

# WINNING TRADING STRATEGIES LIBRARY

## Introduction:

Winning Trading Strategies is a collection of strategies created by George Pruitt for Futures Truth Magazine. Each of these nine strategies are created out of distinctive concepts in order to demonstrate wide range of techniques. The library has strategies that are based out of several functions including the ADX, Bollinger Bands, Keltner Channel, and many more.

## **Benefits:**

This library provides examples of how Trade Navigator may be used by a variety of traders, each with a different approach to market analysis and trading. Integrating Winning Trading Strategies with Trade Navigator demonstrates the power and flexibility of the software. This library is complete regards to bringing the concepts into focus and making it easy for you to learn how to set up your strategies to your own specifications.

## **Included in this Library:**

#### **Strategies**

- ADX bias Cross
- Average channel
- Bollinger Band Trading
- Buy low Sell high
- King Keltner
- My MOM RSI
- Parabolic with CCI
- Seasonal Soybeans
- Swinger Strategy

#### **Strategy Basket**

• The 9 Best Basket Cases

## **Strategies**

#### **ADX Bias Cross**



This simple daily strategy consisting of long entries that buy at the next bar high when the ADX is greater than 15 and there is a moving average crossover. The only exits that are included are the special exits with ADX rules.

#### Average channel



The Average Channel Strategy consists of two entry rules and two exit rules. The strategy enters a long position at the highest moving average channel in the past 20 bars of data. It enters a short position at the lowest moving average channel value in the past 20 bars. The two exits are based on the

high and low of the past 40 bars.

## **Bollinger Band Trading**

Analysis   Mon	ey Mgt		Take the next trad	e: No equ	iity filter applied						
Summary - All Trac	les		Beport Chart								
Summary - Long Tr	ades										
Summary - Short Trades			Summary - All Trades								
Trades											
Monthly History			Overall								
By Year			Total Net Profit: Total Trades:	\$272,313 259	Profit Factor (\$Wins/\$Losses):	1.41					
By Month					Winning Percentage:	68.3%					
By Week			Average Trade:	\$1,051	Payout Ratio (AvgWin/AvgLoss):	0.65					
By Day			Max Closed-out Drawdown:	-\$90,650	CPC Index (PF x Win% x PR):	0.63					
By TDOW			Max Intraday Drawdown:	-\$115,025	Expectancy (AvgTrade/AvgLoss):	13.05%					
By TDOM			Account Size Required: Open Equity:	\$146,275	Return Pct:	186.2%					
By TDOY				-\$1,325	Kelly Pct (AvgTrade/AvgWin):	19.95%					
By Week Day			Percent in the Market:	53.6%	Optimal f:	0.55					
By Entry Signal		-	Avg # of Bars in Trade:	15.39	Z-Score (W/L Predictability):	-0.8					
by critry Signal		~	Avg # of Trades per Year:	8.8	Current Streak:	2 Wins					
ltem	Value	~	Monthly Profit Analysis								
	Summary - All T		Average Monthly Profit:	\$774	Monthly Sharpe Ratio:	0.05					
Position selection	All trades	_	Std Dev of Monthly Profits:	\$8,437	Annualized Sharpe Ratio:	0.16					
From date	04/22/1982	_	s a s of or righting r follow								
To date	10/14/2011		Winning Trades		Losing Trades						
Chart By	Date	_	Total Winners:	177	Total Losers:	82					
Ignore trades <=	-999,999,999	_	Gross Profit	\$933.013	Gross Loss:	-\$660,700					
Ignore trades >=	999,999,999	_	Average Win:	\$5,271	Average Loss:	-\$8,057					
Ignore big wins	0		Largest Win:	\$19,525	Largest Loss:	-\$62,425					
Ignore big losses	0	_	Largest Drawdown in Win:	-\$25,875	Largest Peak in Loss:	\$12,600					
Profit is >=	0.00	~	Avg Drawdown in Win:	-\$4,555	Avg Peak in Loss:	\$1,979					
Report description	20	-	Avg Run Up in Win:	\$5,825	Avg Run Up in Loss:	\$1,979					
The Summary report		ry of	Avg Run Down in Win:	-\$4,555	Avg Run Down in Loss:	-\$16,893					
performance statistics. Calculations are			Most Consec Wins:	14	Most Consec Losses:	4					
done based on single unit trading (no			Avg # of Consec Wins:	3.28	Avg # of Consec Losses:	1.55					
money management).			Avg # of Bars in Wins:	10.11	Avg # of Bars in Losses:	26.78					

The Bollinger Band Trading Strategy is a great strategy for those who would like to learn more about the Bollinger Bands and how they work. This strategy also has two unique and profitable exits included.

## **Buy low Sell high**



Using the current price in correlation to the Bollinger Band, this strategy buys at new lows and sells at new highs. Excellent contrarian Strategy!!

### **King Keltner**



This simple strategy is a great example of how to use the **Keltner Bands** within your trading strategies. Once the trend is established by using moving average crossovers, this strategy takes a long position at the Keltner Lower band on a stop. For short positions, it simply reverses the long conditions above.

### My MOM RSI



This daily strategy places long and short trades based on the momentum of a particular market. Once it establishes where the momentum is taking the market, it will also confirm it with the RSI oscillator. This strategy uses dollar stop losses and trailing stops.

## Parabolic with CCI

Analysis   Mon	ey Mgt		Take the next trade: No equity filter applied
By Year			Report   Chart
By Month		10001	
By Week			Profit Size Analysis
By Day			by Win Pct
By TDOW			Next Trades
By TDOM			
By TDOY			0.25 0.50 0.75 1.00
By Week Day			
By Entry Signal			Trades of -\$1,800 to -\$1,500 occur every 47.0 trades
By Exit Signal			Trades of -\$1,500 to -\$1,200 occur every 18.0 trades-
By Entry/Exit Signa	al.		
Consecutive Trade			Trades of -\$1,200 to -\$900 occur every 60.0 trades-
Profit Size Analysi	s		
Win Trend Analysis		$\overline{\mathbf{v}}$	Trades of -\$900 to -\$600 occur every 0.0 trades
ltem	Value		Trades of -\$600 to -\$300 occur every 20.0 trades
Report description	Profit Size Anal.		
Statistic to chart	Win Pct		Trades of -\$300 to \$0 occur every 28.5 trades-
Next n trades	5		
Trade size	300	=	Trades of \$0 to \$300 occur every 3.9 trades-
Position selection	All trades		Trades of \$300 to \$600 occur every 2.1 trades-
From date	05/21/1999		
To date	09/06/2011		Trades of \$600 to \$900 occur every 5.1 trades
Ignore trades <=	-999,999,999		
Ignore trades >= Ignore big wins	999,999,999 0	-	Trades of \$900 to \$1,200 occur every 11.0 trades-
Ignore big wins	U	~	
Report descripti			Trades of \$1,200 to \$1,500 occur every 14.8 trades-
This report shows a			Trades of \$1,500 to \$1,800 occur every 16.7 trades-
happens after vario and their frequency			
single unit testing w		- on	Trades of \$1,800 to \$2,100 occur every 0.0 trades
management	2011-04-05-05-05-05-05-05-05-05-05-05-05-05-05-		

This daily Euro FX strategy is based on the reversal principle that when the price crosses completely above a particular indicator, a long position may be considered. This particular strategy takes that idea one step further by using the corresponding CCI values in order to confirm the direction of the trade.

### **Seasonal Soybeans**



This daily strategy uses seasons to judge when and at what price to long and short the soybean market. Mostly designed for position traders, this strategy works very well for patient traders. It uses the standard dollar profit targets, and trailing stop exits.

### **Swinger Strategy**



This daily strategy is a pretty good example of how a strategy writer can use swing points within their own strategies. Be careful though, a high in the market is not really established until after the fact!! Otherwise we would all be rich.

# **Strategy Basket**

#### **The 9 Best Basket Cases**

📴 Run 👷 Orders 📋 Description 🍦 Print 📗 Save 🔚 Sa <u>v</u> e As 🔝 Renam	e 🛛 🔀 <u>T</u> oolbox		e		
Add strategy/symbol combinations as items in this basket					
Strategy	Symbol(s)	Period	From	To	Custom Inputs
ADX bias Cross	HU-067	Daily	12/30/1949	End of Data	
ADX bias Cross	CT9-067	Daily	12/30/1949	End of Data	
Average channel	NG-067	Daily	12/30/1949	End of Data	
Average channel	C-067	Daily	12/30/1949	End of Data	
Average channel	BO-067	Daily	12/30/1949	End of Data	
Average channel	W-067	Daily	12/30/1949	End of Data	
Bollinger Band Trading	SP-067	Daily	12/30/1949	End of Data	
Buy low Sell high	ES-067	Daily	12/30/1949	End of Data	
King Keltner	BP-067	Daily	12/30/1949	End of Data	
King Keltner	CL-067	Daily	12/30/1949	End of Data	
King Keltner	SB9-067	Daily	12/30/1949	End of Data	
My MOM RSI	NG-067	Daily	12/30/1949	End of Data	
My MOM RSI	C-067	Daily	12/30/1949	End of Data	
Parabolic with CCI	EU-067	Daily	12/30/1949	End of Data	
Parabolic with CCI	JY-067	Daily	12/30/1949	End of Data	
Seasonal Soybeans	S-067	Daily	12/30/1949	End of Data	
Swinger Strategy	TT-067	Daily	12/30/1949	End of Data	
Swinger Strategy	PN-067	Daily	12/30/1949	End of Data	
Swinger Strategy	C-067	Daily	12/30/1949	End of Data	

The basket included in this library represents each strategy's "choice" markets. Trade Navigator's strategy basket feature truly is a strategy writer's best friend. You have to take a look at this one.