

# **ADVANCED TRADERS LIBRARY II**

## Introduction:

The Advanced Traders Library II picks up where The Advanced Traders Library left off. This library contains 10 additional strategies including market specific strategies, day trading strategies and even more well-known entry techniques pre-programmed for you. Test their performance and view the summary and adjust them as you see fit. These strategies were designed to give you a solid foundation for your strategy creation.

## **Benefits:**

These ten additional strategies will further speed your progress from a novice trader to an experienced one. Whether you test and use the strategies as they are, or you modify them to meet your needs, Advanced Traders Library II will enhance your TradeSense learning curve.

## **Included in this Library:**

#### **Functions**

- ATS II Dynamic Lower Band
- ATS II Dynamic Upper Band

#### **Strategies**

- ATS II 5 Minute Long John
- ATS II A DayTrading Shorty
- ATS II Bonds 25 X 25 (Chuck LeBeau)
- ATS II Coffee Surprise
- ATS II Coup de Averge
- ATS II Dynamic Break
- ATS II First 30 Minute Breakouts
- ATS II Fond of Bonds
- ATS II RSI Divergence
- ATS II Trending Market



## **Functions**

#### **ATS II Dynamic Lower Band**

Usage: ATS II Dynamic Lower Band (Lookbackbars)

Parameters:

Lookbackbars: Number of bars used in calculation

#### **ATS II Dynamic Upper Band**

Usage: ATS II Dynamic Upper Band (Lookbackdays)

Parameters:

Lookbackbars: Number of bars used in calculation

## **Strategies**

#### ATS II– 5 Minute Long Johns



This intraday S&P strategy is based on Overbought/Overso ld market conditions as indicated by the %R indicator. A long position is taken when the %R crosses above 80 and a short position is taken when %R crosses below 20. The good thing about this strategy is that neither the 80 nor the 20 are

set in stone, so they can be changed to fit the needs of the trader. Two exits are provided in this strategy, a standard stop loss and an end of day exit.

### ATS II – A DayTrading Shorty



Using the ADX as confirmation for a gap open above the high, this strategy is a great example of techniques used in many popular day trading strategies. There are multiple exit rules provided with this strategy including a dollar profit target, a dollar stop loss, a range stop, and a day after stop loss.

### ATS II– Bonds 25 X 25 (Chuck Lebeau)



Developed by Chuck Lebeau, this trend following strategy trades only markets in which a strong trend has been established. A combination of the ADX and RSI indicators are used to establish the trend.

#### **ATS II– Coffee Surprise**

Analysis   Mon	ey Mgt		Take the next trad	e: No eq	uity filter applied		
Summary - All Trac	les	~	Beport Chart				
Summary - Long T	ades		I I I I I I I I I I I I I I I I I I I	_			
Summary - Short T	rades		Summary - All Trade	es			
Trades							
Monthly History			Overall				
By Year			Total Net Profit	\$83,550	Profit Factor (\$Wins/\$Losses):	1.53	
By Month			Total Trades:	448	Winning Percentage:	59.4%	
By Week			Average Trade:	\$186	Payout Ratio (AvgWin/AvgLoss):	1.05	
By Day		1	Max Closed-out Drawdown:	-\$11,156	CPC Index (PF x Win% x PR):	0.96	
By TDOW			Max Intraday Drawdown:	-\$11,738	Expectancy (AvgTrade/AvgLoss):		
By TDOM			Account Size Required:	\$19,298	Return Pct:	433.0%	
By TDOY		ي السب	Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	20.68%	
By Week Day			Percent in the Market:	6.2%	Optimal f:	0.53	
By Entry Signal			Avg # of Bars in Trade:	1.33	Z-Score (W/L Predictability):	-0.6	
By Exit Signal			Avg # of Trades per Year:	11.8	Current Streak:	1 Losses	
by EAR OIGHT							
Item	Value	~	Monthly Profit Analysis Average Monthly Profit	\$183	Monthly Sharpe Ratio:	0.10	
	Summary - All T		Std Dev of Monthly Profits:	\$183	Annualized Sharpe Ratio:	0.36	
Position selection	All trades		Stu Dev of Monthly Fiblics.	\$1,230	Annualizeu Sharpe natiu.	0.36	
From date	10/17/1973		Winning Trades		Losing Trades		
To date	09/15/2011		Total Winners	266	Totall osers:	182	
Chart By	Date	120	Gross Profit	\$239,831	Final Lose:	-\$156,281	
Ignore trades <=	-999,999,999		Average Win:	\$902	Average Loss:	-\$859	
Ignore trades >=	999,999,999	-	Largest Win:	\$8,850	Largest Loss:	-\$4,800	
Ignore big wins	0		Largest Drawdown in Win:	-\$1,294	Largest Peak in Loss:	\$3,975	
Ignore big losses Profit is >=	0.00	-	Avg Drawdown in Win:	-\$175	Avg Peak in Loss:	\$437	
Profit is >= Show cents	No.	~	Avg Run Up in Win:	\$1,289	Avg Run Up in Loss:	\$437	
			Avg Run Down in Win:	-\$175	Avg Run Down in Loss:	-\$1,032	
Report descripti			Most Consec Wins:	12	Most Consec Losses:	8	
The Summary repor performance statisti	cs. Calculations a	re	Avg # of Consec Wins:	2.53	Avg # of Consec Losses:	1.73	
done based on sinc		· ·	Avg # of Bars in Wins:	1.19	Avg # of Bars in Losses:	1.53	

This strategy is a long only strategy that looks for gap down days in the coffee market, and enters at 25% of the true range. Exits used within this strategy include a day after Stop loss set at \$1350, and a profit exit.

#### ATS II– Coup de Average



15 Minute intraday S&P strategy that uses the average true range to calculate at which price to enter the market. Exits used in this strategy are the generic market on close, and it allows for stop loss exits to be enabled.

### ATS II– Dynamic Break

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Analysis Mor	ney Mgt		Take the next trad	e: No eq	uity filter applied		
Summary - All Tra	des		Beport Chart				
Summary - Long 1	rades			9			
Summary - Short	Trades		Summary - All Trade	es			
Trades			1				
Monthly History			Overall				
By Year			Total Net Profit	\$26,624	Profit Factor (\$Wins/\$Losses):	1.28	
By Month			Total Trades:	225	Winning Percentage:	71.1%	
By Week			Average Trade:	\$118	Payout Ratio (AvgWin/AvgLoss):	0.52	
By Day			Max Closed-out Drawdown:	-\$23,113	CPC Index (PF x Win% x PR):	0.47	
By TDOW			Max Intraday Drawdown:	-\$24,574 \$33.012	Expectancy (AvgTrade/AvgLoss): Beturn Pct	7.95% 80.6%	
By TDOM			Account Size Required: Open Equity:	\$33,012	Return Pct Kelly Pct (AvgTrade/AvgWin):	15.34%	
By TDOY		-	Percent in the Market	14.6%	Cotimal f:	0.25	
By Week Day			Avg # of Bars in Trade:	5.31	Z-Score fw//L Predictability):	-1.3	
By Entry Signal			Avg # of Trades per Year.	7.0	Current Streak:	7 Wins	
By Exit Signal		~	ring in or hadds por rodi.		Current Strodie		
ltem	Value		Monthly Profit Analysis				
Report description			Average Monthly Profit	\$69	Monthly Sharpe Batio:	-0.01	
Position selection	All trades		Std Dev of Monthly Profits:	\$1,297	Annualized Sharpe Ratio:	-0.05	
From date	05/02/1979						
To date	04/07/2011		Winning Trades		Losing Trades		
Chart By	Date	=	Total Winners:	160	Total Losers:	65	
Ignore trades <=	-999,999,999		Gross Profit	\$123,409	Gross Loss:	-\$96,785	
Ignore trades >=	999,999,999		Average Win:	\$771	Average Loss:	-\$1,489	
Ignore big wins	0		Largest Win:	\$5,418	Largest Loss:	-\$6,964	
Ignore big losses	0		Largest Drawdown in Win: Avg Drawdown in Win:	-\$4,200	Largest Peak in Loss: Avg Peak in Loss:	\$1,533 \$312	
Profit is >=	0.00		Avg Drawdown in Win: Avg Run Up in Win:	-\$495	Avg Peak in Loss: Avg Run Up in Loss:	\$312	
Show cents	No	~	Avg Run Op in Win: Avg Run Down in Win:	-\$495	Avg Hun Op in Loss: Avg Run Down in Loss:	-\$1,995	
Report descript		_	Most Consec Wins:	16	Most Consec Losses:	5	
The Summary repo			Avg # of Consec Wins:	3.72	Avg # of Consec Losses:	1.55	
performance statis done based on sin	ces. Laiculations a	are	Avg # of Bars in Wins:	3.19	Avg # of Bars in Losses:	10.52	
money management			ring in or brand in Willio.	0.10	ring in or plate an Eddadda.	10.04	

This Daily strategy introduces a pair of new indicators called the ATS II Dynamic Upper and Lower Bands. They are, simply put, a type of "deviated" moving average band. When the market closes above the upper band the strategy will enter a long position at the highest value over the last 20 bars. The

short entry is simply reversed. We have included a couple of different exits within this strategy which can be enabled.

#### **ATS II– First 30 Minute Breakouts**

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Analysis   Mon	ey Mgt		Ta	ike the next trade: I	No equ	ity fil	ter app	olied							
Summary - All Trac	les	~	Repor	rt Chart											
Summary - Long T	ades		-	1 - 1		_									_
Summary - Short T	rades		Tra	isactions											
Trades															
Monthly History			Num	Date	Туре	Pos	Price	Symbol	Profit	Total Profit	Net Profit	Max Profit	Max Loss	Signal	
By Year			141	01/27/2003 10:30 AM	E	S		SP-067	\$0		\$215,525	\$2,500		Breakout of 30 min Low	
By Month				01/30/2003 02:15 PM	×	S		SP-067	\$2,300		\$217,825	\$2,500		Profitable SX (Generic)	
By Week				01/31/2003 11:30 AM	E	L		SP-067	\$0	\$875		\$1,075		Breakout of 30 min High	
By Day				01/31/2003 02:15 PM	×	L		SP-067	\$875	\$875		\$1,075		Profitable Exit (Generic)	
By TDOW		-1	145	02/04/2003 09:30 AM	E	S		SP-067	\$0		\$218,700			Breakout of 30 min Low	
By TDOM By TDOM		-1		02/06/2003 02:15 PM	×	S		SP-067	\$875		\$219,575			Profitable SX (Generic)	
				02/07/2003 12:30 PM	E	S		SP-067	\$0	\$3,025				Breakout of 30 min Low	
By TDOY		-		02/12/2003 02:15 PM	×	S		SP-067	\$3,025	\$3,025		\$3,250		Profitable SX (Generic)	
By Week Day		- 11	149	02/13/2003 10:30 AM	E	S		SP-067	\$0	\$2,300		\$2,450		Breakout of 30 min Low	
By Entry Signal		_		03/11/2003 02:15 PM	X	S		SP-067	\$2,300	\$2,300		\$2,450		Profitable SX (Generic)	
By Exit Signal		~		03/12/2003 10:30 AM	E	S		SP-067	\$0	\$2,525				Breakout of 30 min Low	
Item	Value	~		10/22/2008 02:15 PM	X	S		SP-067	\$2,525	\$2,525		\$18,775		Profitable SX (Generic)	
	Trades			10/23/2008 11:30 AM	E	S		SP-067	\$0		\$227,425	\$13,875		Breakout of 30 min Low	
View By	Transaction			10/27/2008 02:15 PM	X	S		SP-067	13,550	\$13,550		\$13,875		Profitable SX (Generic)	
Price format	Ticks			10/28/2008 10:30 AM	E	S		SP-067	\$0	\$10,750				Breakout of 30 min Low	
Position selection	All trades			11/19/2008 02:15 PM	X	S		SP-067	10,750			\$12,625		Profitable SX (Generic)	
From date	01/03/2000	=		11/20/2008 11:30 AM	E	L		SP-067	\$0		\$251,725			Breakout of 30 min High	
To date	10/14/2011			11/20/2008 11:30 AM	X	L		SP-067	\$1,100	\$1,100		\$1,100		Exit Long: Profit Target	
Ignore trades <=	-999.999.999			11/21/2008 10:30 AM	E	S		SP-067	\$0	\$1,800		\$3,150		Breakout of 30 min Low	
Ignore trades >=	999,999,999			02/23/2009 02:15 PM	×	S		SP-067	\$1,800	\$1,800		\$3,150		Profitable SX (Generic)	
Ignore big wins	0			02/24/2009 12:30 PM	E	L		SP-067	\$0		\$254,625			Breakout of 30 min High	
lanore bia losses	0			02/24/2009 12:30 PM	×	L		SP-067	\$1,100	\$1,100		\$1,100		Exit Long: Profit Target	
Profit is >=	0.00	~		02/25/2009 09:30 AM	E	S		SP-067	\$0	\$1,675		\$2,175		Breakout of 30 min Low	
Report descripti	1.0250	_		02/26/2009 02:15 PM	X	S		SP-067	\$1,675	\$1,675		\$2,175		Profitable SX (Generic)	
The Trades Report		rade		02/27/2009 09:30 AM	E	S		SP-067	\$0		\$257,400			Breakout of 30 min Low	
history. Calculation	ns are done base	don		03/02/2009 02:15 PM	×	S		SP-067	\$9,450	\$9,450				Profitable SX (Generic)	
single unit trading (r	no money			03/03/2009 12:30 PM	E	S		SP-067	\$0			\$4,750		Breakout of 30 min Low	
management).				03/05/2009 02:15 PM	X	S		SP-067	\$2,350		\$269,200			Profitable SX (Generic)	
		- 1		03/06/2009 12:30 PM	E	S		SP-067	\$0		\$269,200			Breakout of 30 min Low	
		- 1	170	10/14/2011 02:15 PM	X	S	1220.5	SP-067	19,950	-\$149,950	\$119,250	\$1,525	-\$183,800	N/A	

This 30 minute strategy incorporates breakouts into an intraday strategy. The strategy will enter long positions only if the price crosses the high of the first bar of the day. Short entries are taken when the price crosses below the low of the bar.

### ATS II– Fond of Bonds



This daily strategy is a very simple example of how to combine an entry rule that will enter a position in the bond market, and two of the most popular exit rules; dollar stop losses and dollar profit targets. This strategy was designed to be a learning tool for the beginning strategy writer.

#### **ATS II- RSI Divergence**

			Long Line	OTIONEI	ies 🔿 Short Ex		Ne <u>w</u> Rule
Use	Alt	Signal Name /	Action	Linked			Add Rule
~		Exit Long: Stop Loss	Long Exit				Add hale
~		Exit Short: Stop Loss	Short Exit				Edit Rule
~		Long Entry #001	Long Entry				20111010
		Profitable Exit (Generic)					Remove Rule
>		Profitable SX (Generic) Short Entry #001	Short Exit Short Entry				
							Pgramid Info

This 30 minute intraday strategy is one of the most popular types of trading strategies. It enters market positions when there is a divergence between the RSI and ADX indicators. When the RSI is rising, the strategy looks for the ADX to be decreasing, and then enters a long position. Short positions are entered when the

opposite conditions exists. Exits included in this strategy are standard dollar stop losses and dollar profit exits.



### **ATS II– Trending Market**



This daily strategy was designed by to incorporate the adaptive moving average and an oscillator (RSI) for confirmation of the positions. This trending market strategy is a very unique strategy combining multiple mechanical strategy techniques in one rule. Check it out!!!