

THOMAS STRIDSMAN LIBRARY**Introduction:**

This library is a learning supplement for Thomas Stridsman's book *Trading Systems That Work* (ISBN 0-07-135980) and it is assumed that the customer will or has purchased the book along with this library. The book provides the reader an enlightening look at trading system measurement and design. Several Trade Navigator Indicators and Strategies are programmed for use as the reader progresses through the book. The author uses these trading strategies as learning examples only. As a result, the strategies are not intended to be applied to real time trading. The library contains a Symbol Group, which has 15 common market symbols that are used to test a strategy across a variety of markets as a test of robustness.

Benefits:

Maximize your swing trade opportunities with the ability to confirm signals with volume breakouts and reversals. Readers of Thomas Stridsman's book, 'Trading Systems That Work', will save time with this library that includes over 20 indicators, 5 templates and 3 Strategies based on the systems included in the book.

Included in this Library:

Templates

- Thomas Stridsman Chap 5 Meander Indicators
- Thomas Stridsman Chap 7 Moving Average Indicators
- Thomas Stridsman Chap 7 Standard Deviation Breakout
- Thomas Stridsman Chap 11 Gold Digger II
- Thomas Stridsman Chap Chicago Indicators

Strategies

- TS Chap 11 Gold Digger II Strategy
- TS Chap 7 Moving Averages Strategy
- Ts Chap 7 Standard Deviation Breakout Strategy

Chicago Indicators

- TSAveDiffTypMove
- TSBarMedian
- TSBarVariation
- TSChicagoIndicator
- TSCloseVariation
- TSDiffTypMove
- TSLineSignificance
- TSSmoothie
- TSStdDiffTypMove
- TSTypical Bar
- TSTypical Move
- TSUnBiased Range
- TSVolExtreme Lower
- TSVolExtreme Upper

Indicators

- TS Chap 5 Meander VSHigh
- TS Chap 5 Meander VSMid
- TS Chap 5 Meander VSLow
- TS Chap 5 Meander AvgVS
- TS Chap 5 Meander DiffVS
- TS Chap 5 Meander stdVS
- TS Chap 7 Standard Deviation Breakout LoBand
- TS Chap 7 Standard Deviation Breakout MidBand
- TS Chap 7 Standard Deviation Breakout UpBand
- TS Chap 7 Standard Deviation Breakout BandDevi

Symbol Group

- TS Symbols

Thomas Stridsman Symbol Group

Below is the preprogrammed Symbol Group symbol list. Symbols can be added or subtracted from the group. While testing a strategy, use the pull down menu under the Symbol column to select the “Thomas Stridsman – 15 Market Symbol Group”. This will cause Trade Navigator to test a strategy across a group of 15 different markets instead of just one target market. Symbol Group Name

Thomas Stridsman - 15 Market Symbol Group

- Crude Oil CL2-067
- Cotton CT-067
- US Dollar DX-067
- Gold GC-067
- Copper HG-067
- Coffee KC-067
- Lumber LB-067
- Live Cattle LC2-067
- Natural Gas NG2-067
- Nikkei 225 NK-067
- Rough Rice NR2-067
- T-Bonds TQ-067
- Wheat W2-067
- Euro WU-067
- Japanese Yen WY-067

Flag	Symbol	Description	Firs
<input type="checkbox"/>	CL2-067	Crude Oil NY (Comb) Cadj Liq	07/1
<input type="checkbox"/>	CT9-067	Cotton #2 Cadj Liq	08/2
<input type="checkbox"/>	DX9-067	US Dollar Index Cadj Liq	11/2
<input type="checkbox"/>	GC-067	Gold Comex (Pit) Cadj Liq	12/3
<input type="checkbox"/>	HG-067	Copper HG NYMX (Pit) Cadj Lic	08/2
<input type="checkbox"/>	KC9-067	Coffee Cadj Liq	08/1
<input type="checkbox"/>	LB-067	Lumber Cadj Liq	11/1
<input type="checkbox"/>	LC2-067	Live Cattle (Comb) Cadj Liq	08/2
<input type="checkbox"/>	NG2-067	Natural Gas NY (Comb) Cadj Lic	04/0
<input type="checkbox"/>	NK-067	Nikkei 225 CME (Pit) Cadj Liq	09/2
<input type="checkbox"/>	NR2-067	Rough Rice (Comb) Cadj Liq	07/1
<input type="checkbox"/>	TQ-067	T-Bonds 30Yr CBT Pit Cadj Liq	09/2
<input type="checkbox"/>	W2-067	Wheat CBT (Comb) Cadj Liq	04/0
<input type="checkbox"/>	WU-067	Euro FX (Comb) Cadj Liq	01/0
<input type="checkbox"/>	WY-067	Japanese Yen (Comb) Cadj Liq	08/0

15 symbols

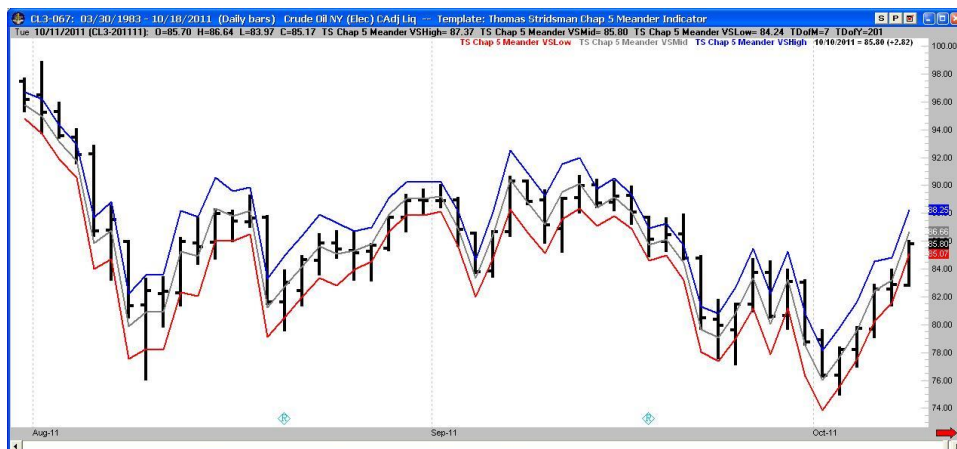
Flags:

Templates

Thomas Stridsman Chap 5 Meander Indicator Template

The meander indicator is a price-band indicator that takes all data points within a bar into consideration when calculating moving-average and standard-deviation levels. Or, more precisely, it calculates the percentage difference between the previous bar's closing price (or average price) and the next bar's different price levels (open, high, low, and close) before it adds to the latest bar's closing price (or average price).

Below is a picture of how the Trade Navigator screen should look after installing the Thomas Stridsman Chap 5 Meander Indicator Template. This template coincides with material covered in Chapter 5 of the book and the software code located on page 64.



Screenshot of the TS Chap 5 Meander Indicator template applied to a chart.

Indicators featured on the TS Meander Indicator Template

TS Chap 5 Meander VSHigh

Blue upper line that is 2 standard deviations above the VS Midline.

TS Chap 5 Meander VSMid

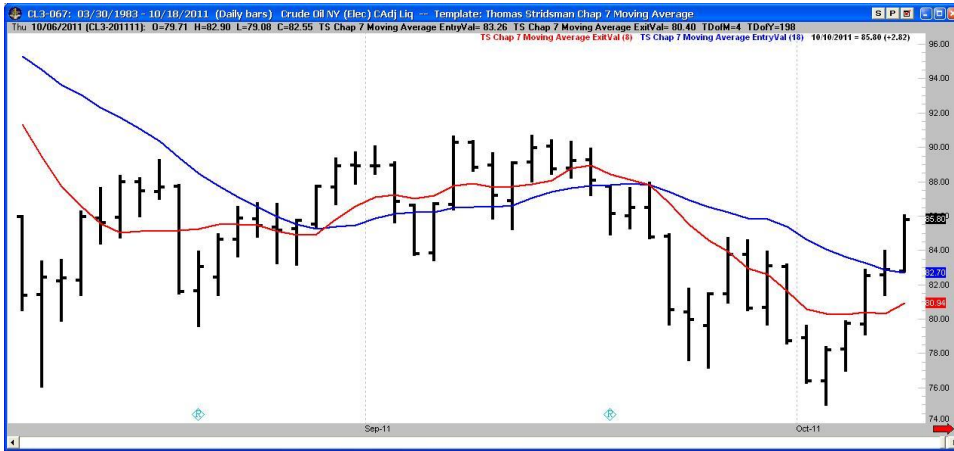
Gray middle line

TS Chap 5 Meander VSLow

Red lower line that is 2 standard deviations below the VS Midline.

Thomas Stridsman Chap 7 Moving Averages Template

More than one book or article has been written on the topic of moving averages, most of them focusing on the basic crossover signal. The crossover signal is produced either by the price crossing one or several averages, or that of a faster moving average crossing a slower one. This template is designed to work with the TS Chap 7 Moving Average Strategy. This template coincides with material covered in Chapter 7 of the book and the software code located on page 88.



Screenshot of the TS Chap 7 Moving Average template applied to a chart

Indicators featured on the TS Moving Averages Template

TS Chap 7 Moving Average ExitVal

A variable Moving Average defaulted to 8.

TS Chap 7 Moving Average EntryVal

A variable Moving Average defaulted to 18.



Screenshot of the TS Chap 7 Moving Average strategy applied to a chart

Thomas Stridsman Chap 7 Standard Deviation Breakout Template

The Bollinger Bands Indicator is one of the most versatile indicators there is. It can be used both in short-term oscillator-type systems, looking for overbought/oversold situations or in a long-term breakout-type system. This template includes the indicators that are used in the TS Chap 7 Standard Deviation Breakout Strategy. This template coincides with material covered in Chapter 7 of the book and the software code located on page 107 and 112.



Screenshot of the TS Chap 7 Standard Deviation Breakout template applied to a chart

Indicators featured on the Thomas Stridsman Standard Deviation Breakout Template

TS Chap 7 Standard Deviation Breakout UpBand

Blue upper line that is 2 standard deviations above the Midband line.

TS Chap 7 Standard Deviation Breakout MidBand

Gray middle line

TS Chap 7 Standard Deviation Breakout LoBand

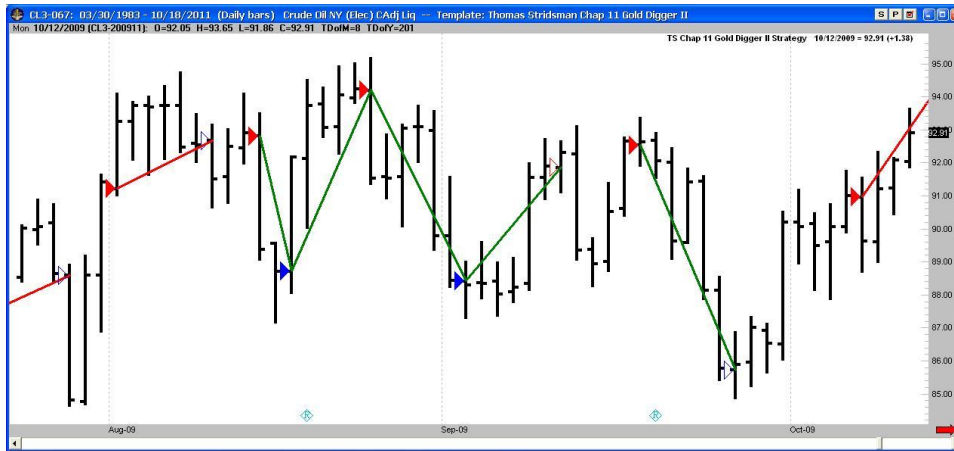
Red lower line that is 2 standard deviations below the Midband line.



Screenshot of the TS Chap 7 Standard Deviation Breakout strategy applied to a chart

Thomas Stridsman Chap 11 Gold Digger II Template

The Gold Digger II strategy is based on the premise that as soon as there are two down days and two down weeks in a row, go long. To go short, there needs to be two up days and two up weeks in a row. The reasoning behind the strategy was that a move in a certain direction cannot go on forever and that a short-term rebound is likely to happen sooner than later. The exit techniques are simple. If the market goes the right way for two consecutive days, it exits the long position, or if in the case of a short, it exits at the first close that goes the right way. This template coincides with material covered in Chapter 11 of the book and the software code located on page 191.



Screenshot of the TS Chap 7 Gold Digger II strategy applied to a chart

Thomas Stridsman Chicago Indicators Template



Indicators featured on the Thomas Stridsman Chicago Indicators Template

These indicators are included as an added bonus from Thomas Stridsman. They are based on some of the indicators mentioned in his books and also from him directly.

TSaveDiffTypMove

Structure: TSAvgDiffTypMove (**LookBack1, LookBack2**)

TSBarMedian

Structure: TSBarMedian (**LookBack**)

TSBarVariation

Structure: TSBarVariation (**Lookback**)

TSChicagoIndicator

Structure: TSChicagoIndicator (**LookBack**)

TSCloseVariation

Structure: TSCloseVariation (**Lookback**)

TSDiffTypMove

Structure: TSDiffTypMove (**LookBack1**)

TSLineSignificance

Structure: TSLineSignificance (**LookBack**)

TSSmoothie

Structure: TSSmoothie

TStdDiffTypMove

Structure: TStdDiffTypMove (**LookBack1, LookBack2**)

TSTypical Bar

Structure: TSTypical Bar (**Lookback**)

TSTypical Move

Structure: TSTypical Move (**Type, Lookback**)

TSUnBiased Range

Structure: TSUnBiased Range (**LookBack**)

TSVolExtreme Lower

Structure: TSVolExtreme Lower (**LookBack1, LookBack2, DownMult**)

TSVolExtreme Upper

Structure: TSVolExtreme Upper (**LookBack1, LookBack2, UpMult**)

Appendix A

Lookback – Used to define the bar period used in some of the Libraries Indicators. The default for this is 28.

LookBack1 – Used to define the bar period used in some of the Libraries Indicators. The default for this is 28.

LookBack2 - Used to define the bar period used in some of the Libraries Indicators. The default for this is 125.

DownMult – Used as a multiplier. Default is set to 1.

UpMult – Used as a multiplier. Default is set to 1.5.

Type - The type of Typical Move used. Use "1" to return Average of Typical - Typical.1, and use "2" to return Typical - Typical.1 *100 divided by the Max of Typical.1 or .000000001.