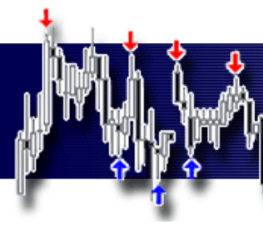


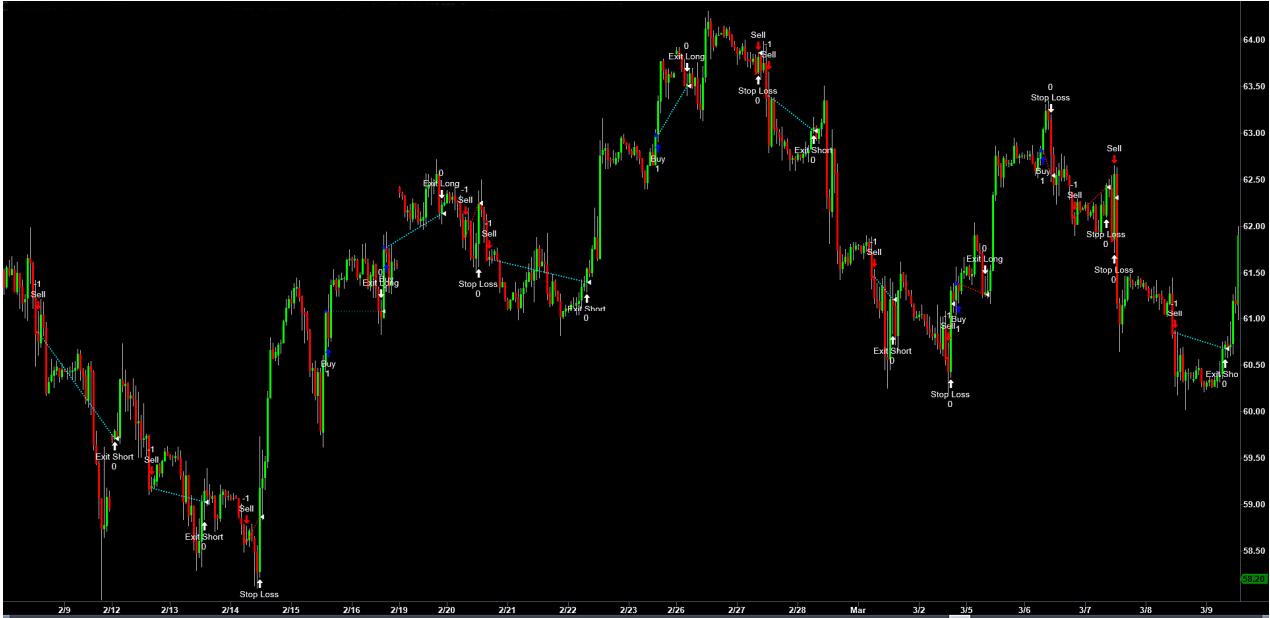
ADVANTAGE TRADING

Beat the Market!



Advantage Trader

The Advantage to Beat the Market!

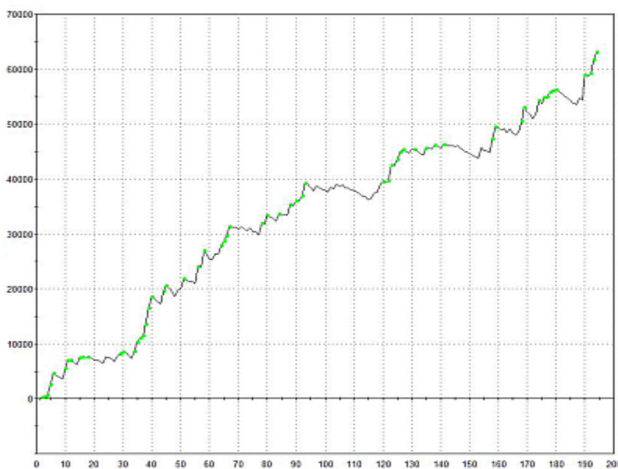


Description

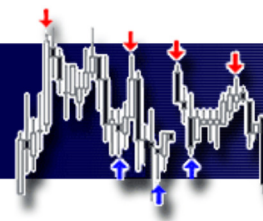
Advantage Trader is fully automated Tradestation breakout strategy originally invented for Crude Oil and successfully adapted for other futures markets. It generates signals combining technical analysis and statistics. The strategy identifies strong mid-term trends and then finds the optimal time to generate selective, low risk signals. It rarely buys bottoms and sells tops, but rather participates in the middle part of the trend. Therefore, the strategy achieves the best results in trending markets, such as commodities.

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 trending markets and personal preferences like level of risk or preferred session hours. Although only 1 contract is allowed to trade, the limit can be increase on demand.

Advantage Trader - Crude Oil Performance



TradeStation Performance Summary			
	All Trades	Long Trades	Short Trades
Total Net Profit	\$62,895.00	\$26,935.00	\$35,960.00
Gross Profit	\$102,405.00	\$46,460.00	\$55,945.00
Gross Loss	(\$39,510.00)	(\$19,525.00)	(\$19,985.00)
Profit Factor	2.59	2.38	2.80
Total Number of Trades	195.00	101.00	94.00
Percent Profitable	0.46	0.46	0.46
Winning Trades	89.00	46.00	43.00
Losing Trades	106.00	55.00	51.00
Even Trades	0.00	0.00	0.00
Avg. Trade Net Profit	\$322.54	\$266.68	\$382.55
Avg. Winning Trade	\$1,150.62	\$1,010.00	\$1,301.05
Avg. Losing Trade	(\$372.74)	(\$355.00)	(\$391.86)
Ratio Avg. Win:Avg. Loss	3.09	2.85	3.32
Largest Winning Trade	\$4,685.00	\$3,165.00	\$4,685.00
Largest Losing Trade	(\$1,005.00)	(\$1,005.00)	(\$955.00)
Max. Consecutive Winning Trades	7.00	5.00	5.00
Max. Consecutive Losing Trades	7.00	4.00	6.00
Avg. Bars in Winning Trades	24.65	25.09	24.19
Avg. Bars in Losing Trades	6.52	7.07	5.92
Avg. Bars in Even Trades	0.00	0.00	0.00



Advantage Trader 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: 10	Length of the main parameter of the strategy.
Setup_Level	Range: 0-20 default: 5	Length of the setup parameter of the strategy.
Trigger_Level	Range: 0-20 default: 5	Length of the trigger parameter of the strategy.
Trend	Range: 0-30 default: 0	Length of the trend.
Runaway	Range: 0-20 default: 10	Size of the built-in stop trailing to lock the profit - in decimal parts of ATR.
Signal_Sensitivity	Range: 0-15 default: 0	Sensitivity of the signals.
Trade_Management_OnOff	Range: False/True default: True	Turns off/on StopLoss, StopTrailing and TakeProfit.
StopLoss	Range: 0-30 default: 12	Size of the stop-loss in decimal parts of ATR.
StopTrailing	Range: 0-40 default: 0	Size of the stop trailing in decimal parts of ATR. 0 - turns off the stop trailing.
TakeProfit	Range: 0-50 default: 0	Size of the take profit in decimal parts of ATR. 0 - turns off the take profit.

Optimization method 1

Group	Parameters for Optimization	Other Parameters
First	Strategy_Length - range: 0-30, step: 2 Setup_Level - range: 0-20, step: 2 Trigger_Level - range: 0-20, step: 2	All other: default
Second	Trend - range: 0-30, step: 5	From First Optimization All other: default

Optimization method 2

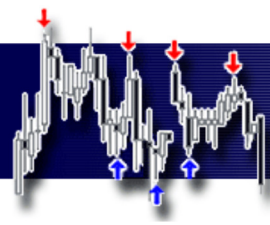
Group	Parameters for Optimization	Other Parameters
First	Strategy_Length - range: 0-30, step: 5 Setup_Level - range: 0-20, step: 2 Trigger_Level - range: 0-20, step: 2 Trend - range: 0-30, step: 10	All other: default

Optimization of other parameters

Group	Parameters for Optimization	Other Parameters
First	Runaway - range: 0-20, step: 1 Signal_Sensitivity - range: 0-15, step: 1	From method 1 or 2 Optimization All other: default
Second	StopLoss - range: 0-30, step: 2 StopTrailing - range: 0-40, step: 2 TakeProfit - range: 0-50, step: 5	From method 1 or 2 and First Optimizations All other: default
Third	Signal_Time_Start - range: 0-2400, step: 100 Signal_Time_End - range: 0-1700, step: 100	From method 1 or 2, First and Second Optimizations All other: default

ADVANTAGE TRADING

Beat the Market!



Tradestation Settings

Strategy Properties for All Strategies on this Chart

General

Currency
Base currency of: Symbol (USD)

Costs/Capitalization

Commission: \$ per Trade
\$ 2.5 0 %

Position Slippage: \$ 10 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.

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

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

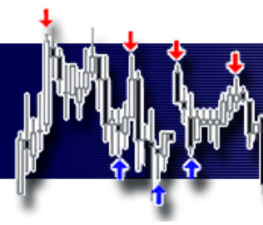
Maximum shares/contracts/units per position: 65,000

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



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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