTLoaderTest'. The 'Parameters' tab shows the following settings:

Parameter	Value
Account Name	ID2
Fast	10
Slow	25
Price based on	Last
Type	Minute
Value	6
Instrument(s)	ES 06-17
Days to load	5
Session template	<Use instrument settings>
Account	Replay101
Calculate on bar close	True
Label	NTLoaderTest
Maximum bars look back	TwoHundredFiftySix
Min. bars required	20
Fill type	Default
Slippage	0
Entries per direction	1
Entry handling	AllEntries
Exit on close	True
Exit on close seconds	30
Stop & target submission	PerEntryExecution
Save account position	False

The 'Label' field is set to 'Simple moving average cross over strategy.' The 'OK' button is highlighted with a blue box.



The screenshot shows the 'Strategy Loader & Generator for NinjaTrader' window. The 'Go...' button is highlighted with a blue box. The 'New Strategy' dialog box is open, showing the 'Parameters' tab. The 'Strategy' dropdown is set to 'NTLoaderTest'. The 'Parameters' tab shows the following settings:

Parameter	Value
Account Name	ID3
Fast	10
Slow	25
Price based on	Last
Type	Minute
Value	6
Instrument(s)	ES 06-17
Days to load	5
Session template	<Use instrument settings>
Account	Replay101
Calculate on bar close	True
Label	NTLoaderTest
Maximum bars look back	TwoHundredFiftySix
Min. bars required	20
Fill type	Default
Slippage	0
Entries per direction	1
Entry handling	AllEntries
Exit on close	True
Exit on close seconds	30
Stop & target submission	PerEntryExecution
Save account position	False

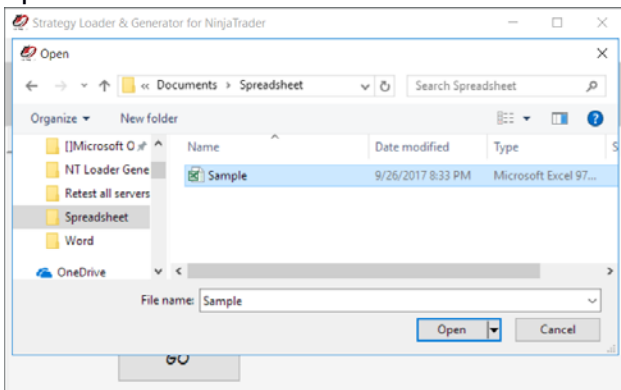
The 'Label' field is set to 'Simple moving average cross over strategy.' The 'OK' button is highlighted with a blue box.

[illegible]

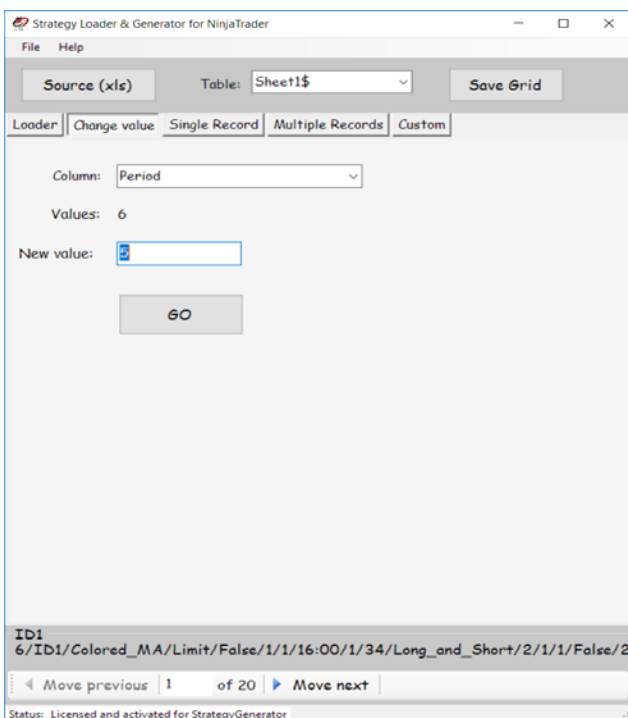
Example:

Change Period - Values

- Load the Excel file by clicking the Source (xls) button, then find your excel file, and click open.



- When you select a file, it will automatically open to the Parameters - that is the location of the data. That is the only file that will display all the data.
- Put New Value on the box. Then, click GO button.



Results:

The original file is updated and changed – Period Values from 6 changed to 5. There is no new file created.

FILEHOMEINSERTPAGE LAYOUTFORMULASDATA REVIEWVIEWTeam																	Sign in
AH1		Parameters															
	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE	AF	AG	AH	AI	
1	Max DD - %	Max DD - %	Trade Stay	# Win	# Loss	Max Win	Max Loss	Avg Win	Avg Loss	# Win in R	# Loss in R	Instrument	Data Series	Strategy	Parameters		
2	21	18	1300	13	10	125	-375	86.53846	-184.375	4	4	ZB 06-17	6 MeanRe Twinkle_15	D1/Colored			
3	25	7	600	19	10	125	-156.25	69.07895	-100	6	3	ZB 06-17	6 MeanRe Twinkle_15	D2/Colored			
4	3	1	600	1	3	62.5	-93.75	62.5	-72.9167	1	2	ZB 06-17	6 MeanRe Twinkle_15	D3/Colored			
5	7	4	900	7	4	125	-218.75	53.57143	-171.875	7	3	ZB 06-17	6 MeanRe Twinkle_15	D4/Colored			
6	21	16	800	29	10	125	-312.5	85.12931	-146.875	19	2	ZB 06-17	6 MeanRe Twinkle_15	D5/Colored			
7	20	18	1500	17	9	125	-437.5	77.20588	-225.694	5	3	ZB 06-17	6 MeanRe Twinkle_15	D6/Colored			
8	26	5	1200	16	9	125	-375	82.03125	-142.361	4	2	ZB 06-17	6 MeanRe Twinkle_15	D7/Colored			
9	22	22	1700	17	1	125	-437.5	90.07353	-437.5	12	1	ZB 06-17	6 MeanRe Twinkle_15	D8/Colored			
10	21	6	1100	27	9	125	-312.5	75.23148	-138.889	12	2	ZB 06-17	6 MeanRe Twinkle_15	D9/Colored			
11	18	9	1500	65	18	125	-437.5	75.96154	-184.028	14	3	ZB 06-17	6 MeanRe Twinkle_15	D10/Colored			
12	32	3	1800	8	4	125	-437.5	85.9375	-203.125	5	3	ZB 06-17	6 MeanRe Twinkle_15	D11/Colored			
13	25	6	1800	23	12	125	-437.5	84.23913	-208.333	9	2	ZB 06-17	6 MeanRe Twinkle_15	D12/Colored			
14	21	5	1300	13	11	125	-375	81.73077	-102.273	3	3	ZB 06-17	6 MeanRe Twinkle_15	D13/Colored			
15	25	5	1500	13	11	125	-500	76.92308	-215.909	7	4	ZB 06-17	6 MeanRe Twinkle_15	D14/Colored			
16	22	5	1600	52	21	125	-437.5	81.73077	-148.81	12	11	ZB 06-17	6 MeanRe Twinkle_15	D15/Colored			
17	23	22	700	69	39	125	-375	69.74638	-128.205	10	5	ZB 06-17	6 MeanRe Twinkle_15	D16/Colored			
18	7	3	600	18	11	125	-312.5	69.44444	-133.523	4	5	ZB 06-17	6 MeanRe Twinkle_15	D17/Colored			
19	20	5	800	21	12	125	-375	71.42857	-161.458	6	3	ZB 06-17	6 MeanRe Twinkle_15	D18/Colored			
20	17	3	900	17	11	125	-375	73.52941	-161.932	4	3	ZB 06-17	6 MeanRe Twinkle_15	D19/Colored			
21	20	16	1500	41	12	125	-437.5	82.31707	-195.313	10	2	ZB 06-17	6 MeanRe Twinkle_15	D20/Colored			
22																	

Sheet1

<

Tab. Single Record

Creates as a new output file spreadsheet. Original file is untouched. Generate multiple values with New Unique IDs.

Takes the first record and uses those values and creates multiple new strategies based on changes to new values.

Example:

1. Profit Target – 1 variable

- We change the value into Min. from 2 down to 1, and Max. from 2 to 5.
- **New ID** – Put your ID on the box to generate new unique ID's. Example: "ID-(numbers)".
- Then, put a check on the check box – Select column.

Strategy Loader & Generator for NinjaTrader

FileHelp

Source (xls)Table: Sheet1\$Save Grid

LoaderChange valueSingle RecordMultiple RecordsCustom

Parameters	Value	Min.	Max.	Increment	Select
Pinformation	True				<input type="checkbox"/>
Pincoluculation	Per_Session				<input type="checkbox"/>
Previousbars	1	1	1	1	<input type="checkbox"/>
ProfitTarget	30000	30000	30000	1	<input type="checkbox"/>
ReEntry	99	99	99	1	<input type="checkbox"/>
Sessiontemplate	True				<input type="checkbox"/>
SetProfitTarget	2	1	5	1	<input checked="" type="checkbox"/>
StartTime	00:00				<input type="checkbox"/>
STMAType	HMA				<input type="checkbox"/>
StopLoss	7	7	7	1	<input type="checkbox"/>
STPeriod	4	4	4	1	<input type="checkbox"/>
Threshold	30	30	30	1	<input type="checkbox"/>
TickReversal	14	14	14	1	<input type="checkbox"/>
TickReversal2	14	14	14	1	<input type="checkbox"/>
TickTrend	6	6	6	1	<input type="checkbox"/>
TickTrend2	85	85	85	1	<input type="checkbox"/>
TradeStayLive	1300	1300	1300	1	<input type="checkbox"/>
Usenatype	EntryOnly				<input type="checkbox"/>
Waitforschangeintrend	True				<input type="checkbox"/>

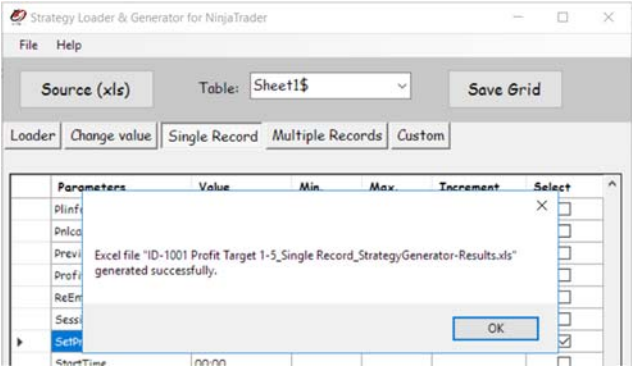
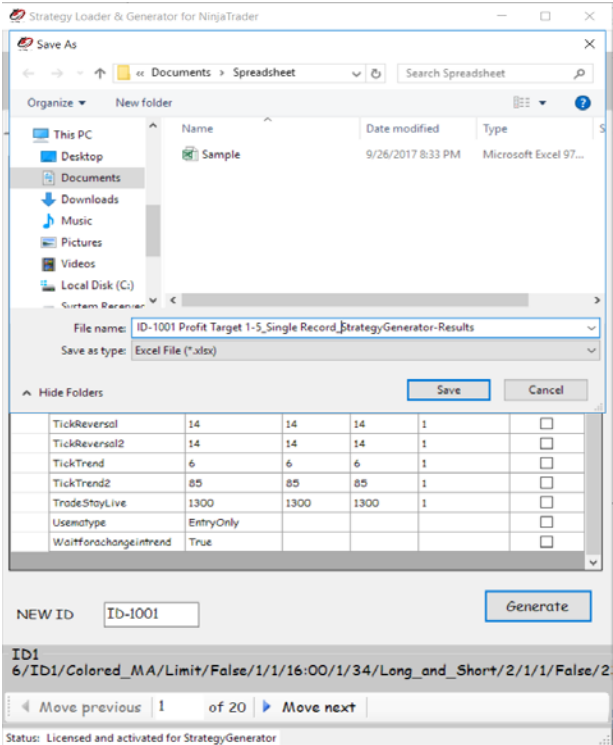
NEW IDID-1001Generate

ID16/ID1/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous1of 20Move next

Status: Licensed and activated for StrategyGenerator

- To continue – click Generate button, choose where to save – you can also rename the file, and click Save to continue.



Results:

Record – ID1(Original StrategyID in the spreadsheet on the 1st column) is now converted into 5 new records with New Unique IDs and ProfitTarget Values of 1 to 5.

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEW

Clipboard

Font

Alignment

Number

Conditional Formatting

Format as Table

Cell Styles

Styles

B1

:

fx

StrategyID

1

2

3

4

5

6

7

8

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10

11

12

13

14

15

A

B

C

D

E

F

G

Period

StrategyID

Indicator

OrderType

Aggressiv

Barslookb

CancelBarCl

5

ID-1001

Colored_MLimit

False

1

1 16

5

ID-1002

Colored_MLimit

False

1

1 16

5

ID-1003

Colored_MLimit

False

1

1 16

5

ID-1004

Colored_MLimit

False

1

1 16

5

ID-1005

Colored_MLimit

False

1

1 16

Sheet1

COUNT: 6

100%

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEW

Clipboard

Font

Alignment

Number

Conditional Formatting

Format as Table

Cell Styles

Styles

AK1

:

fx

SetProfitTarget

1

2

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4

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12

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14

15

AH

AI

AJ

AK

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AM

AN

ProfitTarg

ReEntry

Sessionte

SetProfitTarget

StartTime

STMAType

StopLo

30000

99

True

5 00:00

HMA

30000

99

True

1 00:00

HMA

30000

99

True

2 00:00

HMA

30000

99

True

3 00:00

HMA

30000

99

True

4 00:00

HMA

Sheet1

COUNT: 6

100%

2. ProfitTarget and StopLoss – 2 variables

- ProfitTarget – We change the value into Min. of 1 and Max. of 5.
- StopLoss – We change the value into Min. of 1 and Max. of 10.
- New ID – Put your ID on the box. Example: “ID(numbers)”.
- Then, put a check on the check box – Select column.

Strategy Loader & Generator for NinjaTrader

File Help

Source (xls)

Table: Sheet1\$

Save Grid

Loader

Change value

Single Record

Multiple Records

Custom

Parameters	Value	Min.	Max.	Increment	Select
Plinformation	True				<input type="checkbox"/>
Pnlcalculation	Per_Session				<input type="checkbox"/>
Previousbars	1	1	1	1	<input type="checkbox"/>
ProfitTarget	30000	30000	30000	1	<input type="checkbox"/>
ReEntry	99	99	99	1	<input type="checkbox"/>
Sessiontemplate	True				<input type="checkbox"/>
SetProfitTarget	2	1	5	1	<input checked="" type="checkbox"/>
StartTime	00:00				<input type="checkbox"/>
STMAType	HMA				<input type="checkbox"/>
StopLoss	7	1	10	1	<input checked="" type="checkbox"/>
STPeriod	4	4	4	1	<input type="checkbox"/>
Threshold	30	30	30	1	<input type="checkbox"/>
TickReversal	14	14	14	1	<input type="checkbox"/>
TickReversal2	14	14	14	1	<input type="checkbox"/>
TickTrend	6	6	6	1	<input type="checkbox"/>
TickTrend2	85	85	85	1	<input type="checkbox"/>
TradeStayLive	1300	1300	1300	1	<input type="checkbox"/>
Usenatype	EntryOnly				<input type="checkbox"/>
Waitforchangeintrend	True				<input type="checkbox"/>

NEW ID

ID1001

Generate

ID1

6/ID1/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous

1

of 20

Move next

Status: Licensed and activated for StrategyGenerator

- To continue – click Generate button, choose where to save, and click Save to continue.

Strategy Loader & Generator for NinjaTrader

Save As

Documents > Spreadsheet

Search Spreadsheet

Organize

New folder

This PC

Desktop

Documents

Downloads

Music

Pictures

Videos

Local Disk (C:)

Name

Date modified

Type

ID-1001 Profit Target 1-5_Si...

9/26/2017 9:52 PM

Microsoft Excel 97...

Sample

9/26/2017 8:33 PM

Microsoft Excel 97...

File name:

ID1001 ProfitTarget 1-5_StopLoss 1-10_Single Record_StrategyGenerator-Results

Save as type:

Excel File (*.xlsx)

Save

Cancel

TickReversal	14	14	14	1	<input type="checkbox"/>
TickReversal2	14	14	14	1	<input type="checkbox"/>
TickTrend	6	6	6	1	<input type="checkbox"/>
TickTrend2	85	85	85	1	<input type="checkbox"/>
TradeStayLive	1300	1300	1300	1	<input type="checkbox"/>
Usenatype	EntryOnly				<input type="checkbox"/>
Waitforchangeintrend	True				<input type="checkbox"/>

NEW ID

ID1001

Generate

ID1

6/ID1/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous

1

of 20

Move next

Status: Licensed and activated for StrategyGenerator

Strategy Loader & Generator for NinjaTrader

File Help

Source (xls)

Table: Sheet1\$

Save Grid

Loader

Change value

Single Record

Multiple Records

Custom

Parameters	Value	Min	Max	Increment	Select
Plinformation					<input type="checkbox"/>
Pnlcalculation					<input type="checkbox"/>
Previousbars	Excel file "ID1001 ProfitTarget 1-5_StopLoss 1-10_Single Record_StrategyGenerator-Results.xls" generated successfully.				<input type="checkbox"/>
ProfitTarget					<input type="checkbox"/>
ReEntry					<input type="checkbox"/>
Sessiontempl					<input type="checkbox"/>
SetProfitTar					<input checked="" type="checkbox"/>
StartTime	00:00				<input type="checkbox"/>

OK

Results:

ProfitTarget values of 1-5 multiply by 1-10 values of StopLoss – total generation of 50 new records with New Unique IDs.

ProfitTarget

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEWVIEW

AK1: X ✓ fx SetProfitTarget

	AH	AI	AJ	AK	AL	AM	AN	
1	ProfitTarg	ReEntry	SessionTe	SetProfitTarget	StartTime	STMAType	StopLoss	
2	30000	99	True		1 00:00	HMA	9	
3	30000	99	True		1 00:00	HMA	7	
4	30000	99	True		1 00:00	HMA	3	
5	30000	99	True		1 00:00	HMA	10	
6	30000	99	True		1 00:00	HMA	6	
7	30000	99	True		1 00:00	HMA	5	
8	30000	99	True		1 00:00	HMA	8	
9	30000	99	True		1 00:00	HMA	2	
10	30000	99	True		1 00:00	HMA	1	
11	30000	99	True		1 00:00	HMA	4	
12	30000	99	True		2 00:00	HMA	7	
13	30000	99	True		2 00:00	HMA	5	
14	30000	99	True		2 00:00	HMA	9	
15	30000	99	True		2 00:00	HMA	8	
16	30000	99	True		2 00:00	HMA	2	
17	30000	99	True		2 00:00	HMA	1	
18	30000	99	True		2 00:00	HMA	10	
19	30000	99	True		2 00:00	HMA	4	
20	30000	99	True		2 00:00	HMA	6	
21	30000	99	True		2 00:00	HMA	3	
22	30000	99	True		3 00:00	HMA	3	
23	30000	99	True		3 00:00	HMA	6	
24	30000	99	True		3 00:00	HMA	2	
25	30000	99	True		3 00:00	HMA	8	
26	30000	99	True		3 00:00	HMA	5	
27	30000	99	True		3 00:00	HMA	10	
28	30000	99	True		3 00:00	HMA	4	
29	30000	99	True		3 00:00	HMA	7	
30	30000	99	True		3 00:00	HMA	1	

< > Sheet1 + : < >

AVERAGE: 3COUNT: 51SUM: 150

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEWVIEW

AK1: X ✓ fx SetProfitTarget

	AH	AI	AJ	AK	AL	AM	AN	
29	30000	99	True		3 00:00	HMA	7	
30	30000	99	True		3 00:00	HMA	1	
31	30000	99	True		3 00:00	HMA	9	
32	30000	99	True		4 00:00	HMA	4	
33	30000	99	True		4 00:00	HMA	1	
34	30000	99	True		4 00:00	HMA	10	
35	30000	99	True		4 00:00	HMA	8	
36	30000	99	True		4 00:00	HMA	2	
37	30000	99	True		4 00:00	HMA	9	
38	30000	99	True		4 00:00	HMA	5	
39	30000	99	True		4 00:00	HMA	6	
40	30000	99	True		4 00:00	HMA	3	
41	30000	99	True		4 00:00	HMA	7	
42	30000	99	True		5 00:00	HMA	8	
43	30000	99	True		5 00:00	HMA	3	
44	30000	99	True		5 00:00	HMA	4	
45	30000	99	True		5 00:00	HMA	7	
46	30000	99	True		5 00:00	HMA	2	
47	30000	99	True		5 00:00	HMA	1	
48	30000	99	True		5 00:00	HMA	5	
49	30000	99	True		5 00:00	HMA	10	
50	30000	99	True		5 00:00	HMA	9	
51	30000	99	True		5 00:00	HMA	6	
52								
53								
54								
55								
56								
57								
58								

< > Sheet1 + : < >

AVERAGE: 3COUNT: 51SUM: 150

StopLoss

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEW

AN1: X ✓ fx StopLoss

	AK	AL	AM	AN	AO	AP	AQ
1	SetProfitTarget	StartTime	STMAType	StopLoss	STPeriod	Threshold	TickRever
2	1 00:00	HMA		1	4	30	14
3	2 00:00	HMA		1	4	30	14
4	3 00:00	HMA		1	4	30	14
5	4 00:00	HMA		1	4	30	14
6	5 00:00	HMA		1	4	30	14
7	1 00:00	HMA		2	4	30	14
8	2 00:00	HMA		2	4	30	14
9	3 00:00	HMA		2	4	30	14
10	4 00:00	HMA		2	4	30	14
11	5 00:00	HMA		2	4	30	14
12	1 00:00	HMA		3	4	30	14
13	2 00:00	HMA		3	4	30	14
14	3 00:00	HMA		3	4	30	14
15	4 00:00	HMA		3	4	30	14
16	5 00:00	HMA		3	4	30	14
17	1 00:00	HMA		4	4	30	14
18	2 00:00	HMA		4	4	30	14
19	3 00:00	HMA		4	4	30	14
20	4 00:00	HMA		4	4	30	14
21	5 00:00	HMA		4	4	30	14
22	1 00:00	HMA		5	4	30	14
23	2 00:00	HMA		5	4	30	14
24	3 00:00	HMA		5	4	30	14
25	4 00:00	HMA		5	4	30	14
26	5 00:00	HMA		5	4	30	14
27	1 00:00	HMA		6	4	30	14
28	2 00:00	HMA		6	4	30	14
29	3 00:00	HMA		6	4	30	14
30	4 00:00	HMA		6	4	30	14

Sheet1

AVERAGE: 5.5COUNT: 51SUM: 275

FILEHOMEINSERTPAGE LAYOUTFORMULASDATAREVIEW

AN26: X ✓ fx 5

	AK	AL	AM	AN	AO	AP	AQ
29	3 00:00	HMA		6	4	30	14
30	4 00:00	HMA		6	4	30	14
31	5 00:00	HMA		6	4	30	14
32	1 00:00	HMA		7	4	30	14
33	2 00:00	HMA		7	4	30	14
34	3 00:00	HMA		7	4	30	14
35	4 00:00	HMA		7	4	30	14
36	5 00:00	HMA		7	4	30	14
37	1 00:00	HMA		8	4	30	14
38	2 00:00	HMA		8	4	30	14
39	3 00:00	HMA		8	4	30	14
40	4 00:00	HMA		8	4	30	14
41	5 00:00	HMA		8	4	30	14
42	1 00:00	HMA		9	4	30	14
43	2 00:00	HMA		9	4	30	14
44	3 00:00	HMA		9	4	30	14
45	4 00:00	HMA		9	4	30	14
46	5 00:00	HMA		9	4	30	14
47	1 00:00	HMA		10	4	30	14
48	2 00:00	HMA		10	4	30	14
49	3 00:00	HMA		10	4	30	14
50	4 00:00	HMA		10	4	30	14
51	5 00:00	HMA		10	4	30	14
52							
53							
54							
55							
56							
57							
58							

Sheet1

AVERAGE: 5.5COUNT: 51SUM: 275

FILE

HOME

INSERT

PAGE LAYOUT

FORMULAS

DATA

REVIEW

B1

:

fx

StrategyID

	A	B	C	D	E	F	G
1	Period	StrategyID	Indicator_OrderTyp	Aggressiv	Barslookb	CancelBar	
2	5	ID1001	Colored_Limit	False	1	1	
3	5	ID1002	Colored_Limit	False	1	1	
4	5	ID1003	Colored_Limit	False	1	1	
5	5	ID1004	Colored_Limit	False	1	1	
6	5	ID1005	Colored_Limit	False	1	1	
7	5	ID1006	Colored_Limit	False	1	1	
8	5	ID1007	Colored_Limit	False	1	1	
9	5	ID1008	Colored_Limit	False	1	1	
10	5	ID1009	Colored_Limit	False	1	1	
11	5	ID1010	Colored_Limit	False	1	1	
12	5	ID1011	Colored_Limit	False	1	1	
13	5	ID1012	Colored_Limit	False	1	1	
14	5	ID1013	Colored_Limit	False	1	1	
15	5	ID1014	Colored_Limit	False	1	1	
16	5	ID1015	Colored_Limit	False	1	1	
17	5	ID1016	Colored_Limit	False	1	1	
18	5	ID1017	Colored_Limit	False	1	1	
19	5	ID1018	Colored_Limit	False	1	1	
20	5	ID1019	Colored_Limit	False	1	1	
21	5	ID1020	Colored_Limit	False	1	1	
22	5	ID1021	Colored_Limit	False	1	1	
23	5	ID1022	Colored_Limit	False	1	1	
24	5	ID1023	Colored_Limit	False	1	1	
25	5	ID1024	Colored_Limit	False	1	1	
26	5	ID1025	Colored_Limit	False	1	1	
27	5	ID1026	Colored_Limit	False	1	1	
28	5	ID1027	Colored_Limit	False	1	1	
29	5	ID1028	Colored_Limit	False	1	1	
30	5	ID1029	Colored_Limit	False	1	1	

Sheet1

READY

COUNT: 51

</

Tab. Multiple Records – Multiple new strategies

Creates as a new output file spreadsheet. Original file is untouched. Generate multiple values for a single strategy.

Takes the first record and uses those values and creates multiple new strategies based on changes to new values.

Example:

- StopLoss – We change the value into Min. of 1 and Max. of 15.
- New ID – Put your ID on the box.
- Then, put a check on the check box – Select column.

Strategy Loader & Generator for NinjaTrader

File

Help

Source (xls)

Table: Sheet1\$

Save Grid

Loader

Change value

Single Record

Multiple Records

Custom

Parameters	Value	Min.	Max.	Increment	Select
PnInformation	True				<input type="checkbox"/>
PnCalculation	Per_Session				<input type="checkbox"/>
Previousbars	1	1	1	1	<input type="checkbox"/>
ProfitTarget	30000	30000	30000	1	<input type="checkbox"/>
ReEntry	99	99	99	1	<input type="checkbox"/>
Sessiontemplate	True				<input type="checkbox"/>
SetProfitTarget	2	2	2	1	<input type="checkbox"/>
StartTime	00:00				<input type="checkbox"/>
STMAType	HMA				<input type="checkbox"/>
StopLoss	7	1	15	1	<input checked="" type="checkbox"/>
STPeriod	4	4	4	1	<input type="checkbox"/>
Threshold	30	30	30	1	<input type="checkbox"/>
TickReversal	14	14	14	1	<input type="checkbox"/>
TickReversal2	14	14	14	1	<input type="checkbox"/>
TickTrend	6	6	6	1	<input type="checkbox"/>
TickTrend2	85	85	85	1	<input type="checkbox"/>
TradeStayLive	1300	1300	1300	1	<input type="checkbox"/>
Usamatype	EntryOnly				<input type="checkbox"/>
Waitforchangeintrend	True				<input type="checkbox"/>

NEW ID

ID1001

Generate

ID1

6/ID1/Colored_MA/Limit/False/1/1/16:00/1/34/Long_and_Short/2/1/1/False/2

Move previous

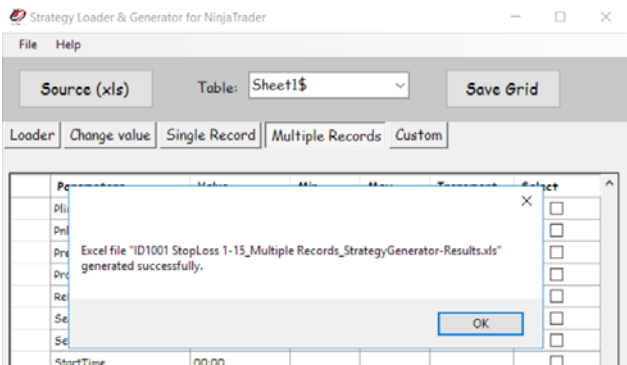
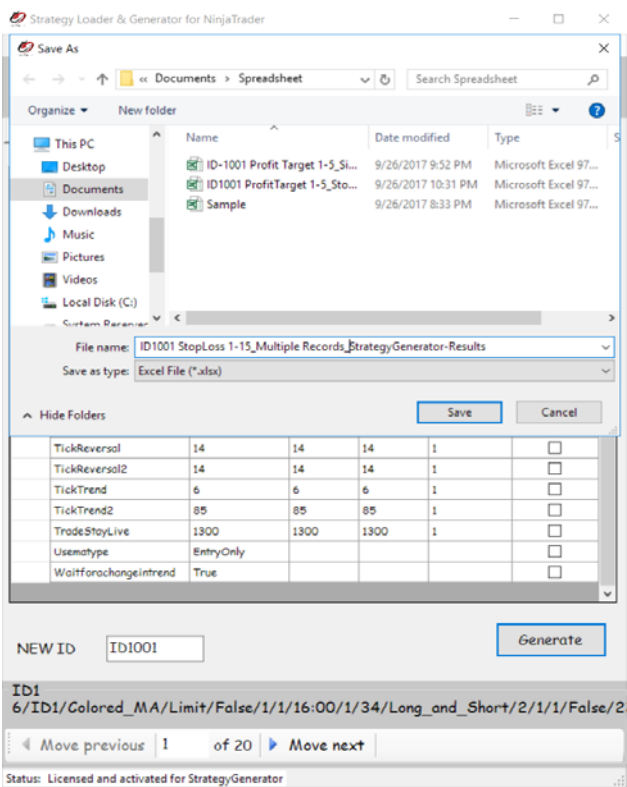
1

of 20

Move next

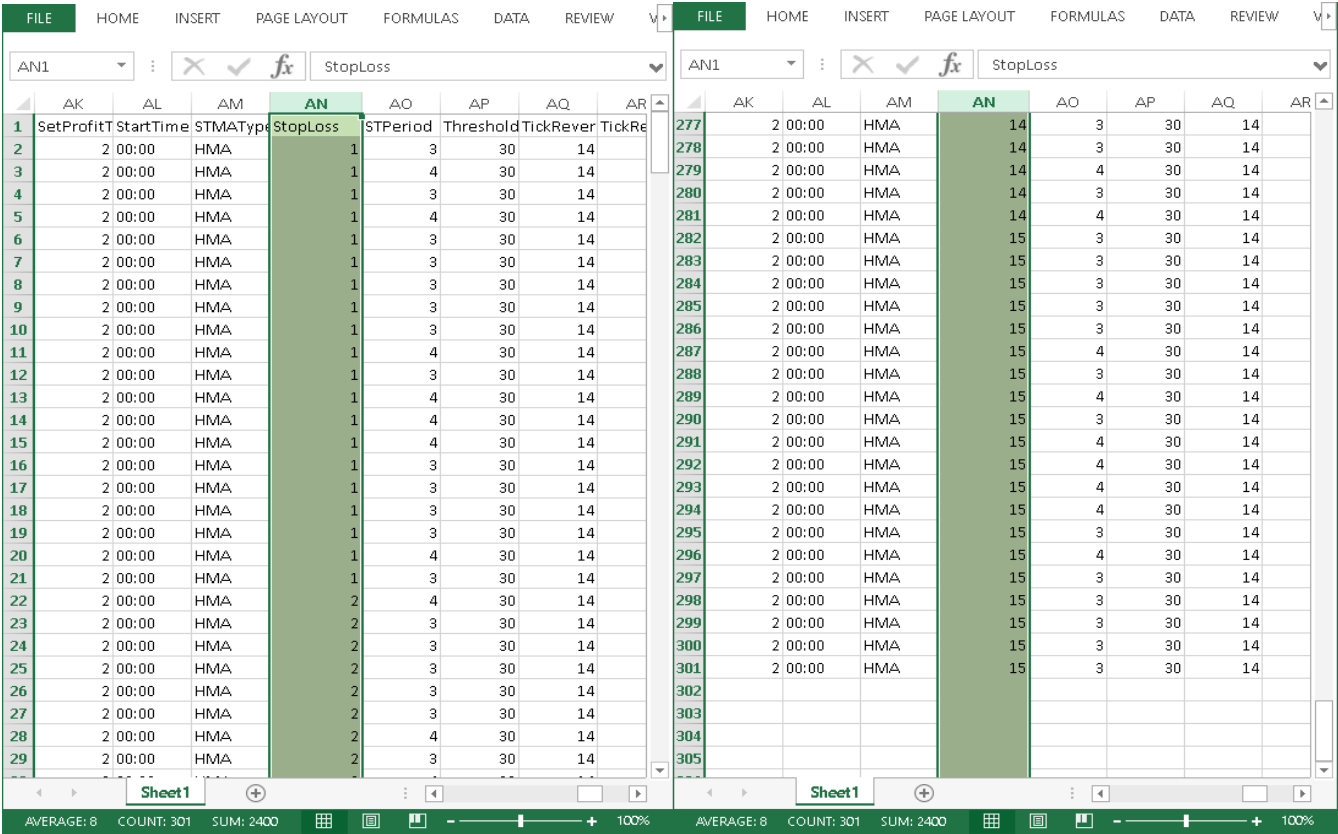
Status: Licensed and activated for StrategyGenerator

- To continue – click Generate button, choose where to save, and click Save to continue.



Results: Based on 20 original records and generating 15 new strategies per record - total generation of 300 records with New Unique IDs.

StopLoss



	A	B	C	D	E	F	G	H
1	Period	StrategyID	_Indicator_	_OrderType_	_Aggressiveness_	_BarsLookback_	_CancelBar_	_Close_
2	5	ID1001	Colored_NLimit	False	1	1	16:00	
3	5	ID1002	Colored_NLimit	False	1	1	16:00	
4	5	ID1003	Colored_NLimit	False	1	1	16:00	
5	5	ID1004	Colored_NLimit	False	1	1	16:00	
6	5	ID1005	Colored_NLimit	False	1	1	16:00	
7	5	ID1006	Colored_NLimit	False	1	1	16:00	
8	5	ID1007	Colored_NLimit	False	1	1	16:00	
9	5	ID1008	Colored_NLimit	False	1	1	16:00	
10	5	ID1009	Colored_NLimit	False	1	1	16:00	
11	5	ID1010	Colored_NLimit	False	1	1	16:00	
12	5	ID1011	Colored_NLimit	False	1	1	16:00	
13	5	ID1012	Colored_NLimit	False	1	1	16:00	
14	5	ID1013	Colored_NLimit	False	1	1	16:00	
15	5	ID1014	Colored_NLimit	False	1	1	16:00	
16	5	ID1015	Colored_NLimit	False	1	1	16:00	
17	5	ID1016	Colored_NLimit	False	1	1	16:00	
18	5	ID1017	Colored_NLimit	False	1	1	16:00	
19	5	ID1018	Colored_NLimit	False	1	1	16:00	
20	5	ID1019	Colored_NLimit	False	1	1	16:00	
21	5	ID1020	Colored_NLimit	False	1	1	16:00	
22	5	ID1021	Colored_NLimit	False	1	1	16:00	
23	5	ID1022	Colored_NLimit	False	1	1	16:00	
24	5	ID1023	Colored_NLimit	False	1	1	16:00	
25	5	ID1024	Colored_NLimit	False	1	1	16:00	
26	5	ID1025	Colored_NLimit	False	1	1	16:00	
27	5	ID1026	Colored_NLimit	False	1	1	16:00	
28	5	ID1027	Colored_NLimit	False	1	1	16:00	
29	5	ID1028	Colored_NLimit	False	1	1	16:00	

	A	B	C	D	E	F	G	H
275	5	ID1274	Colored_NLimit	False	1	1	16:00	
276	5	ID1275	Colored_NLimit	False	1	1	16:00	
277	5	ID1276	Colored_NLimit	False	1	1	16:00	
278	5	ID1277	Colored_NLimit	False	1	1	16:00	
279	5	ID1278	Colored_NLimit	False	1	1	16:00	
280	5	ID1279	Colored_NLimit	False	1	1	16:00	
281	5	ID1280	Colored_NLimit	False	1	1	16:00	
282	5	ID1281	Colored_NLimit	False	1	1	16:00	
283	5	ID1282	Colored_NLimit	False	1	1	16:00	
284	5	ID1283	Colored_NLimit	False	1	1	16:00	
285	5	ID1284	Colored_NLimit	False	1	1	16:00	
286	5	ID1285	Colored_NLimit	False	1	1	16:00	
287	5	ID1286	Colored_NLimit	False	1	1	16:00	
288	5	ID1287	Colored_NLimit	False	1	1	16:00	
289	5	ID1288	Colored_NLimit	False	1	1	16:00	
290	5	ID1289	Colored_NLimit	False	1	1	16:00	
291	5	ID1290	Colored_NLimit	False	1	1	16:00	
292	5	ID1291	Colored_NLimit	False	1	1	16:00	
293	5	ID1292	Colored_NLimit	False	1	1	16:00	
294	5	ID1293	Colored_NLimit	False	1	1	16:00	
295	5	ID1294	Colored_NLimit	False	1	1	16:00	
296	5	ID1295	Colored_NLimit	False	1	1	16:00	
297	5	ID1296	Colored_NLimit	False	1	1	16:00	
298	5	ID1297	Colored_NLimit	False	1	1	16:00	
299	5	ID1298	Colored_NLimit	False	1	1	16:00	
300	5	ID1299	Colored_NLimit	False	1	1	16:00	
301	5	ID1300	Colored_NLimit	False	1	1	16:00	
302								
303								

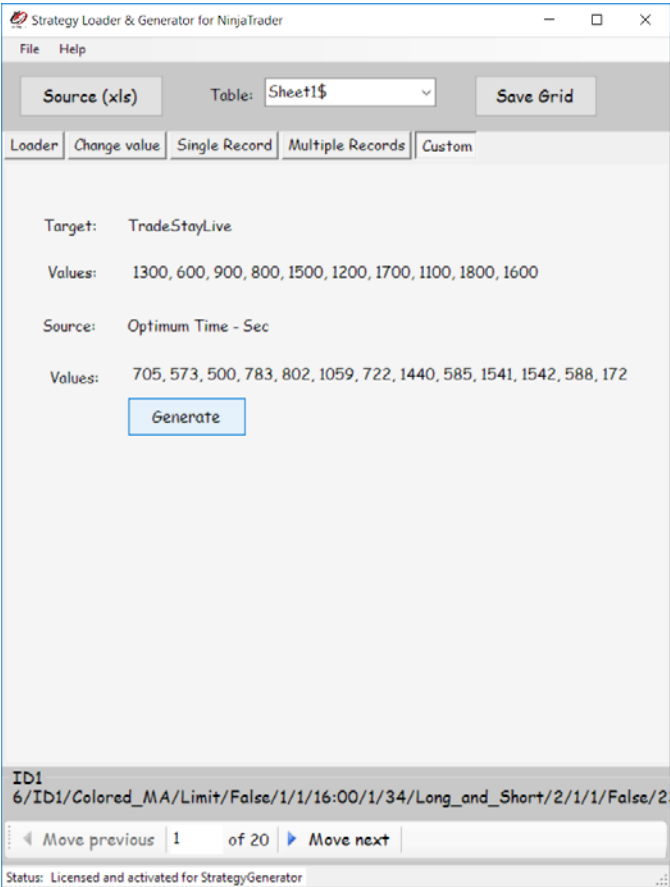
Original file is untouched. New output file is created.



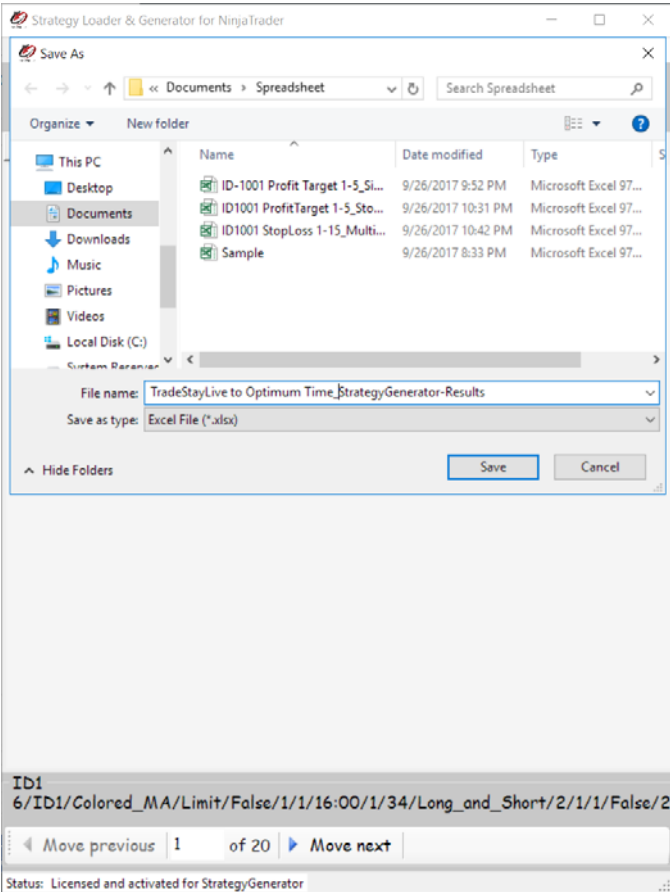
Take the value in Optimal Time in trade and insert it into Trade Stay Alive.

Ability to do all the records.

- Click Generate button...



- Choose where to save, and click Save to continue.





Ninja Strategy Tools

Strategy Loader & Generator
For NinjaTrader

Strategy Loader & Generator for NinjaTrader

File

Help

Source (xls)

Table: Sheet1\$

Save Grid

Loader

Change value

Single Record

Multiple Records

Custom

Target:

Values: Excel file "TradeStayLive to Optimum Time_StrategyGenerator-Results.xls" generated successfully.

Source:

Values: 705, 573, 500, 783, 802, 1059, 722, 1440, 588, 1541, 1542, 588, 172

OK

Generate

Results:

Optimal Time in trade values is inserted into Trade Stay Alive.

FILE

HOME

INSERT

PAGE LAYOUT

FORMULAS

DATA

REVIEW

VIEW

Team

Cut

Copy

Paste

Format Painter

Clipboard

Calibri

11

A

A

B

I

U

Font

Wrap Text

Merge & Center

Alignment

General

\$

%

Number

Conditional Formatting

Format as Table

Cell Styles

Insert

Delete

Format

Cells

AutoSum

Fill

Clear

Sort & Filter

Find & Select

Editing

V1

</