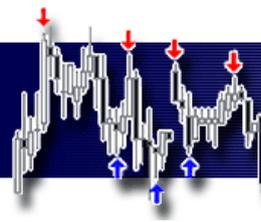


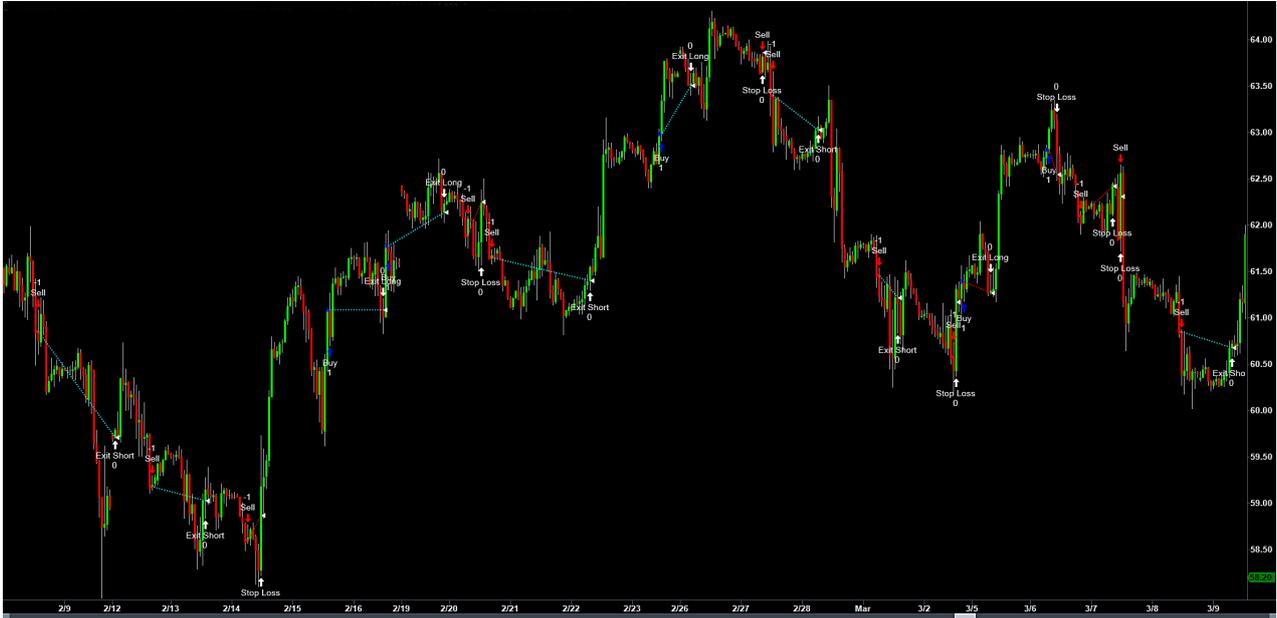
# ADVANTAGE TRADING

## Beat the Market!



### Advantage Trader

Your 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 or stock 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.

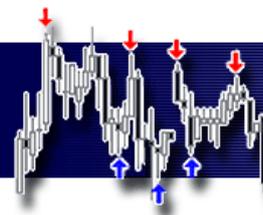
All parameters of the strategy can be optimized or manually refined to gain the best results. There can be set the main parameters like length, setup or trigger and additional like signal sensitivity, trading hours and risk management. The strategy can be tuned to suit various trending markets and personal 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

The Advantage Trader strategy should be used for educational purposes only and its signals do not constitute an investment recommendations related to financial instrument or their issuers and do not constitute investment advice, recommendation or a buy or sell offer of financial instruments. The strategy is not intended for use in automated or manual trading and we are not responsible for any investment decisions made based on it. Additional important information can be found on the last page.



### Advantage Trader Settings

Input	Value	Description
Nr_of_Contracts	Range: user defined default: 1	Maximum of 10 contracts can be traded or shares for \$25 000. If you need higher limits, please contact us.
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: 0/1/2 default: 2	Turns off (0) / on (1) closing the position at the end of day or (2) before the weekend. Works only for time bars. End of session should be set few minutes before real session close.
Entry_Tolerance	Range: user defined default: 3	Allowed slippage in ticks (cents for most stocks) from the signal price.
Exit_Tolerance	default: -1 Note: not applicable to stop orders	If -1, a market price order is placed, which, in the case of dynamic price movements, can cause significant slippage. If 0, there is no slippage, but in case of dynamic price movements some positions may not be opened or closed.
Voice_Alerts	Range: 0/1 default: 0	Turns off (0) / on (1) voice alerts when a signal is generated. Copy and paste the 'Advantage Trading' audio folder to your C drive.
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

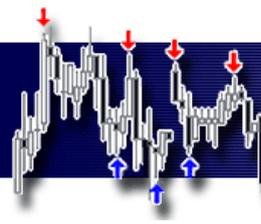
Group	Parameters for Optimization	Other Parameters
First	Strategy_Length - range: 0-30, step: 2 Setup_Level - range: 0-20, step: 2 Trigger_Level - range: 0-20, step: 2	All other: default
Second	Trend - range: 0-30, step: 5	From First Optimization All other: default

### 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



### TradeStation Settings for Strategies

Strategy Properties for All Strategies on this Chart

General

Backtesting

Automation

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.

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

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

Trade size (if not specified by strategy)

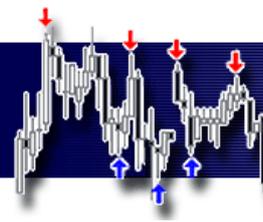
Fixed Shares/Contracts/Units 1

USD per trade \$ 10,000

Round down to nearest 100 shares/contracts/units

Minimum number shares/contracts/units: 100

OK
Cancel
Help



### Disclaimer

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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.

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### Technical Support and Training

[support@advantagetrading.net](mailto:support@advantagetrading.net)

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