

ADVANCED TRADERS LIBRARY**Introduction:**

The Advanced Traders Library I is a powerful compilation of strategies that will give you more than just a starting point for strategy development. These strategies are designed to give increased insight into proven techniques - all formatted to fit seamlessly within your Trade Navigator.

Benefits:

Their uniqueness does not stop at their names, the 10 strategies have been developed to maximize market efficiency and minimize risk.

Gain efficiency using dependable techniques and reliable strategies that will perform time after time! NO guesswork, NO speculation, just organized performance with minimal effort on your part – we've done all of the programming for you!

Included in this Library:**Strategies**

- ATS - A Ten
- ATS - Intermarket Analysis
- ATS - Oil Well
- ATS - Once Minute Charts
- ATS - One Night Stay
- ATS - Price Gaps on Opening
- ATS - Quarter Pounder
- ATS - Rate of 10 Above/Below 0
- ATS - S&P Banker
- ATS - Two Step

Strategies

ATS – A Ten

Summary - All Trades

Overall	Total Net Profit:	\$54,910	Profit Factor (\$Wins/\$Losses):	1.19
	Total Trades:	943	Winning Percentage:	33.0%
	Average Trade:	\$58	Payout Ratio (AvgWin/AvgLoss):	2.41
	Max Closed-out Drawdown:	-\$21,430	CPC Index (PF x Win% x PR):	0.94
	Max Intraday Drawdown:	-\$21,685	Expectancy (AvgTrade/AvgLoss):	12.45%
	Account Size Required:	\$52,935	Return Pct:	103.7%
	Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	5.17%
	Percent in the Market:	6.4%	Optimal f:	0.04
	Avg # of Bars in Trade:	14.50	Z-Score (W/L Predictability):	-3.6
	Avg # of Trades per Year:	47.7	Current Streak:	5 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$231	Monthly Sharpe Ratio:	0.04
Std Dev of Monthly Profits:	\$2,157	Annualized Sharpe Ratio:	0.15

Winning Trades	Losing Trades		
Total Winners:	311	Total Losers:	632
Gross Profit:	\$350,545	Gross Loss:	-\$295,635
Average Win:	\$1,127	Average Loss:	-\$468
Largest Win:	\$15,370	Largest Loss:	-\$630
Largest Drawdown in Win:	-\$480	Largest Peak in Loss:	\$4,120
Avg Drawdown in Win:	-\$195	Avg Peak in Loss:	\$381
Avg Run Up in Win:	\$1,578	Avg Run Up in Loss:	\$381
Avg Run Down in Win:	-\$195	Avg Run Down in Loss:	-\$483
Most Consec Wins:	10	Most Consec Losses:	28
Avg # of Consec Wins:	1.69	Avg # of Consec Losses:	3.42
Avg # of Bars in Wins:	25.79	Avg # of Bars in Losses:	8.94

The “A Ten” strategy is an intraday S&P trading strategy that bases its trading signal around the idea that the first hour and a half of trading in the S&P is significantly more volatile than the rest of the day. Therefore this strategy waits until after 10:30 AM CST before it takes any trades. It only takes one trade per day, at the Highest close of the past 3 intraday bars. For

exits, “A Ten” uses a standard \$500 stop loss, and an end of day exit.

ATS – Intermarket Analysis

ATS - Intermarket Analysis [Performance Reports] - Run 10/14/2011 12:56:29 PM on SP-067

Take the next trade: No equity filter applied

Report | Chart

Transactions

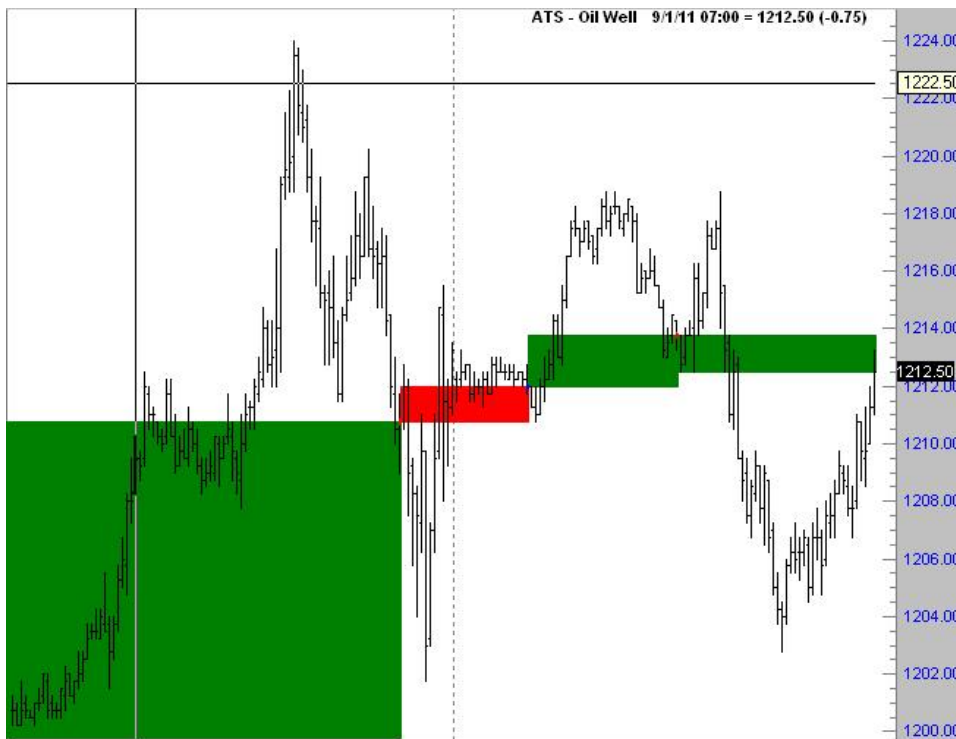
Num	Date	Type	Pos	Price	Symbol	Profit	Total Profit	Net Profit	Max Profit	Max Loss	Signal
139	07/23/2009	E	L	912.7	SP-067	\$0	\$5,270	\$47,680	\$5,370	-\$55	MA Crossing of Bonds LEntry
140	07/24/2009	X	L	934.0	SP-067	\$5,270	\$5,270	\$52,950	\$5,370	-\$55	Profitable Long Exit (Generic)
141	12/11/2009	E	L	1066.8	SP-067	\$0	\$1,720	\$52,950	\$2,095	-\$1,330	MA Crossing of Bonds LEntry
142	12/14/2009	X	L	1073.9	SP-067	\$1,720	\$1,720	\$54,670	\$2,095	-\$1,330	Profitable Long Exit (Generic)
143	01/21/2010	E	S	1090.6	SP-067	\$0	\$8,520	\$54,670	\$3,645	-\$55	MA Crossing of Bonds SEntry
144	01/22/2010	X	S	1095.3	SP-067	\$8,520	\$8,520	\$63,190	\$3,645	-\$55	Profitable Short Exit (Generic)
145	02/19/2010	E	L	1072.0	SP-067	\$0	\$145	\$63,190	\$1,020	-\$930	MA Crossing of Bonds LEntry
146	02/22/2010	X	L	1072.8	SP-067	\$145	\$145	\$63,335	\$1,020	-\$930	Profitable Long Exit (Generic)
147	03/29/2010	E	L	1139.5	SP-067	\$0	-\$105	\$63,335	\$920	-\$1,330	MA Crossing of Bonds LEntry
148	03/30/2010	X	L	1139.3	SP-067	-\$105	-\$105	\$63,230	\$920	-\$1,330	Profitable Long Exit (Generic)
149	09/14/2010	E	L	1097.9	SP-067	\$0	\$420	\$63,230	\$820	-\$2,455	MA Crossing of Bonds LEntry
150	09/15/2010	X	L	1099.8	SP-067	\$420	\$420	\$63,650	\$820	-\$2,455	Profitable Long Exit (Generic)
151	09/30/2010	E	S	1114.8	SP-067	\$0	-\$11,005	\$63,650	\$2,120	-\$11,630	MA Crossing of Bonds SEntry
152	10/21/2010	X	S	1158.6	SP-067	\$11,005	-\$11,005	\$52,645	\$2,120	-\$11,630	MA Crossing of Bonds LEntry
153	10/21/2010	E	L	1158.6	SP-067	\$0	\$245	\$52,645	\$1,595	-\$1,055	MA Crossing of Bonds LEntry
154	10/22/2010	X	L	1159.8	SP-067	\$245	\$245	\$52,890	\$1,595	-\$1,055	Profitable Long Exit (Generic)
155	01/19/2011	E	S	1270.7	SP-067	\$0	\$2,545	\$52,890	\$4,670	-\$55	MA Crossing of Bonds SEntry
156	01/20/2011	X	S	1260.3	SP-067	\$2,545	\$2,545	\$55,435	\$4,670	-\$55	Profitable Short Exit (Generic)
157	01/24/2011	E	L	1272.1	SP-067	\$0	-\$155	\$55,435	\$320	-\$2,680	MA Crossing of Bonds LEntry
158	01/25/2011	X	L	1271.7	SP-067	-\$155	-\$155	\$55,280	\$320	-\$2,680	Profitable Long Exit (Generic)
159	04/05/2011	E	L	1321.4	SP-067	\$0	-\$955	\$55,280	\$745	-\$1,505	MA Crossing of Bonds LEntry
160	04/06/2011	X	L	1317.8	SP-067	-\$955	-\$955	\$54,325	\$745	-\$1,505	Profitable Long Exit (Generic)
161	04/25/2011	E	S	1317.9	SP-067	\$0	\$845	\$54,325	\$3,145	-\$9,555	MA Crossing of Bonds SEntry
162	05/17/2011	X	S	1314.3	SP-067	\$845	\$845	\$55,170	\$3,145	-\$9,555	Profitable Short Exit (Generic)
163	07/01/2011	E	L	1311.8	SP-067	\$0	\$4,745	\$55,170	\$4,820	-\$55	MA Crossing of Bonds LEntry
164	07/05/2011	X	L	1331.0	SP-067	\$4,745	\$4,745	\$59,915	\$4,820	-\$55	Profitable Long Exit (Generic)
165	07/18/2011	E	S	1297.3	SP-067	\$0	\$3,595	\$59,915	\$5,945	-\$10,180	MA Crossing of Bonds SEntry
166	07/29/2011	X	S	1282.7	SP-067	\$3,595	\$3,595	\$63,510	\$5,945	-\$10,180	Profitable Short Exit (Generic)

Report description
The Trades Report shows trades by trade history. Calculations are done based on single unit trading (no money management).

This intraday strategy trades the S&P based on the average trend of interest rates (or Bonds) in the last 24 hours. It utilizes moving average crossovers to determine the trend of the bond market for entries and exits. Identifying when there is a profitable move makes this

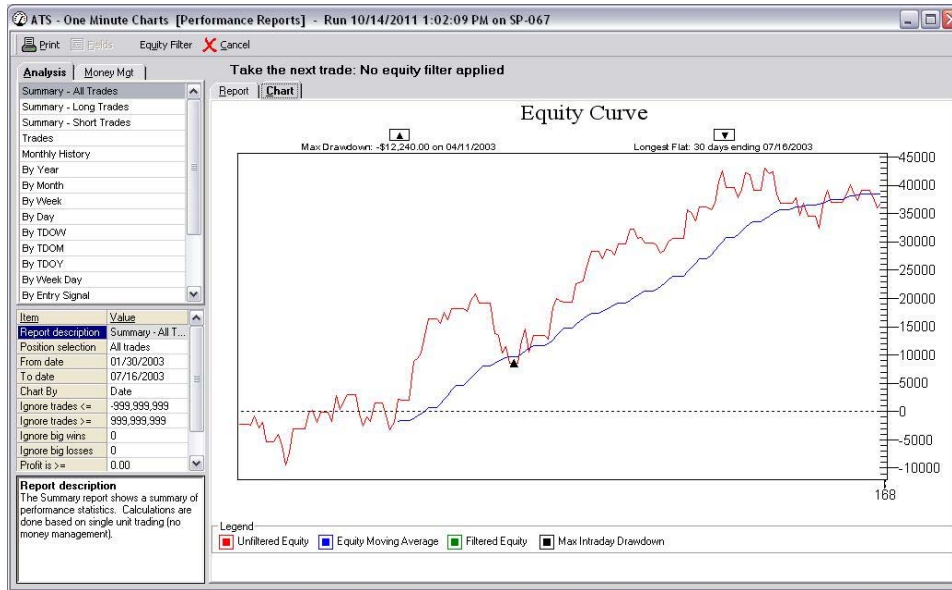
strategy a very useful tool.

ATS – Oil Well



This plain and simple reversal strategy was designed to trade daily NY Light Crude Oil. "Oil Well" will give any beginning strategy writer a base to start writing their own reversal strategy using TradeSense.

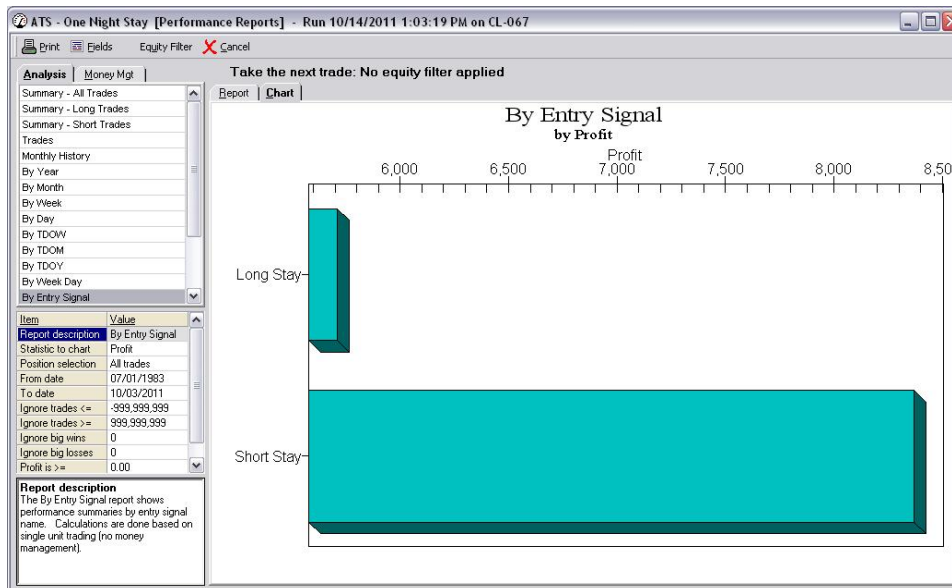
ATS – One Minute Charts



This one minute S&P trading system uses the widely renowned Stochastics Oscillator along with some time constraints to trade once per day. Buy signals are taken once both Stochastic %K and %D are above 80 percent and it is within the first two hours of trading.

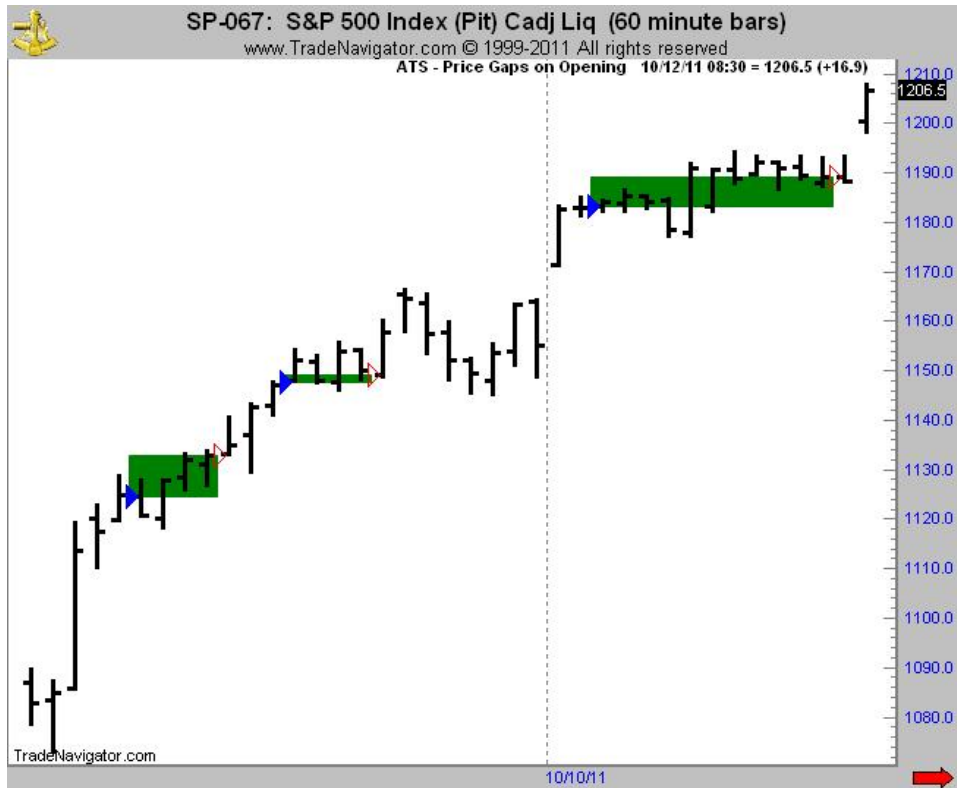
Sell signals are taken once both oscillators are below the 20 percent line, and it is within the first two hours of trading. Only one signal is taken per day, and either trailing stops can be chosen or plain and simple "...at the end of the day" exits can be chosen.

ATS – One Night Stay



This system was designed to be an example of a buy/sell and hold overnight strategy. It was only designed for example purposes and does not really produce any significant results. For a strategy writer, it may be a useful learning tool.

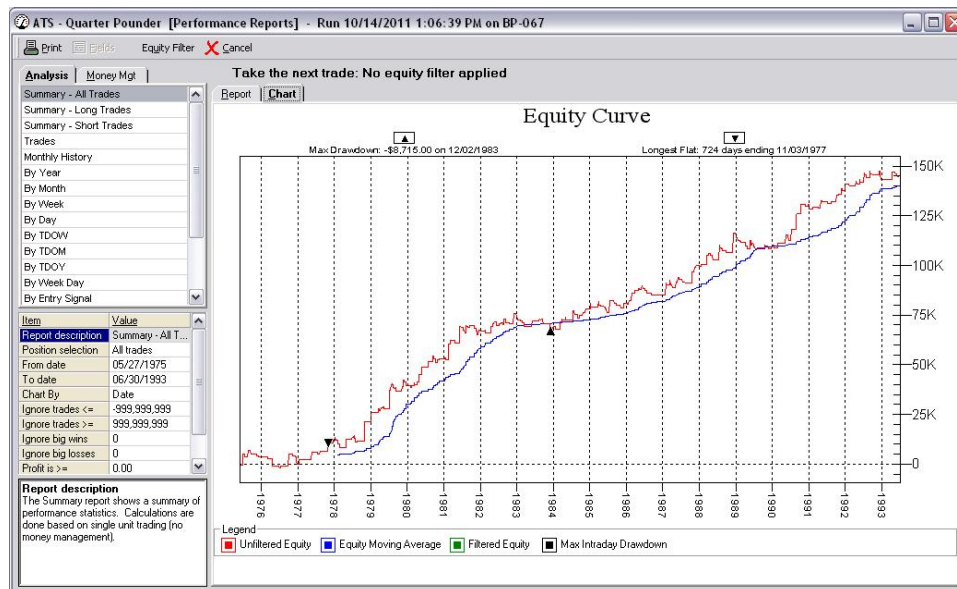
ATS – Price Gaps on opening



This intraday strategy can be traded on any market that the user wishes, as it shows how to reference a “market opening” gap. It trades once per day, entering long at a certain number of ticks above the gap open. It also enters the market short at a certain amount of ticks below the gap open. The amount of ticks above/below the gap open can be

optimized for each of the entry rules. Included in this strategy are simple Dollar limit exits to capture profitable trades and also standard stop loss exits to limit losses.

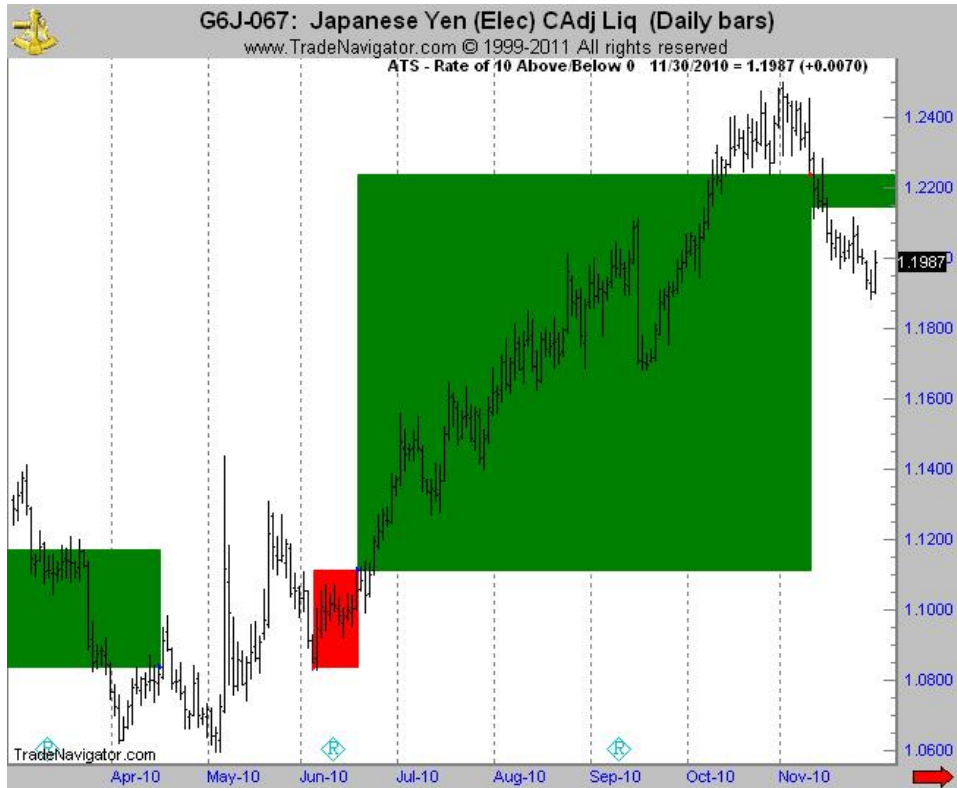
ATS – Quarter Pounder



This intraday strategy places trades based on the immediate up/down direction of moving markets. Meaning that if in the last 2-3 bars of data the market is rising (closes higher than it opened, and it closes higher than the previous close) it will take a long position at the most recent high on

a stop. A short position is taken when the reverse of the above is true. The strategy also includes Trailing stops, Dollar profit targets, and Breakeven stops for exits.

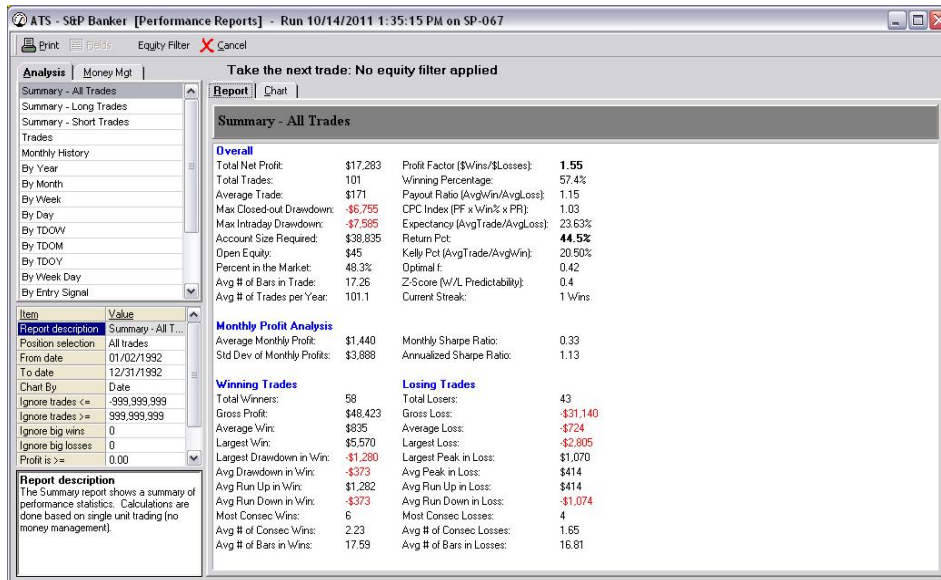
ATS – Rate of 10 Above/Below 0



A currency strategy by design, this strategy trades daily bars using Rate Of Change comparisons. Long positions are entered when the ROC indicator crosses above 0, and stays there for at least one bar. Short positions are taken when the ROC indicator crosses below the 0 and remains steady for at least one bar. This is a great example of how the ROC (Rate Of

Change) indicator can play a role in every strategy. Trailing stops, breakeven stops, and profit targets are all included for convenience but by default are not being used. Only the Long Entry and Short Entry rules are used making this a true reversal strategy.

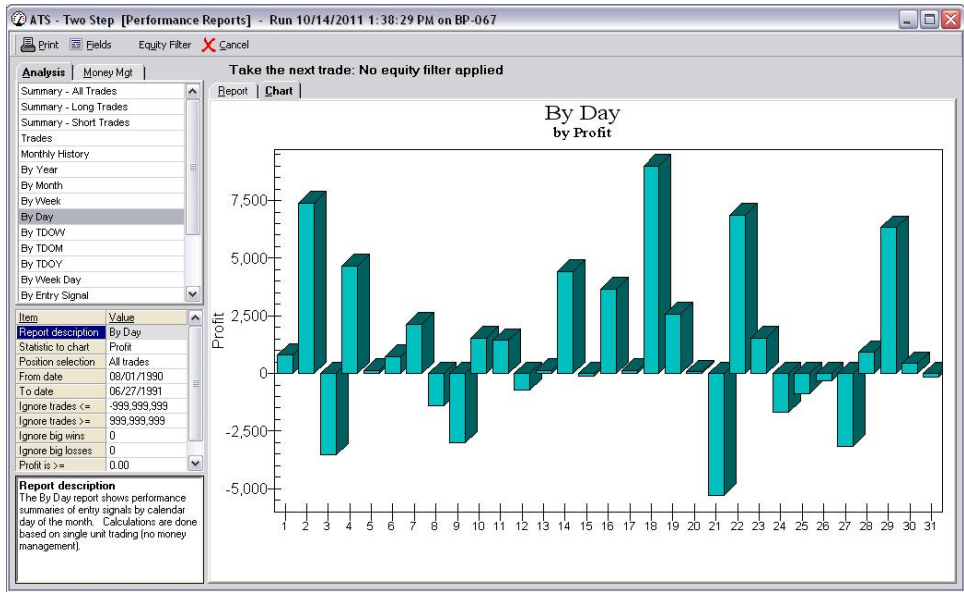
ATS – S&P Banker



With a little over 55% winning percentage, this “S&P Banker” strategy is perfect for the strategy writer that has a good understanding of what’s happening in the markets at given time. The strategy uses set days of the week and times of those particular days to

trigger its trades. It is strictly a reversal strategy so it contains no other exits, except for the opposite entry.

ATS – Two Step



This 180 minute British Pound strategy buys when the 14 bar RSI crosses above its simple moving average of 3 bars. Short entry signals are given when the 14 bar RSI crosses below its simple moving average.