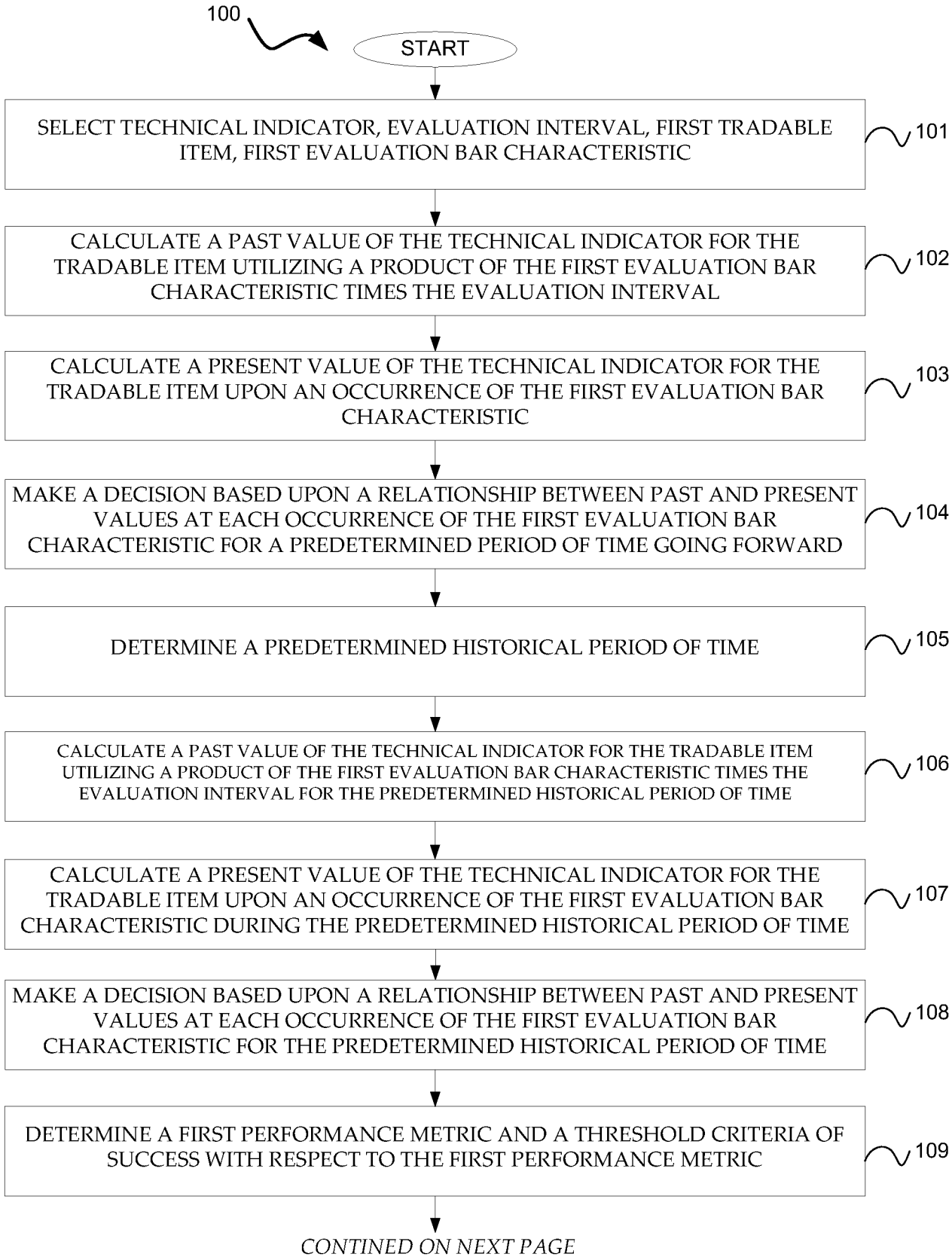


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FIG. 1A

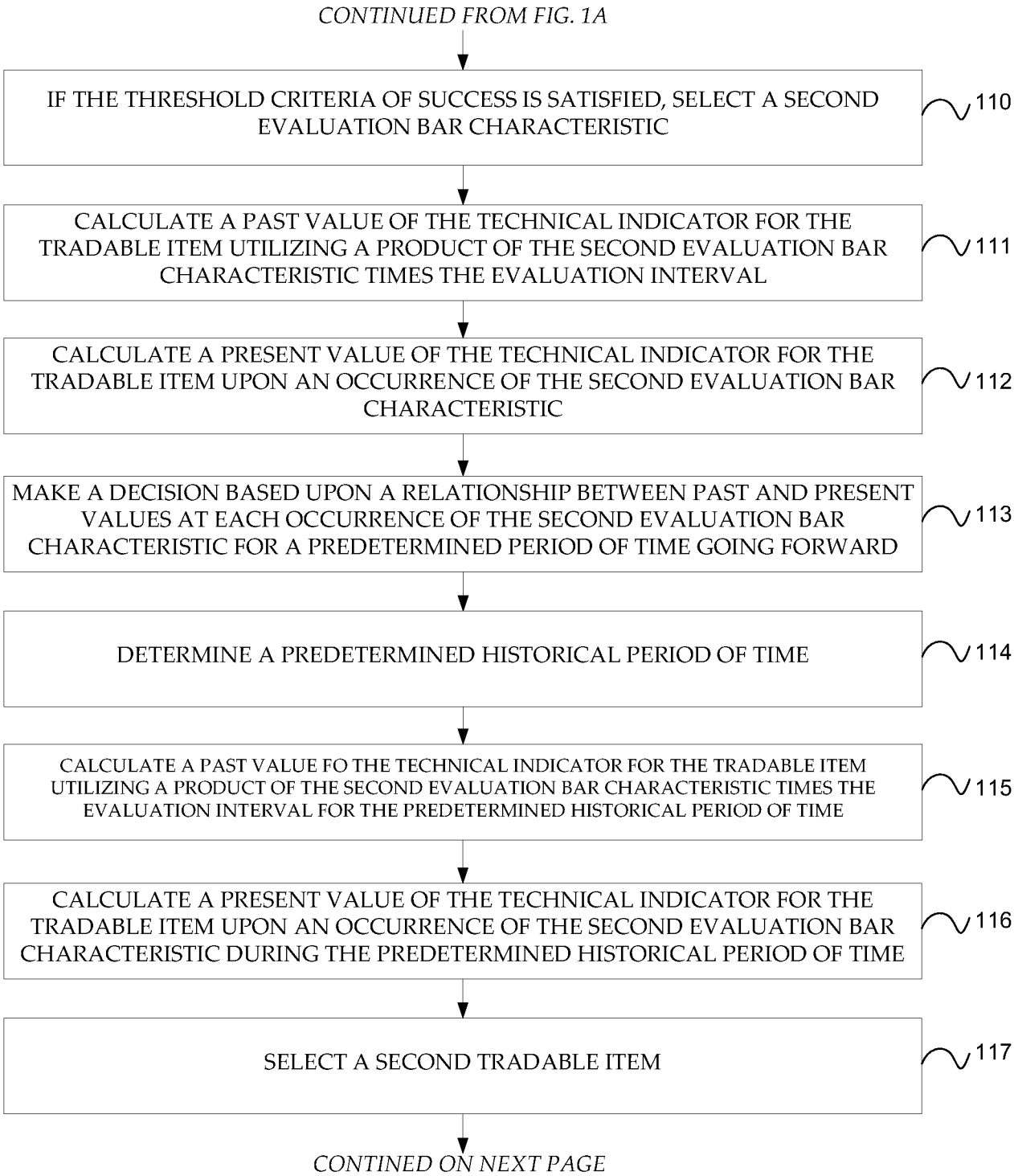

CONTINUED FROM FIG. 1A
IF THE THRESHOLD CRITERIA OF SUCCESS IS SATISFIED, SELECT A SECOND EVALUATION BAR CHARACTERISTIC
110
CALCULATE A PAST VALUE OF THE TECHNICAL INDICATOR FOR THE TRADABLE ITEM UTILIZING A PRODUCT OF THE SECOND EVALUATION BAR CHARACTERISTIC TIMES THE EVALUATION INTERVAL
111
CALCULATE A PRESENT VALUE OF THE TECHNICAL INDICATOR FOR THE TRADABLE ITEM UPON AN OCCURRENCE OF THE SECOND EVALUATION BAR CHARACTERISTIC
112
MAKE A DECISION BASED UPON A RELATIONSHIP BETWEEN PAST AND PRESENT VALUES AT EACH OCCURRENCE OF THE SECOND EVALUATION BAR CHARACTERISTIC FOR A PREDETERMINED PERIOD OF TIME GOING FORWARD
113
DETERMINE A PREDETERMINED HISTORICAL PERIOD OF TIME
114
CALCULATE A PAST VALUE FO THE TECHNICAL INDICATOR FOR THE TRADABLE ITEM UTILIZING A PRODUCT OF THE SECOND EVALUATION BAR CHARACTERISTIC TIMES THE EVALUATION INTERVAL FOR THE PREDETERMINED HISTORICAL PERIOD OF TIME
115
CALCULATE A PRESENT VALUE OF THE TECHNICAL INDICATOR FOR THE TRADABLE ITEM UPON AN OCCURRENCE OF THE SECOND EVALUATION BAR CHARACTERISTIC DURING THE PREDETERMINED HISTORICAL PERIOD OF TIME
116
SELECT A SECOND TRADABLE ITEM
117
CONTINED ON NEXT PAGE

FIG. 1B

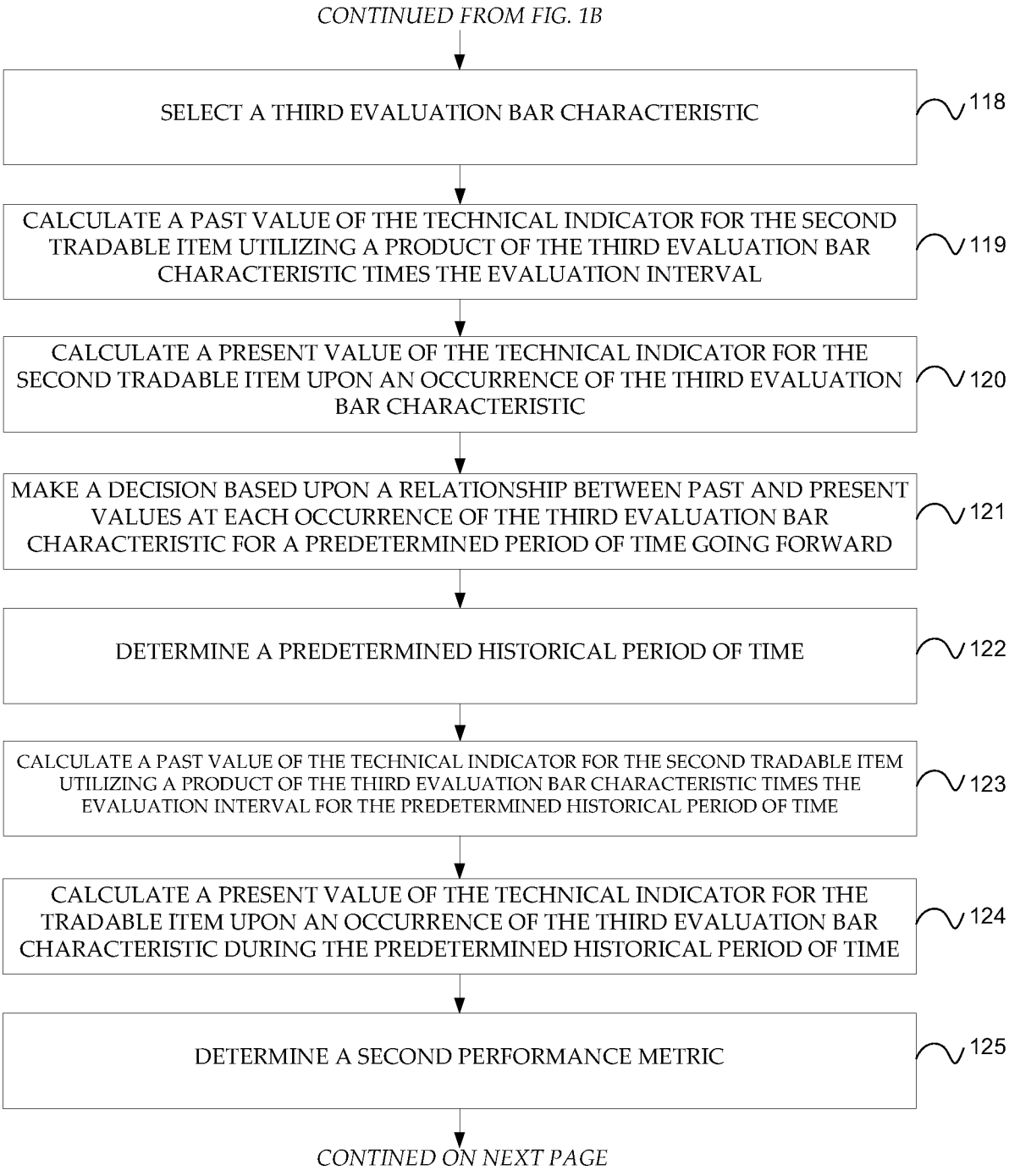

CONTINUED FROM FIG. 1B
SELECT A THIRD EVALUATION BAR CHARACTERISTIC
118
CALCULATE A PAST VALUE OF THE TECHNICAL INDICATOR FOR THE SECOND TRADABLE ITEM UTILIZING A PRODUCT OF THE THIRD EVALUATION BAR CHARACTERISTIC TIMES THE EVALUATION INTERVAL
119
CALCULATE A PRESENT VALUE OF THE TECHNICAL INDICATOR FOR THE SECOND TRADABLE ITEM UPON AN OCCURRENCE OF THE THIRD EVALUATION BAR CHARACTERISTIC
120
MAKE A DECISION BASED UPON A RELATIONSHIP BETWEEN PAST AND PRESENT VALUES AT EACH OCCURRENCE OF THE THIRD EVALUATION BAR CHARACTERISTIC FOR A PREDETERMINED PERIOD OF TIME GOING FORWARD
121
DETERMINE A PREDETERMINED HISTORICAL PERIOD OF TIME
122
CALCULATE A PAST VALUE OF THE TECHNICAL INDICATOR FOR THE SECOND TRADABLE ITEM UTILIZING A PRODUCT OF THE THIRD EVALUATION BAR CHARACTERISTIC TIMES THE EVALUATION INTERVAL FOR THE PREDETERMINED HISTORICAL PERIOD OF TIME
123
CALCULATE A PRESENT VALUE OF THE TECHNICAL INDICATOR FOR THE TRADABLE ITEM UPON AN OCCURRENCE OF THE THIRD EVALUATION BAR CHARACTERISTIC DURING THE PREDETERMINED HISTORICAL PERIOD OF TIME
124
DETERMINE A SECOND PERFORMANCE METRIC
125
CONTINED ON NEXT PAGE

FIG. 1C

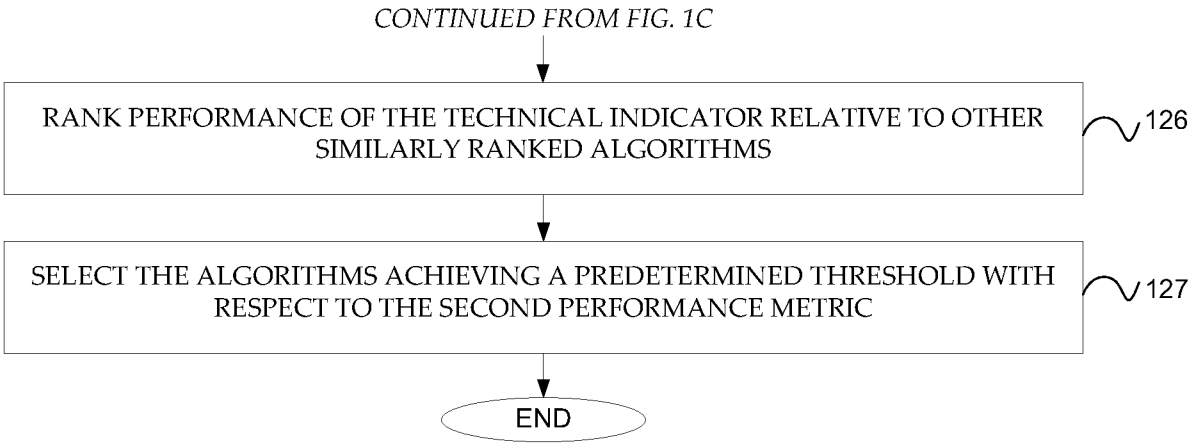

CONTINUED FROM FIG. 1C
RANK PERFORMANCE OF THE TECHNICAL INDICATOR RELATIVE TO OTHER SIMILARLY RANKED ALGORITHMS
126
SELECT THE ALGORITHMS ACHIEVING A PREDETERMINED THRESHOLD WITH RESPECT TO THE SECOND PERFORMANCE METRIC
127
END

FIG. 1D

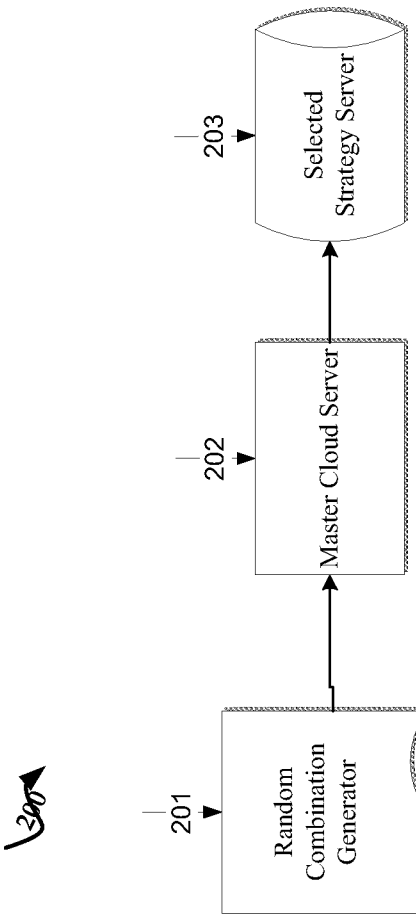

300
201
Random Combination Generator
202
Master Cloud Server
203
Selected Strategy Server

FIG. 2

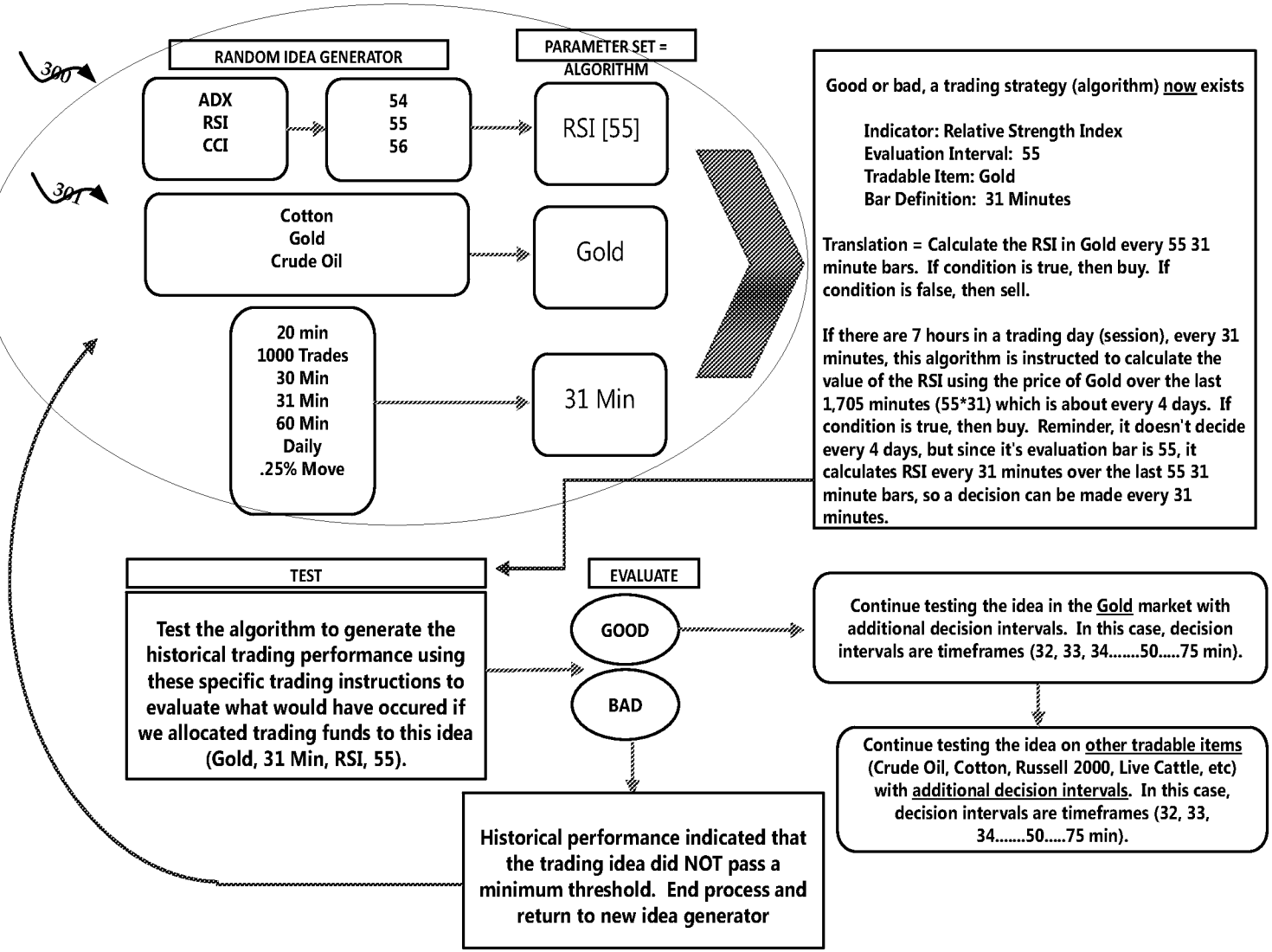

300
RANDOM IDEA GENERATOR
PARAMETER SET = ALGORITHM
ADX
RSI
CCI
54
55
56
RSI [55]
301
Cotton
Gold
Crude Oil
Gold
20 min
1000 Trades
30 Min
31 Min
60 Min
Daily
.25% Move
31 Min
Good or bad, a trading strategy (algorithm) now exists
Indicator: Relative Strength Index
Evaluation Interval: 55
Tradable Item: Gold
Bar Definition: 31 Minutes
Translation = Calculate the RSI in Gold every 55 31 minute bars. If condition is true, then buy. If condition is false, then sell.
If there are 7 hours in a trading day (session), every 31 minutes, this algorithm is instructed to calculate the value of the RSI using the price of Gold over the last 1,705 minutes (55*31) which is about every 4 days. If condition is true, then buy. Reminder, it doesn't decide every 4 days, but since it's evaluation bar is 55, it calculates RSI every 31 minutes over the last 55 31 minute bars, so a decision can be made every 31 minutes.
TEST
Test the algorithm to generate the historical trading performance using these specific trading instructions to evaluate what would have occured if we allocated trading funds to this idea (Gold, 31 Min, RSI, 55).
EVALUATE
GOOD
BAD
Continue testing the idea in the Gold market with additional decision intervals. In this case, decision intervals are timeframes (32, 33, 34.....50.....75 min).
Continue testing the idea on other tradable items (Crude Oil, Cotton, Russell 2000, Live Cattle, etc) with additional decision intervals. In this case, decision intervals are timeframes (32, 33, 34.....50.....75 min).
Historical performance indicated that the trading idea did NOT pass a minimum threshold. End process and return to new idea generator

FIG. 3

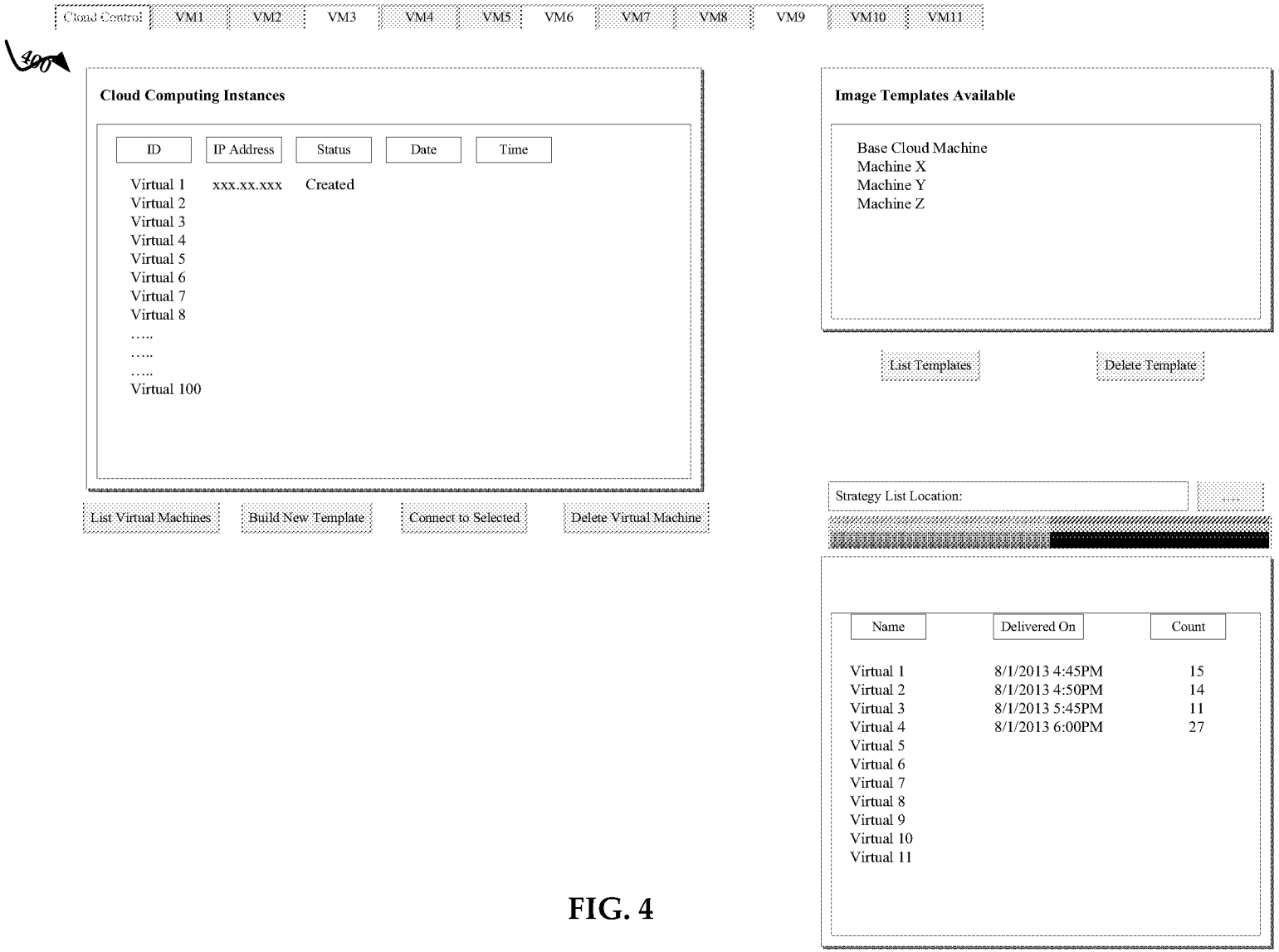

Cloud Control
VM1
VM2
VM3
VM4
VM5
VM6
VM7
VM8
VM9
VM10
VM11
400
Cloud Computing Instances
ID
IP Address
Status
Date
Time
Virtual 1
xxx.xx.xxx
Created
Virtual 2
Virtual 3
Virtual 4
Virtual 5
Virtual 6
Virtual 7
Virtual 8
…..
…..
…..
Virtual 100
List Virtual Machines
Build New Template
Connect to Selected
Delete Virtual Machine
Image Templates Available
Base Cloud Machine
Machine X
Machine Y
Machine Z
List Templates
Delete Template
Strategy List Location:
Name
Delivered On
Count
Virtual 1
8/1/2013 4:45PM
15
Virtual 2
8/1/2013 4:50PM
14
Virtual 3
8/1/2013 5:45PM
11
Virtual 4
8/1/2013 6:00PM
27
Virtual 5
Virtual 6
Virtual 7
Virtual 8
Virtual 9
Virtual 10
Virtual 11

FIG. 4