<table>
<tr><th>Parameter</th><th>Description</th><th>Dimensions (rows x columns)</th><th>Sample Data</th></tr>
<tr><td>DATE</td><td>a date integer in the format YYYYMMDD</td><td>Lookback x 1</td><td>20100127
20100128
20100129
20100130
……</td></tr>
<tr><td>OPEN</td><td>the first price of the session</td><td>Lookback x # of Markets</td><td rowspan="5">Markets
Lumber S&P 500
Dates
20100127 27269 54375 ...
20100128 26488 54725 ...
20100129 26686 54050 ...
20100130 27830 53500 ...
….. ….. ……</td></tr>
<tr><td>HIGH</td><td>the highest price of the session</td><td>Lookback x # of Markets</td></tr>
<tr><td>LOW</td><td>the lowest price of the session</td><td>Lookback x # of Markets</td></tr>
<tr><td>CLOSE</td><td>the last price of the session</td><td>Lookback x # of Markets</td></tr>
<tr><td>VOL</td><td>number of stocks/contracts traded per session</td><td>Lookback x # of Markets</td></tr>
<tr><td>exposure</td><td>the realized quantities of your trading system, or all the trading positions you take</td><td>Lookback x # of Markets</td><td>-1 0 ….
1 1 ….
…. …..</td></tr>
<tr><td>equity</td><td>cumulative trading performance in each market, reflects gains and losses</td><td>Lookback x # of Markets</td><td>1.006 0.998 ….
0.975 0.998 ….
…… ……</td></tr>
</table>