

Austin Tribe Series

Project One



Project One

DRAFT

Declaration of Goal

Develop, back-test and implement a mechanical trend following system for a diverse portfolio of highly liquid futures markets.

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Tools, Resources and Steps

TOOLS AND RESOURCES

- **Market Data**
 - Commodity Systems Inc. (CSI) Market Data

- **Hardware**
 - HP Intel Core i7-3770 3.40GHz
 - 10.0 GB RAM, 64-bit
 - Windows 7

- **Software Application**
 - Trading Blox Builder Version
 - Various pre-packaged trend following systems
 - Build, backtest and generate orders

- **Programming Support**
 - Trading Blox Programming Support

- **Trading Platform**
 - Interactive Brokers

- **Trade Log and Journal**
 - Excel based

SYSTEM DEVELOPMENT STEPS

- **Step 1: Trading Goals**

- **Step 2: Market Selection**

- **Step 3: System Research and Evaluation**

- **Step 4: System Selection & Preparation**

- **Step 5: System Creation, Backtesting and Improvement**

- **Step 6: Live Trading**

- **Step 7: Ongoing Research and Improvement**

