

# Quick Start Olf's Trading Journal

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A short comment at the beginning: This documentation is rather short due to my spare time ... therefore I would be glad about any contribution to this documentation.

Also if you find a bug or if you have ideas for new features: Just write me a mail:

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## 1 Disclaimer

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In short:

Check the source, check the results, proofread the manual. It all might be wrong and I give you no warranty!

## 2 Installation

For running the program you need perl and some modules from the cpan. If you are running linux, perl is contained in your distribution. A Windows-version is available at <http://www.activestate.com>.

If the software is installed, you have to get the following modules from CPAN ([www.cpan.org](http://www.cpan.org)):

- Tk
- Tk::TableMatrix
- Tk::ToolBar
- XML::Simple
- Tk::PNG

Under Linux you can install them using the cpan-shell:

```
> perl -MCPAN -eshell
cpan> install Tk
cpan> install Tk::TableMatrix
cpan> install Tk::ToolBar
cpan> install XML::Simple
cpan> install Tk::PNG
```

Under Windows you have to use the following commands:

Please note that Tk-TableMatrix is not running with ActivePerl Version 810. If you have this version installed and the program is not running please install version 809 and try it again.

```
> ppm
ppm> install Win32-API
ppm> install Tk
ppm> install Tk-TableMatrix
ppm> install Tk-ToolBar
ppm> rep add http://theoryx5.uwinnipeg.ca/ppms/
ppm> install XML-Simple
ppm> install Storable
```

I was not able to install the module Tk::PNG under Windows; so you'll have to use e.g. gif-graphics.

Now you should be able to start the program by the command

```
> perl otj.pl
```

### 3 Basic operations on your portfolio

In this manual we'll go step by step through the possibilities of this program. It might be a good idea if you just follow the instructions and do the described operations on your own computer.

By default the Program starts with the trades in in the file `data.xml`. You might want to open your own portfolio so just choose *Portfolio, New* from the menu. Go to a directory for which you have write permissions and name the new portfolio `test.xml`.

Now your portfolio is empty.

If you want to open this portfolio later on you can either use the menu *Portfolio, Open*, Toolbar or you start the program with the filename as parameter:



```
> perl otj.pl test.xml
```

The first thing we want to do is to synchronize the new portfolio with the the file `example.csv` that is contained in the `otj-distribution`. You can use the Toolbar or the menu: *Portfolio, Synchronize, CSV-File*



Please note that the trades contained in this file are not imported but synchronized. This means if you add some more trades to this file and import it again, then the old files are not imported again. This is useful if you update the csv-file periodically and use `otj` only for the analysis of your trades.

If you want to create your own csv file please take a look at the comments contained in `example.csv`.

The fields of the file have to be:

- Id: A unique id for every trade
- Code: The ISIN, WKN, symbol or name of the stock
- Nb: The number of shares bought or sold
- Type: 'short' for a short trade, 'long' for a long trade
- Opendate: The date you opened the position
- Openvalue: The price when the position was opened
- Closedate: The date you closed the position
- Closevalue: The price when the position was closed
- Fee: The fees you payed
- Text: A comment for your personal use.

The dates should be specified as `YYYY-MM-DD_hh:mm:ss`.

You find also the file `report_otj.ash` in the distribution. Using this file you can generate a csv-file with Geniustrader. This file can then be imported in `otj`.

After adding the csv-file the portfolio contains a lot of trades. If you want to go just the other way around an export the trades to Excel or an other program that is not able to read XML-files, you can use *Portfolio, Export, CSV-File* from the menu.

With the button at the right you can sync you portfolio with the program DepotXML – an online training depot – that can be found at my homepage (<http://www.olfsworld.de>).



## 4 Working with the portfolio

After having imported all this stuff we want to have a look at the trades and create a new Trade. First select one trade and click on the Notebook-register *Details*.

You find a file called *shares* in the main directory of the distribution. This file defines the names of the symbols used. If you add your own shares here, the program will display their names.

Here you see the data and some comments about this trade. As a little exercise let's create a new trade. For this click on the new-icon in the toolbar.

All fields at the left are empty and we can fill in some reasonable values. After having filled the fields you have to press the Save-Button in the toolbar to save your changes.



WKN	Type	Nb	OpenDate	OpenPrice	CloseDate	ClosePrice	Fee	WinLoss
GDAXI	short	2	2004-03-17	3029.2600	2004-04-05	4548.8000	15.76	-5.96
GDAXI	long	2	2003-10-30	3620.0000	2004-03-17	3029.2600	14.9	-5.55
GDAXI	short	2	2003-10-07	3407.7200	2003-10-30	3220.0000	14.06	-6.30
GDAXI	long	3	2003-04-14	2741.8600	2003-10-07	3407.7200	18.84	-24.07
GDAXI	short	3	2003-01-08	3101.1700	2003-04-14	2741.8600	17.52	+11.40
GDAXI	long	3	2002-11-20	3210.2200	2003-01-08	3101.1700	18.93	-3.59
GDAXI	short	2	2002-05-07	4876.3500	2002-11-20	3210.2200	16.17	+33.59
GDAXI	long	1	2002-03-18	5399.1500	2002-05-07	4876.3500	10.28	-9.63
GDAXI	short	2	2002-02-11	4945.2400	2002-03-18	5399.1500	20.49	-11.64
GDAXI	long	2	2001-11-14	4950.7400	2002-02-11	4945.2400	19.59	-2.33
GDAXI	short	1	2001-08-27	5848.1300	2001-11-14	4950.7400	10.8	+15.16
GDAXI	long	1	2001-05-09	6107.3300	2001-08-27	5848.1300	11.96	-4.44
GDAXI	short	1	2001-02-28	6221.7000	2001-05-09	6107.3300	12.33	-1.64
GDAXI	long	1	2001-02-02	6709.9000	2001-02-28	6221.7000	12.93	-7.47
GDAXI	short	1	2000-11-29	6609.7600	2001-02-02	6709.9000	13.32	-1.72
GDAXI	long	1	2000-11-21	6594.8900	2000-11-29	6609.7600	13.2	-0.03
GDAXI	short	1	2000-09-22	6677.9300	2000-11-21	6594.8900	13.27	+1.04

Figure 1: First Screen: Overview

WKN: GDAXI  
 Type: long  
 Number: 3  
 Open Date: 2003-04-14  
 Open Price: 2741.8600  
 Close Date: 2003-10-07  
 Close Price: 3407.7200  
 Fee: 18.84

**Great Trade**

Comments  
 This is some blinfest, that you shouldn't read. Why are you continue reading? There is nothing that would make sense in this text. This is some blinfest, that you shouldn't read. Why are you continue reading? There is nothing that would make sense in this text.  
 How to show you that you can include images:

Render Trade  
 Comments  
 This is some blinfest, that you shouldn't read. Why are you continue reading? There is nothing that would make sense in this text. This is some blinfest, that you shouldn't read. Why are you continue reading? There is nothing that would make sense in this text.  
 How to show you that you can include images:  
 -img \$here-2004-02-09-716460.png

Figure 2: Second Screen: Details

In the text-field at the bottom you can write comments on that trade. These are rendered in the upper window if you use the “Render”-button.

At the moment there are only three tags, that you can use:

=head1 Great Trade

makes a strong heading.

=head2 Comments

makes a not that strong heading.

=img chart-2004-02-09-716460.png

includes an image in your text.

After having added some text for our new trade you save the changes and use the *Render Text-Button* in the toolbar to update the upper view.

A special thing is the last field at the left side besides the button *ADD*. If you fill in “Good Trade” and press the button, this trade is marked as “Good Trade”.

*Note: Due to a bug it might be that you have to change to the table and then go back to Details to see the mark.*

If you now choose an other trade and go the the Details-page the category Good Trade can be marked. We will introduce a second category “Bad Trade” and mark some trades as good and some others as bad.



## 5 Analysis of the trades

O.k. the thirs screen isn't that useful at the moment. :- ) .

The main problem is that for most of the work to be done here needs not only the price at the open and the close but also at every date between. . . maybe I'll add support for this by defining an interface to Geniustrader.

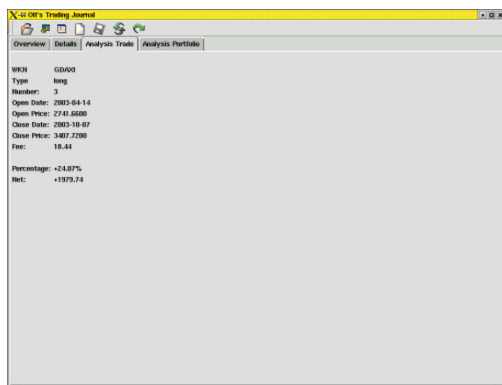


Figure 3: Third Screen: Trade Analysis

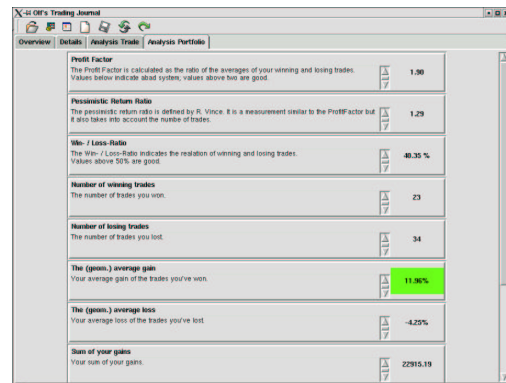


Figure 4: Fourth Screen: Portfolio Analysis

## 6 Portfolio Analysis

After having worked a bit with the trades we move to the last screen. This is maybe the most interesting screen. You see different Factors that help you evaluating your portfolio.

When you imported the sample data you'll see that this is not a good system. The ProfitFactor is far too low, the WinLossRatio is below 30%. It seems that it is not a good idea to trade this simple trendfollowings system. . .

We can now have a more detailed view on the trades by using the implemented filters. First we select in the Toolbar the filter Long Trades only. You'll notice that the long trades are not that bad as the short ones.

You can also select those trades you've marked as good or bad. Notice that this filter might be useful to distinguish different methods you are using for trading.

## 7 Configuration

After having played around a bit with the program you might want to change some things. If you are a commandline-unix-hacker-geek you can continue with the section about the configuration file; otherwise read some lines about the options you find in the menu *Configuration*.

In the general configuration you can change some basic options. German users might want to select `otj.lang.de` as language file so that the interface is german. Other options are: The Base-directory, this is where the program is looking for the data.xml-file; the shares-file which defined the symbols and the corresponding names and the filter-file defining the filters.

Press save to save the configuration and Cancel to discard the results.

The next point is the configuration of the filters. This interface is still in development so that you can only use the advanced option. But this is also quite simple.

Just select e.g. the item *Trades before 1998-06-01* on the left side and the *Advanced-Notetab* at the right. Now change the name of this filter in the upper part to *Trades before 2002-01-01* and press the *New-Button*.

If you now select the new filter and the old one you'll see that they are identical. This makes no sense and therefore we will change the date in the text-window also to 2002-01-01. Then we press *Set* and *Save* and *Close* this window. You can now select the new filter and have a look at the results.

Last thing you can configure is the analysis of the portfolio. If you select this menu there are three different tabs:

In the *Colors*-tab you can define names for colors you want to use. Just select a color at the left, press *Set* at the right save your result the color in the portfolio-analysis will change.

You can also define new colors, delete some of them, etc.

The *Grading*-tab offers you the possibility to change the grading for the different modules. If you select e.g. the *WinRatio* in the left and the color *verygood* in the middle you can define that all trades with a WinRatio from 60 to 100% are very good. Press *Set* to save the new settings in memory and *Save* to save them to the file. If you now change the settings for *good* so that it reaches from 60 to 60 all trades with a WinRatio above 60% will be considered "very good".

Last but not least you can use the third tab to change the order of the displayed modules and you can determine which modules should be displayed.

### 7.1 The configuration file

This screen can completely be configured by using a configuration file. The configuration-file is `~/otj/config` under linux or a file named `config` in a subdirectory `.otj` in your HOME-directory (set it in `autoexec.bat`; default is C:) under Windows.

The key and the value have to be separated by a space. Below you can see the default

```
# Language is not defined by default
LANG /home/user/.otj/otj.lang.de
```

```

Data::Basedir          .
SharesFile             ./shares

# Background color if not set
#PFAnalysis::Color::neutral

PFAnalysis::Color::good      #dcffc8
PFAnalysis::Color::verygood  #6dff1e
PFAnalysis::Color::bad       #ffdcc8
PFAnalysis::Color::verybad   #ff6d1e

PFAnalysis::Display      ProfitFactor | PRR | WinRatio | NbGains | NbLosses | AvgGain | \
                          AvgLoss | SumGain | SumLoss | CumGain | CumLoss

PFAnalysis::NbLosses::Coloring      verygood:0~1
PFAnalysis::AvgLoss::Coloring        verygood:-1~0;good:~-1;neutral:-8~-4; \
                                      bad:-15~-8;verygood:-99999~-15
PFAnalysis::AvgGain::Coloring        verybad:0~0.5;bad:0.5~1;neutral:1~5; \
                                      good:5~10;verygood:10~99999
PFAnalysis::CumLoss::Coloring        verygood:0~1
PFAnalysis::CumGain::Coloring        verybad:0~1
PFAnalysis::ProfitFactor::Coloring   verybad:0~0.5;bad:0.5~1;neutral:1~2; \
                                      good:2~3;verygood:3~99999
PFAnalysis::PRR::Coloring            verybad:0~0.5;bad:0.5~1;neutral:1~2; \
                                      good:2~3;verygood:3~99999
PFAnalysis::NbGains::Coloring        verybad:0~1
PFAnalysis::WinRatio::Coloring       verybad:0~25;bad:25~40;neutral:40~60; \
                                      good:60~75;verygood:75~100

```

The lines ending with \ have to be one line in the original file!

The first option can be used to define a new language-file for localization.

The next two options set the location of the data-files and the file containing symbols and names of the shares.

The next block defines the colors for the different attributes. You can change them if you don't like the settings.

The next line defines the factors displayed and their order. If you would like e.g. only view the sum of losses, the sum of gains and the profitfactor write the following line in your config-file:

```
PFAnalysis::Display      SumGain | SumLoss | ProfitFactor
```

The rest of the settings defines the values that are good or bad for the factors. If you e.g. think that a WinRatio of 40% is still good for your system you might add the following line to your file:

```
PFAnalysis::WinRatio::Coloring      verybad:0~20;bad:20~30;neutral:30~40; \
                                      good:40~75;verygood:75~100
```

## **8 Famous last words**

- Happy trading!
- Have fun!
- Give me some feedback!