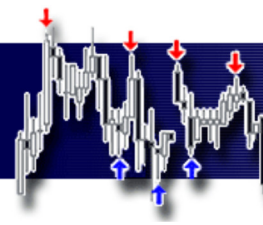


# ADVANTAGE TRADING

## Beat the Market!



### Advantage Miner

The Advantage to Beat the Market!

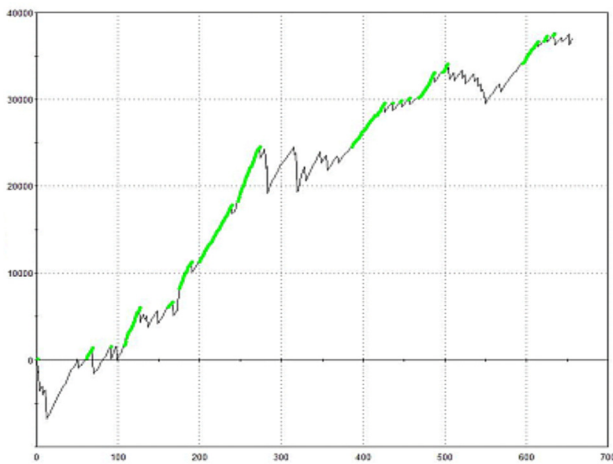


#### Description

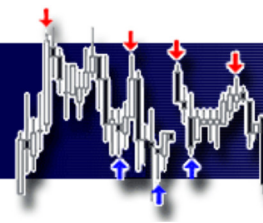
Advantage Miner is fully automated Tradestation mean reversion strategy for Gold futures. It is based on combination of technical analysis and statistics. It identifies market oversold and overbought for high win ratio signals to buy the end of corrections and quickly take profits when the trend returns. Due to such approach, up to 90% of positions are profitable and the equity line is smooth and stable.

All parameters of the strategy can be optimized or manually refined to gain the best results. There can be set the main parameters like length, setup or trigger and additional like signal sensitivity, trading hours and risk management. The strategy can be tuned to suit various mean reversion markets and personal preferences like preferred session hours and Stop Trailing or Take Profit mode. Although only 1 contract is allowed to trade, the limit can be increase on demand.

#### Advantage Trader - Gold Performance



TradeStation Performance Summary			
	All Trades	Long Trades	Short Trades
Total Net Profit	\$37,050.00	\$14,385.00	\$22,665.00
Gross Profit	\$98,985.00	\$50,135.00	\$48,850.00
Gross Loss	(\$61,935.00)	(\$35,750.00)	(\$26,185.00)
Profit Factor	1.60	1.40	1.87
Total Number of Trades	656.00	339.00	317.00
Percent Profitable	0.92	0.91	0.93
Winning Trades	605.00	309.00	296.00
Losing Trades	51.00	30.00	21.00
Even Trades	0.00	0.00	0.00
Avg. Trade Net Profit	\$56.48	\$42.43	\$71.50
Avg. Winning Trade	\$163.61	\$162.25	\$165.03
Avg. Losing Trade	(\$1,214.41)	(\$1,191.67)	(\$1,246.90)
Ratio Avg. Win:Avg. Loss	0.13	0.14	0.13
Largest Winning Trade	\$2,585.00	\$575.00	\$2,585.00
Largest Losing Trade	(\$3,125.00)	(\$2,815.00)	(\$3,125.00)
Max. Consecutive Winning Trades	48.00	45.00	56.00
Max. Consecutive Losing Trades	2.00	2.00	1.00
Avg. Bars in Winning Trades	5.99	5.13	6.89
Avg. Bars in Losing Trades	18.96	19.00	18.90
Avg. Bars in Even Trades	0.00	0.00	0.00



### Advantage Miner Settings

Input	Value	Description
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 default: 0	Turns on (1) / off (0) closing the position at the end of day. Works only for time bars. End of session should be set few minutes before real session close.
Strategy_Length	Range: 0-30 default: 15	Length of the main parameter of the strategy.
Setup_Level	Range: 0-10 default: 5	Length of the setup parameter of the strategy.
Trigger_Level	Range: 0-10 default: 5	Length of the trigger parameter of the strategy.
Market_Mode	Range: 0-11 default: 5	Sensitivity of mean reversion.
Profit_Level	Range: 0-10 default: 5	Size of the built-in take profit in decimal parts of ATR.
Signal_Sensitivity	Range: 0-10 default: 5	Sensitivity of the signals.
Trade_Management_OnOff	Range: False/True default: False	Turns off/on StopLoss, StopTrailing and TakeProfit.
StopLoss	Range: 0-50 default: 25	Size of the stop-loss in decimal parts of ATR.
StopTrailing	Range: 0-40 default: 10	Size of the stop trailing in decimal parts of ATR. 0 - turns off the stop trailing.
TakeProfit	Range: 0-30 default: 5	Size of the take profit in decimal parts of ATR. 0 - turns off the take profit. Cancels Profit_Level.

### Optimization method 1

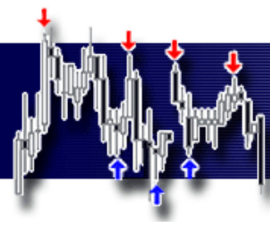
Group	Parameters for Optimization	Other Parameters
First	Strategy_Length - range: 0-30, step: 2 Setup_Level - range: 0-10, step: 1 Trigger_Level - range: 0-10, step: 1	All other: default
Second	Market_Mode - range: 0-11, step: 1 Profit_Level - range: 0-10, step: 1 Signal_Sensitivity - range: 0-10, step: 1	From First Optimization All other: default

### Optimization of other parameters

Group	Parameters for Optimization	Other Parameters
First	Signal_Time_Start - range: 0-2400, step: 100 Signal_Time_End - range: 0-1700, step: 100	From method 1 Optimization
Second (optionally)	Trade_Management_OnOff - True StopLoss - range: 0-50, step: 5 StopTrailing - range: 0-40, step: 2 TakeProfit - range: 0-30, step: 2	From First Optimization All other: default

# ADVANTAGE TRADING

## Beat the Market!



### Tradestation Settings

Strategy Properties for All Strategies on this Chart

General

Backtesting

Automation

Currency

Base currency of: Symbol (USD)

Costs/Capitalization

Commission: \$ per Trade

\$ 2.5 0 %

Position Slippage: \$ 5

per Trade

per Share/Contract

Initial Capital: \$ 100,000

Interest Rate: 2 %

Note: Initial Capital and Interest Rate are used only in the Strategy Performance Report.

Position limits (for pyramiding strategies only)

Allow up to 50 entry orders in the same direction as the currently held position:

when the order is generated by a different entry order

regardless of the entry that generated the order

Maximum shares/contracts/units per position 65,000

Back-testing resolution

Use Look-Inside-Bar Back-testing:

Tick 1 ticks

Second 1 second

Minute 1 minute

Daily

Maximum number of bars study will reference 200

Trade size (if not specified by strategy)

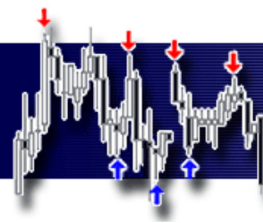
Fixed Shares/Contracts/Units 1

USD per trade \$ 10,000

Round down to nearest 100 shares/contracts/units

Minimum number shares/contracts/units: 100

OK Cancel Help



### Disclaimer

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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

[support@advantagetrading.net](mailto:support@advantagetrading.net)