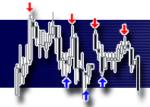
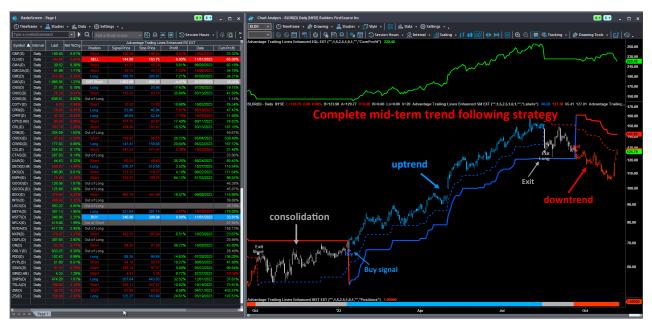
Beat the Market!



Advantage Trailing Lines Enhanced

Gain Control Over Your Trading



Description

The biggest profits in the stock market over a long investment horizon come from trend following trading. Although investing in trending markets may seem easy, in reality, it is often difficult to identify the best moments of a trend change or the occurrence of buy and sell signals. That's why we have developed a simple but effective strategy that has proven to be highly useful over many years.

Advantage Trailing Lines Enhanced is not only a trading strategy but a whole set of tools for simplifying trading and gaining control over the decision-making process. It consists of an Expert System, several indicators, and two trading strategies. All of them to provide a solid foundation for stable, long-term profits with minimal effort and maximum simplicity.

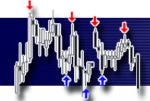
Advantage Trailing Lines Enhanced includes

Name	Study	Description
Advantage Trailing Lines Enhanced RS EXT	RadarScreen	Provides current information on positions, signals and trends. Helps manage a portfolio of securities and other instruments.
Advantage Trailing Lines Enhanced LINE EXT	Indicator	Main indicator with trend line and signal line.
Advantage Trailing Lines Enhanced EQL EXT	Indicator	Shows cumulative profit for the current chart.
Advantage Trailing Lines Enhanced HIST EXT	Indicator	Shows the current trend or position.
Advantage Trailing Lines Enhanced SM EXT	ShowMe	Plots signals for the current chart.
Advantage Trailing Lines Enhanced PB EXT	PaintBar	Colors the chart for the current position.
Advantage Strategy Trailing Lines Basic EXT	Strategy	Strategy for RadarScreen and indicators settings optimization.
Advantage Strategy Trailing Lines Advanced EXT	「 Strategy	Fully automated trading strategy for futures markets.

Disclaimer

All information and findings provided by AdvantageTrading.Net are intended solely for educational purposes related to exchange trading and by no means serve as investment or trading advice. The Advantage Trailing Lines commentary and signals do not constitute an investment recommendations related to financial instrument or their issuers and do not constitute investment advice, recommendation or a buy or sell offer of financial instruments. The past performance of any trading system or methodology is not indicative of future results. Solely you are responsible for the results of your investment decisions.

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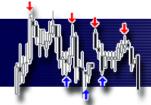
Advantage Trailing Lines Enhanced RS (RadarScreen)

The main part of the Advantage Trailing Lines Enhanced is RadarScreen. It helps you to manage a portfolio of securities and other instruments. It keeps you informed about current trends and alerts you to any market changes.

Settings

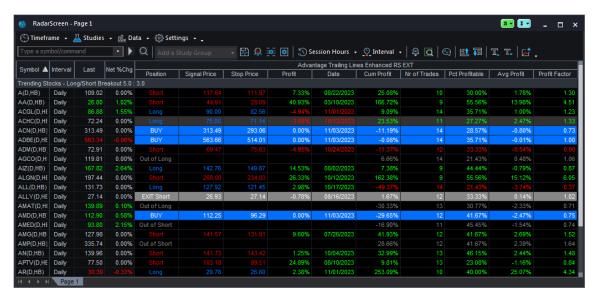
put Value		Description		
		Use RadarScreen settings for all charts and all indicators.		
Global_settings	"Yes" / "No" default: "Yes"	The chart should refresh with the new RadarScreen settings after all RadarScreen rows are loaded. If this does not happen, you can refresh it manually (Ctrl+R) or switch to another chart.		
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals);2 - intra bar line (signals);		
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;		
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;		
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;		
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;		
Profit_Accumulate_From	any historical date default: "01/01/2022"	Date from when cumulative profits to be calculated; Note that the appropriate number of additional bars to load must be set in the RadarScreen settings;		
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;3 - only short positions;		
Local_settings	ш	No input, only separates local from global inputs;		
Display_Options	"all", "all1", "all corrections", "signals", "signals and warnings' default: "all"	'Adjust the scope of displayed information to suit your needs;		
		Grays out particular rows under certain market conditions.		
		It can be entered as numerical value, function or formula.		
Filter_Custom	0/1/2/3	Filter signals by the following values: 0 - no signals; 1 - long and short signals; 2 - only long signals; 3 - only short signals;		
	default: Advantage_Filter	Examples of functions (disclosed): - Advantage_Filter - numerical values for long/short signals, - Advantage_Filter_Dates - holidays, COVID, Ukraine War, - Advantage_Filter_Symbols - trending stocks, - Advantage_Filter_Trend - trend formula based on ADX.		
		Examples of formulas: - IFF(ADX(14) > 20, 1, 0)		

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RadarScreen

RadarScreen provides all information about current trends, your positions, and statistics for every securities, like cumulative profits, number of trades, winning percentage, and Profit Factor. To make it easier to manage your trading, you can sort RadarScreen by the "Position" column. This way, current signals will appear at the top, followed by long and short positions.



Global settings

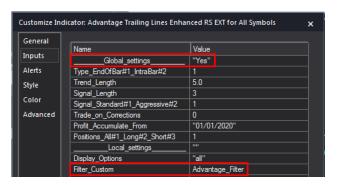
The input parameters can be set individually for every chart and indicator, or global inputs from RadarScreen can be used for all charts and all indicators. This functionality can be switched on/off in RadarScreen inputs.

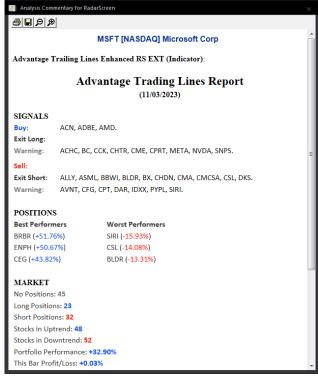
Custom Filter

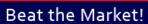
Advantage Trailing Lines is a trend following strategy, and it generates profits in trending markets. To use it only on selected markets or under specific market conditions, a Filter_Custom can be applied. The strategy will not generate any signals if it does not meet the criteria, and the RadarScreen rows for such stocks will be grayed out. The custom filter can also be used to filter other signals, such as not allowing trades when volatility is too high or too low, or on certain days near holidays, etc. The provided custom filter functions are disclosed and can be modified. You can also create your own functions and even enter formulas directly into the strategy or RadarScreen input fields.

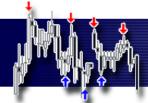
Commentary

A market commentary can also be generated with recent signals, best and worst positions, and a market summary with the number of long and short positions and trends, which gives an overall market outlook. If you want a Commentary for a specific chart, you must apply it from the chart, not from the RadarSceen (more details further).









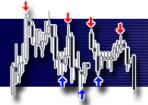
Advantage Trailing Lines Enhanced LINE EXT (Indicator)

Advantage Trailing Lines Enhanced consists of several indicators for Charts. The most important is the Trailing Lines indicator. One of its lines determines the mid-term trend and another generates buy, sell, and exit signals.

Settings

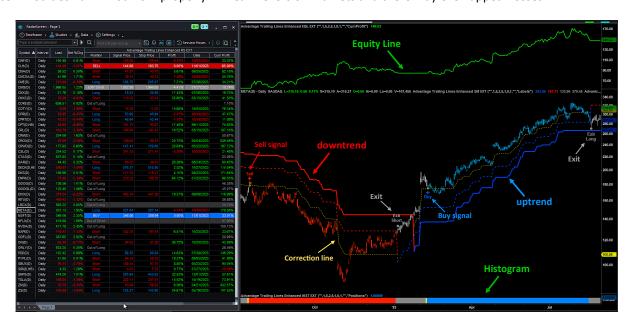
Input	Value	Description	
Global_settings	"", "Yes" / "No" default: "" or "Yes"	Use RadarScreen settings for all charts and all indicators. "" or "Yes" - import RadarScreen inputs; "No" - use local inputs;	
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals); 2 - intra bar line (signals);	
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;	
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;	
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;	
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;	
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;3 - only short positions;	
Local_settings	ш	No input, only separates local from global inputs;	
Trend_Display_Options	"direction", "direction1", "direction2", "direction3", "type", "type1", "weight", "custom" default: "direction"	Choose the appearance of the trend line from predefined templates; Or create your own template using the "custom" option to so your needs.	
Signal_Display_Options	"direction", "direction1", "direction2", "direction3",, "direction4", "type", "type1", "weight", "warnings", "warnings1", "warnings2", "warnings3", "warnings4", "custom" default: "direction"	Choose the appearance of the signal line from predefined templates; Or create your own template using the "custom" option to suit your needs.	
ReEnter_at_Breakout_Display#1	0/1 default: 0	Turns off (0) / on (1) the Re-Entry line for breaking recent peak or bottom;	

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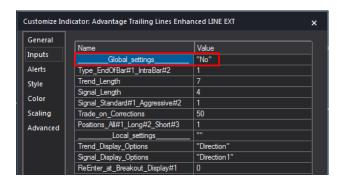
Strategy

Behind Advantage Trailing Lines Enhanced stands a robust, mid-term, trend following strategy. The signals can be either breakout or correction nature, but always they must be in line with the current trend. If there is an uptrend only buy and exit long signals can be generated, and in a downtrend only sell short and exit short signals can appear. The strategy should be used in trending markets like index ETFs, new technology stocks, cryptocurrencies, or some commodities. It will not work properly in mean-reversion markets and there may even appear losses.



Global settings

The input parameters can be set individually for every chart and indicator, or global inputs from RadarScreen can be used for all charts and all indicators. This functionality can be switched on/off in the inputs of all indicators.



Commentary

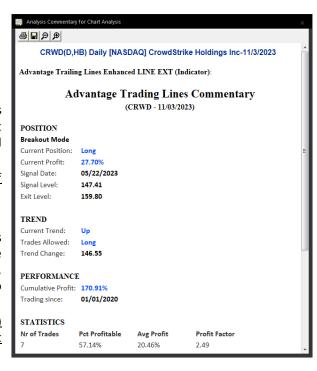
As with RadarScreen, a Commentary can be generated. This time it is not related to the entire market, but to the current chart. You will get detailed information on profits, open and exit prices, trends, and performance statistics.

Remember to generate the Commentary on the last bar of the chart.

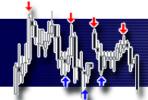
Workspaces

Several Workspaces are included in the Trailing Lines Enhanced package. The securities chosen for them have been carefully selected to be trend following. Therefore, they generate a high return that would be difficult to achieve in a regular securities portfolio.

Remember to set the appropriate number (suggested 2000) of Bars Back in the Workspace settings for correct cumulative calculations.



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Advantage Trailing Lines Enhanced EQL (Indicator), HIST (Indicator), PB (PaintBar), SM (ShowMe) EXT

Several indicators from the Advantage Trailing Lines Enhanced package can be added to the Chart. Above the price an Equity Line with cumulative profit can be placed, and below the price a Histogram that shows the current trend and positions. It also can be applied the ShowMe study with signals and the PaintBar study to color the Chart.

Settings - EQL (Indicator)

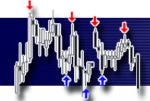
Input	Value	Description
Global_settings	"", "Yes" / "No" default: "" or "Yes"	Use RadarScreen settings for all charts and all indicators. "" or "Yes" - import RadarScreen inputs; "No" - use local inputs;
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals);2 - intra bar line (signals);
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;
Local_settings	ни	No input, only separates local from global inputs;
Display_Options	"CumProfit", "Profit" default: "CumProfit"	Adjust the scope of displayed information to suit your needs;

Settings - HIST (Indicator)

Input	Value	Description		
Global_settings	"", "Yes" / "No" default: "" or "Yes"	Use RadarScreen settings for all charts and all indicators. "" or "Yes" - import RadarScreen inputs; "No" - use local inputs;		
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals);2 - intra bar line (signals);		
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;		
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;		
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;		
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;		
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;3 - only short positions;		
Local_settings	ш	No input, only separates local from global inputs;		
Display_Options	"Positions", "All Corrections", "Trend" default: "Positions"	Adjust the scope of displayed information to suit your needs;		

Advantage Trading

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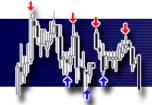
Settings - PB (PaintBar)

Input	Value	Description
Global_settings	"", "Yes" / "No" default: "" or "Yes"	Use RadarScreen settings for all charts and all indicators. "" or "Yes" - import RadarScreen inputs; "No" - use local inputs;
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals);2 - intra bar line (signals);
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;3 - only short positions;
Local_settings	ни	No input, only separates local from global inputs;
Display_Options	"Positions", "All Corrections", "Trend" default: "Positions"	Adjust the scope of displayed information to suit your needs;

Settings - SM (ShowMe)

Input	Value	Description
Global_settings	"", "Yes" / "No" default: "" or "Yes"	Use RadarScreen settings for all charts and all indicators. "" or "Yes" - import RadarScreen inputs; "No" - use local inputs;
Type_EndOfBar#1_IntraBar#2	1/2 default: 1	1 - end of bar line (signals);2 - intra bar line (signals);
Trend_Length	0-10 default: 5.0	Sensitivity of trend line;
Signal_Length	0-10 default: 2.5	Sensitivity of signal line;
Signal_Standard#1_Aggressive#2	1/2 default: 1	1 - normal version: for stable prices;2 - aggressive version: for volatile prices;
Trade_on_Corrections	0/99 default: 0	0 - signals on Breakout; 1-99 - signals on Correction as a percentage of retracement;
Positions_All#1_Long#2_Short#3	1/2/3 default: 1	1 - all positions;2 - only long positions;
Local_settings	ш	No input, only separates local from global inputs;
Display_Options	"Labels", "No Labels" default: "Labels"	Adjust the scope of displayed information to suit your needs;

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Advantage Trailing Lines Basic (Strategy)

There are included two strategies in the Advantage Trailing Lines Enhanced package. One of them is made for RadarScreen and indicators settings optimization. This is a simple strategy that allows testing which parameters bring the highest profit and the lowest drawdown. It is possible to test individual securities in TradeStation or entire portfolios in Portfolio Maestro.

Settings

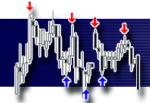
Input	Value	Description
Type_EndOfBar#1_IntraBar#2	Range: 1/2 default: 1	1 - end of bar signals,2 - intra bar signals.
Trend_Length	Range: 0-10 default: 5	Length of the trend line.
Signal_Length	Range: 0-10 default: 2.5	Length of the signal line.
Signal_Standard#1_Aggressive#2	Range: 0-20 default: 10	1 - normal version of signals: for stable prices,2 - aggressive version of signals: for volatile prices.
Trade_on_Corrections	Range: 0-99 default: 0	0 - breakout signals, 1-99 - signals after pullback on n% correction.
Filter_Custom	Range: 0-3 default: Advantage_Filter	Disables signals under certain market conditions. It can be entered as numerical value, function or formula. Filter signals by the following values: 0 - no signals; 1 - long and short signals; 2 - only long signals; 3 - only short signals; Examples of functions (disclosed): - Advantage_Filter - numerical values for long/short signals, - Advantage_Filter_Dates - holidays, COVID, Ukraine War, - Advantage_Filter_Symbols - trending stocks, - Advantage_Filter_Trend - trend formula based on ADX. Example of formula: - IFF(ADX(14) > 20, 1, 0)

Optimization

Since the most important are two inputs for the trend line and signal line lengths, you can use the included Excel file to choose easily the best parameters.

DIRECTION: All							
METRIC: ProfitFactor	~						
		Signal_	Length				
Trend_Length	4	3.5	3	2.5	2	1.5	1
4	1.21	1.10	1.28	1.29	1.35	1.31	1.21
4.5	1.22	1.12	1.23	1.25	1.31	1.26	1.16
5	1.24	1.18	1.30	1.31	1.37	1.32	1.20
5.5	1.20	1.14	1.26	1.28	1.35	1.29	1.17
6	1.16	1.09	1.22	1.24	1.29	1.24	1.13
6.5	1.15	1.08	1.21	1.23	1.28	1.22	1.12
7	1.19	1.11	1.25	1.27	1.32	1.25	1.14
7.5	1.19	1.11	1.26	1.28	1.33	1.25	1.14
8	1.34	1.23	1.40	1.41	1.46	1.34	1.21
8.5	1.39	1.26	1.44	1.45	1.50	1.37	1.23
9	1.28	1.17	1.34	1.36	1.43	1.31	1.18
9.5	1.41	1.28	1.47	1.47	1.54	1.39	1.24
10	1.27	1.16	1.34	1.35	1.42	1.31	1.17

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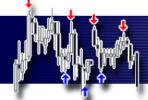
Advantage Trailing Lines Advanced (Strategy)

Advantage Trailing Lines Advanced Strategy is a highly customizable automated trading strategy that can be used daily and intraday on futures markets.

Settings

Settings		
Input	Value	Description
Nr_of_Contracts	Range: user defined default: 1	Maximum of 10 contracts can be traded or shares for $$25000$. If you need higher limits, please contact us.
Signal_Time_Start	Range: 0-2400 default: 0	Beginning time of the buy and sell short signals generating.
Signal_Time_End	Range: 0-2400 default: 0	End time of the buy and sell short signals generating.
Exit_on_EndOfDay	Range: 0/1/2 default: 2	Turns off (0) / on (1) closing the position at the end of day or (2) before the weekend. Works only for time bars. End of session should be set few minutes before real session close.
Entry_Tolerance Exit_Tolerance	default: 3 default: -1	Allowed slippage in ticks (cents for most stocks) from the signal price. If -1, a market price order is placed, which, in the case of dynamic price movements, can cause significant slippage.
	to stop orders	If 0, there is no slippage, but in case of dynamic price movements some positions may not be opened or closed.
Voice_Alerts	Range: 0/1 default: 0	Turns off (0) / on (1) voice alerts when a signal is generated. Copy and paste the 'Advantage Trading' audio folder to your C drive.
Type_EndOfBar#1_IntraBar#2	Range: 1/2 default: 1	1 - end of bar signals,2 - intra bar signals.
Trend_Length	Range: 0-10 default: 7	Length of the trend line.
Trend_All#1_OnlyExisting#2	Range: 1/2 default: 1	1 - signals during an existing and new trend,2 - signals only during an existing trend.
Signal_Length	Range: 0-10 default: 2.5	Length of the signal line.
Signal_Standard#1_Aggressive#2	Range: 0-20 default: 10	1 - normal version of signals: for stable prices,2 - aggressive version of signals: for volatile prices.
Signal_Sensitivity	Range: 0-15 default: 0	Sensitivity of the signals.
Trade_on_Corrections	Range: 0-99 default: 0	0 - breakout signals, 1-99 - signals after pullback on n% correction.
ReEnter_at_Breakout#1	Range: 1/2 default: 0	 1 - only main signals after breaking the trailing lines, 2 - signals at the new max/low after the occurrence of the main signal. (useful for trading at specific hours or with a signal sensitivity filter when the primary signal has not been fulfilled)
		Disables signals under certain market conditions.
Filter_Custom	Range: 0-3 default: Advantage_Filter	It can be entered as numerical value, function or formula. Filter signals by the following values: 0 - no signals; 1 - long and short signals; 2 - only long signals; 3 - only short signals;
		Examples of functions (disclosed): - Advantage_Filter - numerical values for long/short signals, - Advantage_Filter_Dates - holidays, COVID, Ukraine War, - Advantage_Filter_Symbols - trending stocks, - Advantage_Filter_Trend - trend formula based on ADX.
		Example of formula: IFF(ADX(14) > 20, 1, 0)
Trade_Management_OnOff	Range: False/True default: True	Turns off/on StopLoss and TakeProfit.
StopLoss	Range: 0-30 default: 12	Size of the stop-loss in decimal parts of ATR.
TakeProfit	Range: 0-50 default: 0	Size of the take profit in decimal parts of ATR. 0 - turns off the take profit.

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HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

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Technical Support and Training

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