

Jake Bernstein

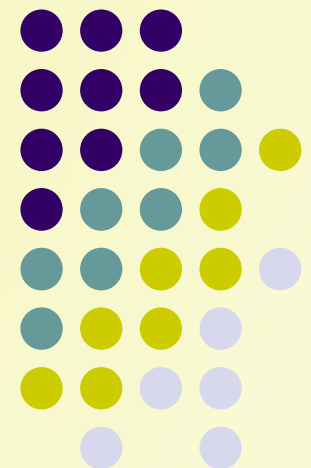
Trading Webinar

jake@trade-futures.com

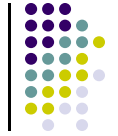
My 4 BEST Timing Triggers + 2
And how to use them to your advantage

Wednesday 29 August 2012

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Today we will do the following



- The MAC position trade for bigger moves in all time frames
- The MAC short term SWING trade for all time frames
- 8 OC setup, trigger and follow through
- The Friday-Monday high odds GOLD trade
- The Power Momentum setup and trigger
- The 2 DAY CMC trigger and follow through
- The 2 BAR GAP setup and trigger
- The NEW Thursday-Friday EURO FX trigger!
- All triggers 100% objective (no "looks like" or analysis)
- Profit maximizing strategies for all methods



Introduction: What I will discuss today...

- What is a TIMING TRIGGER?
- Timing triggers, timing indicators, objective methods and trading systems
- Why most timing triggers and indicators don't work
- Separating market myth from market reality
- Patterns, predictions and profits
- Importance of a TRADING MODEL
- Why do so many traders lose?
- How to traders win?
- Review of my S – T – F trading model

Goals and Objectives of this Session



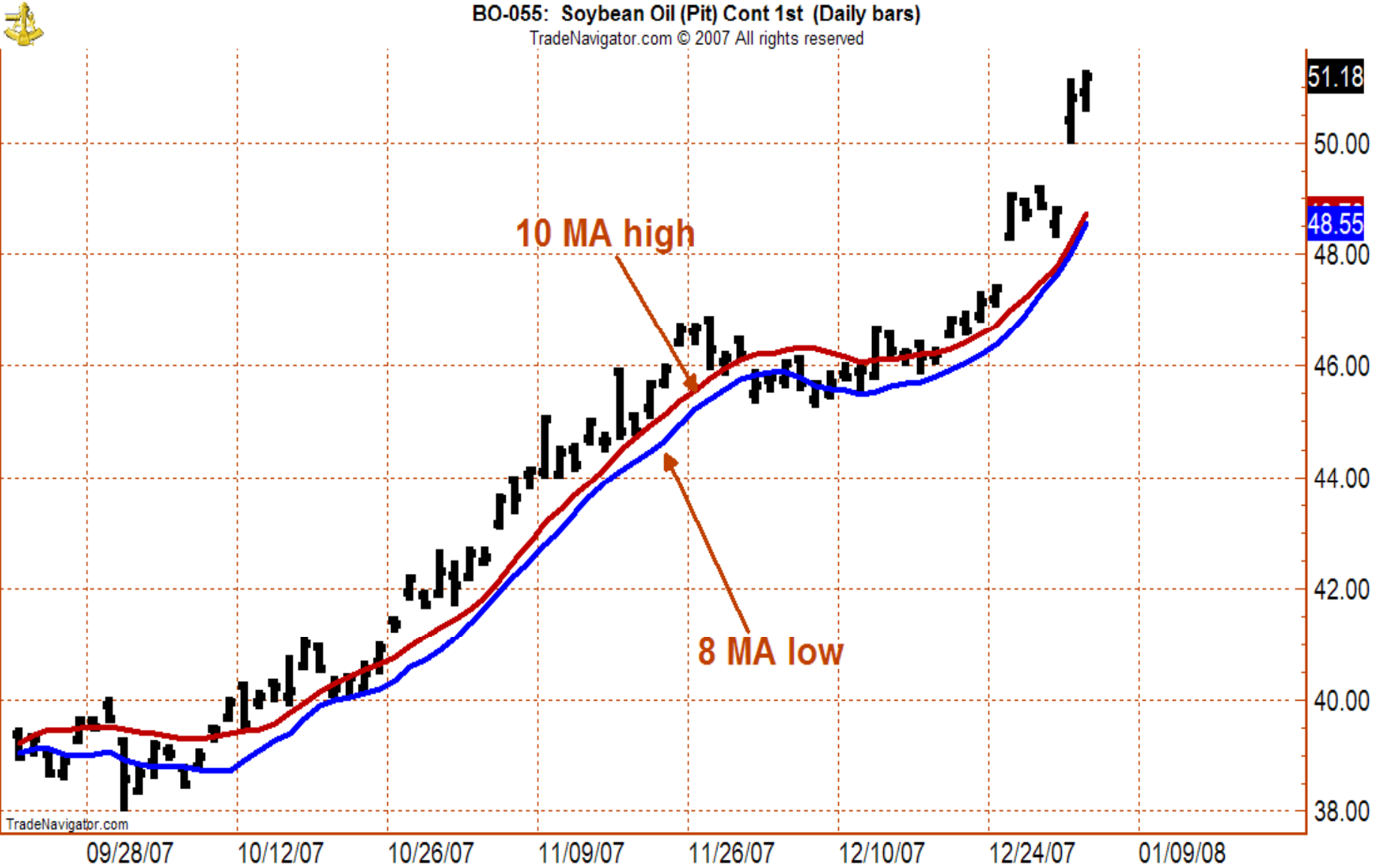
- To show you some of my best timing triggers
- To give you examples of how to apply them
- To give you the pro's and con's of each trigger
- To show you how the triggers can be applied in stocks, futures, and Forex
- To show you how the timing triggers can be applied in different time frames
- To give you some guidelines on how to manage risk and maximize profits
- To illustrate the relationship between timing triggers and set ups

The Moving Average Channel (MAC)



- Use 2 simple MA's
- MAH = 10 periods of the high MAL = 8 periods of the low
- TWO complete consecutive price bars above MAH is a buy pattern (use confirmation for a trigger)
- TWO complete consecutive price bars below MAL is a sell pattern (use confirmation for a trigger)
- Confirmation is required using the AD/MA
- Use Williams AD with simple 57 period MA of Williams AD
- USE: all time frames including HFT
- SWING TRADE
- Meaning of 5+ consecutive bars
- Positive aspects
- Negatives aspects

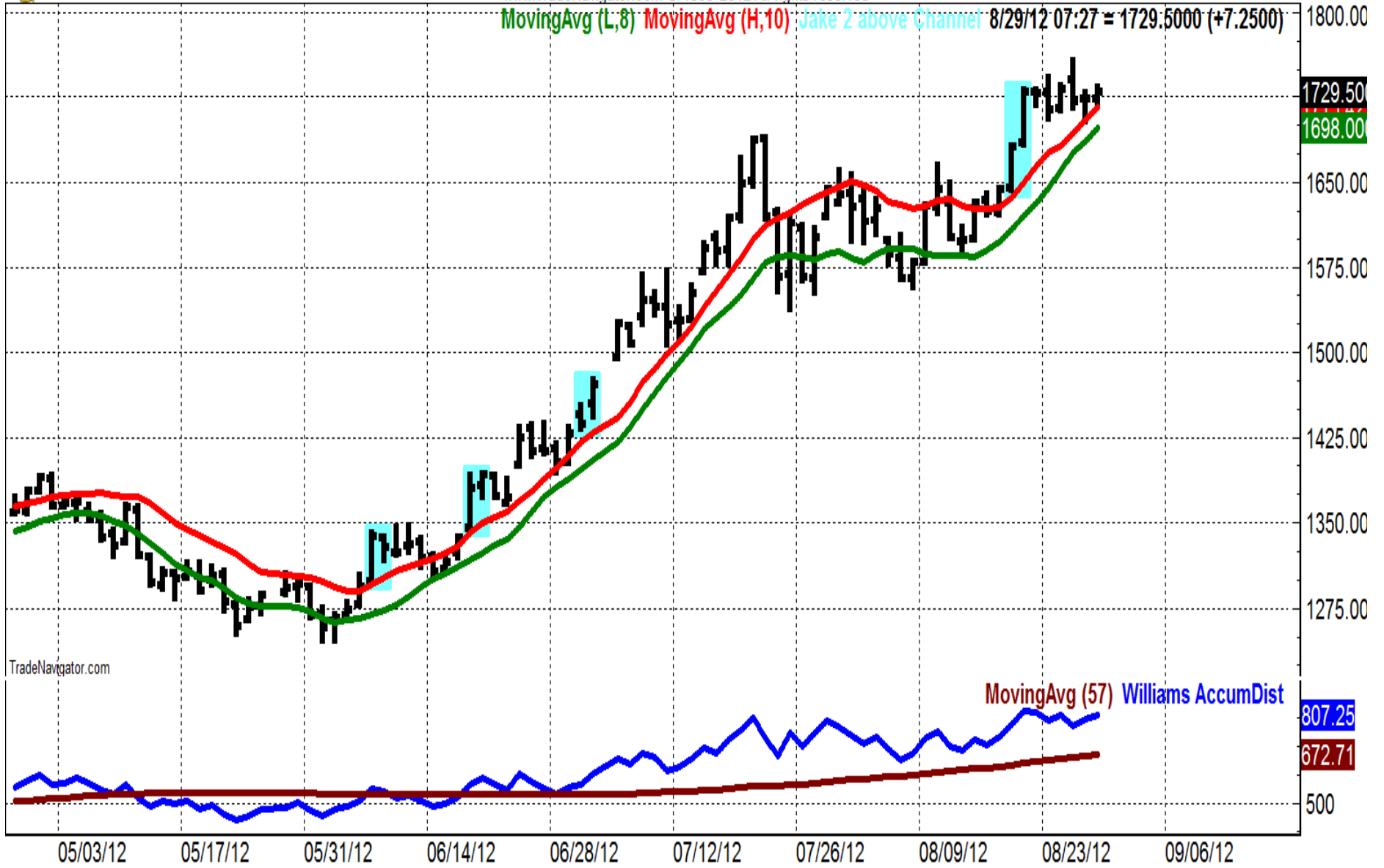
MA Channel



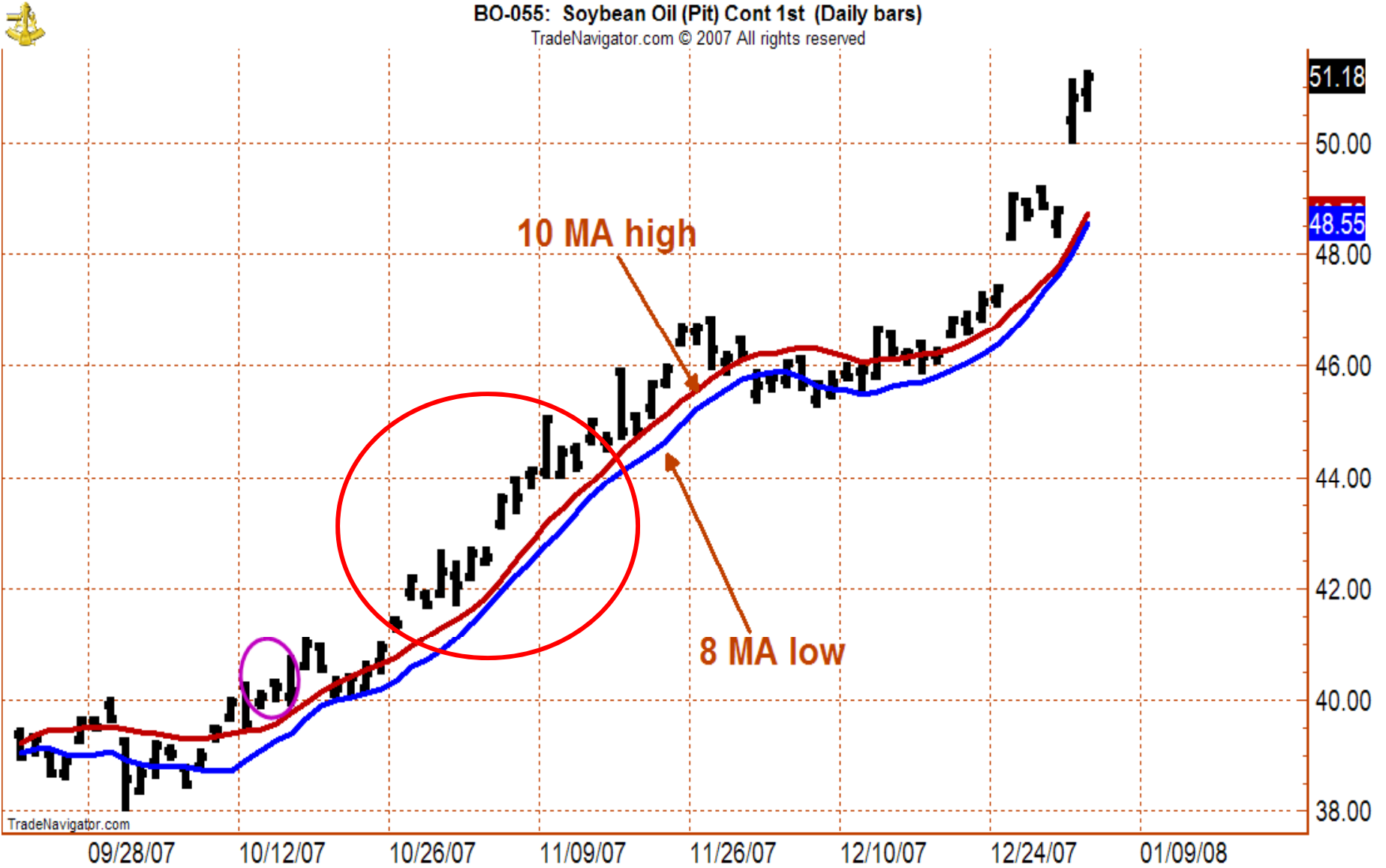


ZS-201211: Soybeans CBT (Elec) Nov 2012 (Daily bars)

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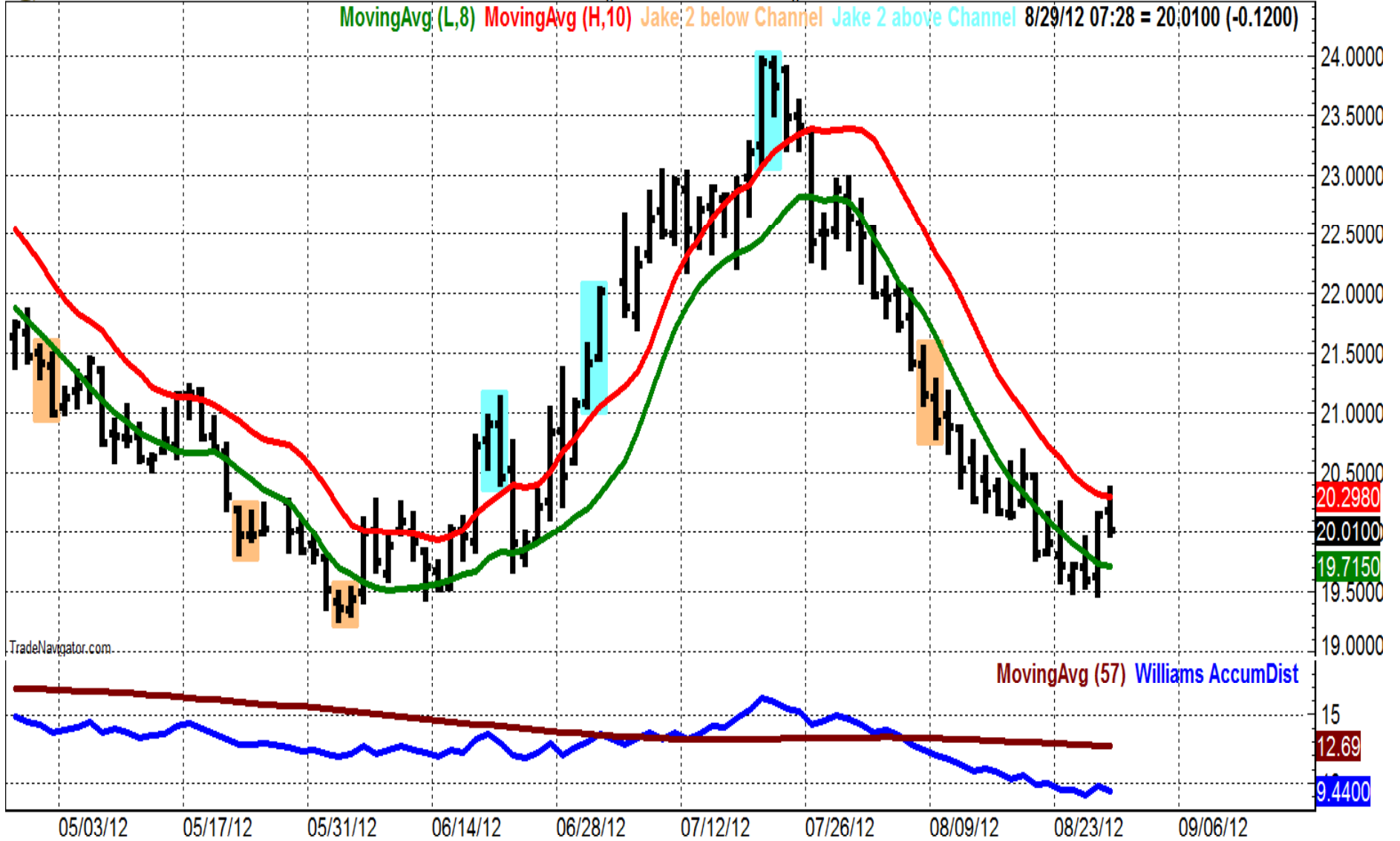
MAC buy setup awaiting trigger



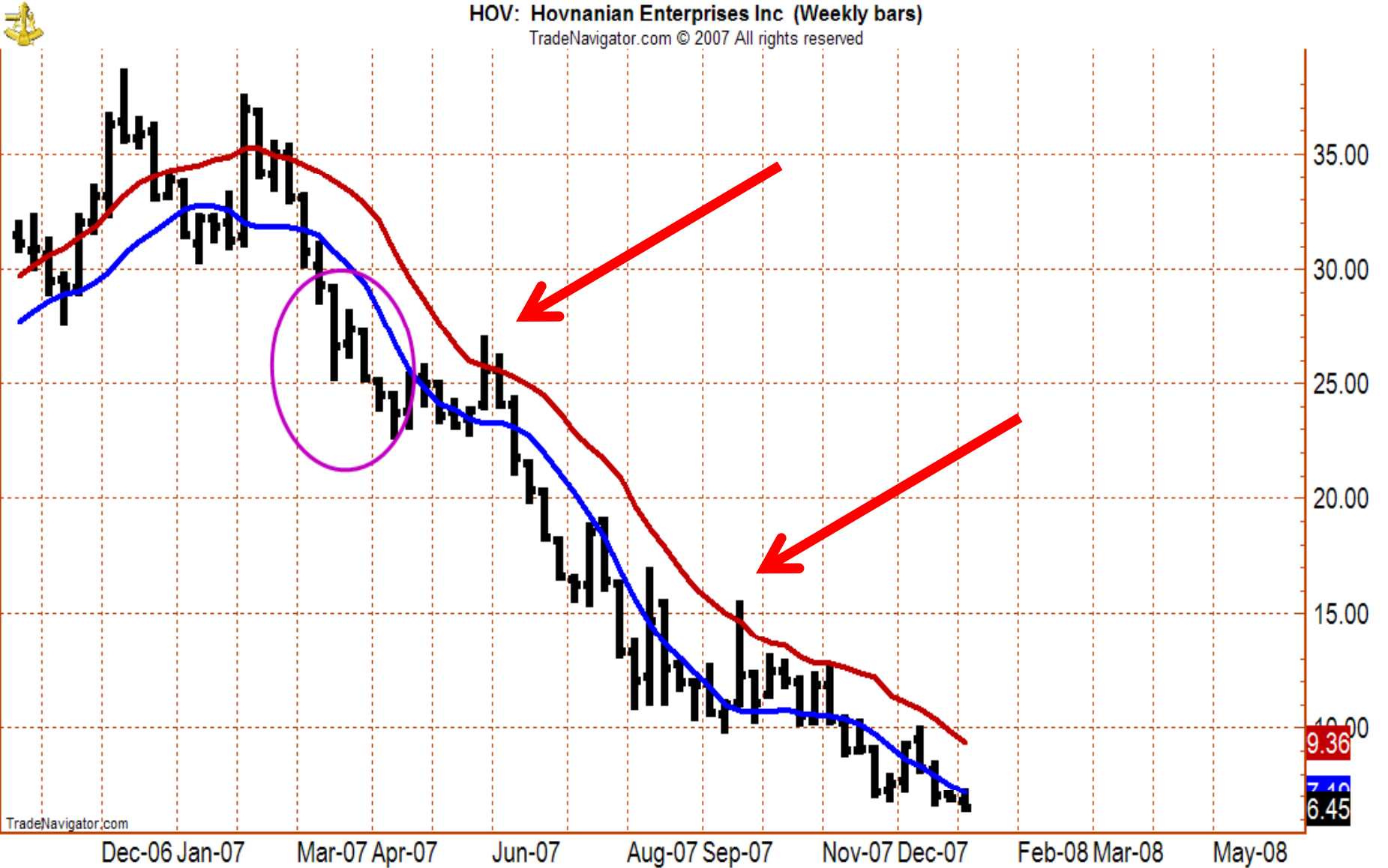


SB2-201210: Sugar #11 (Comb) Oct 2012 (Daily bars)

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MAC sell setup awaiting trigger (multiple bar)

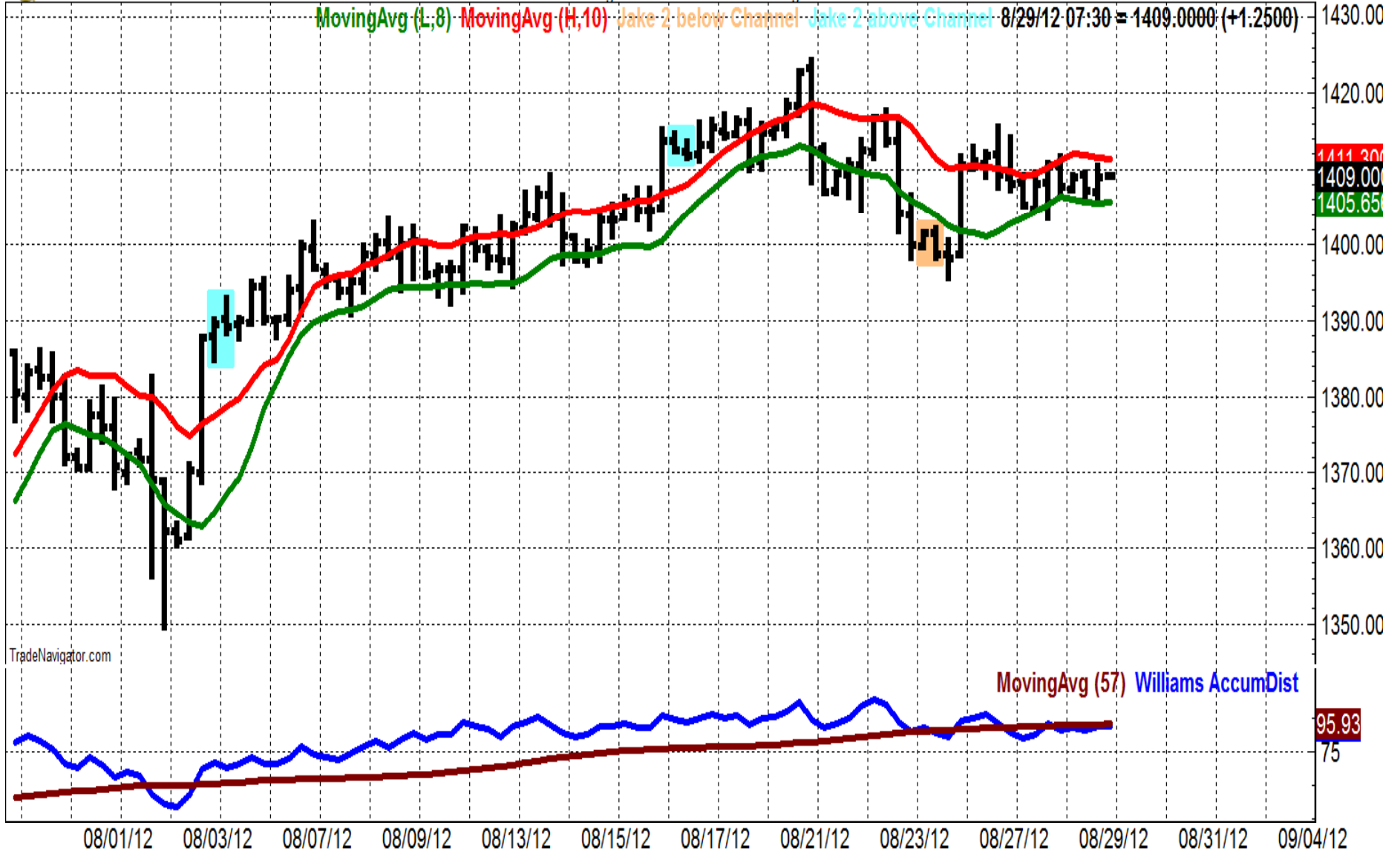




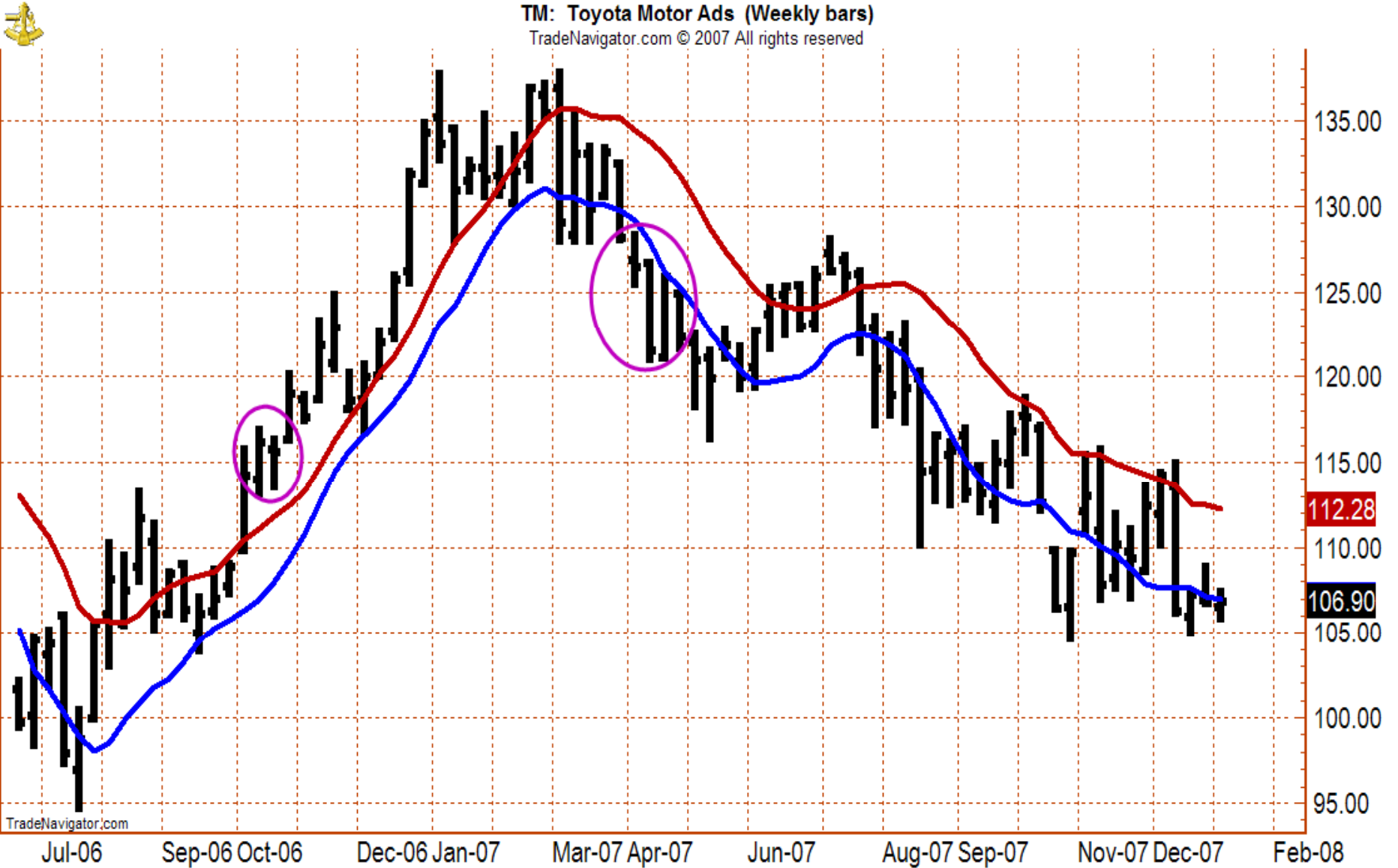
ES-201209: E-Mini S&P 500 Sep 2012 (360 minute bars)

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1 ●●●



MAC moves from bullish to bearish

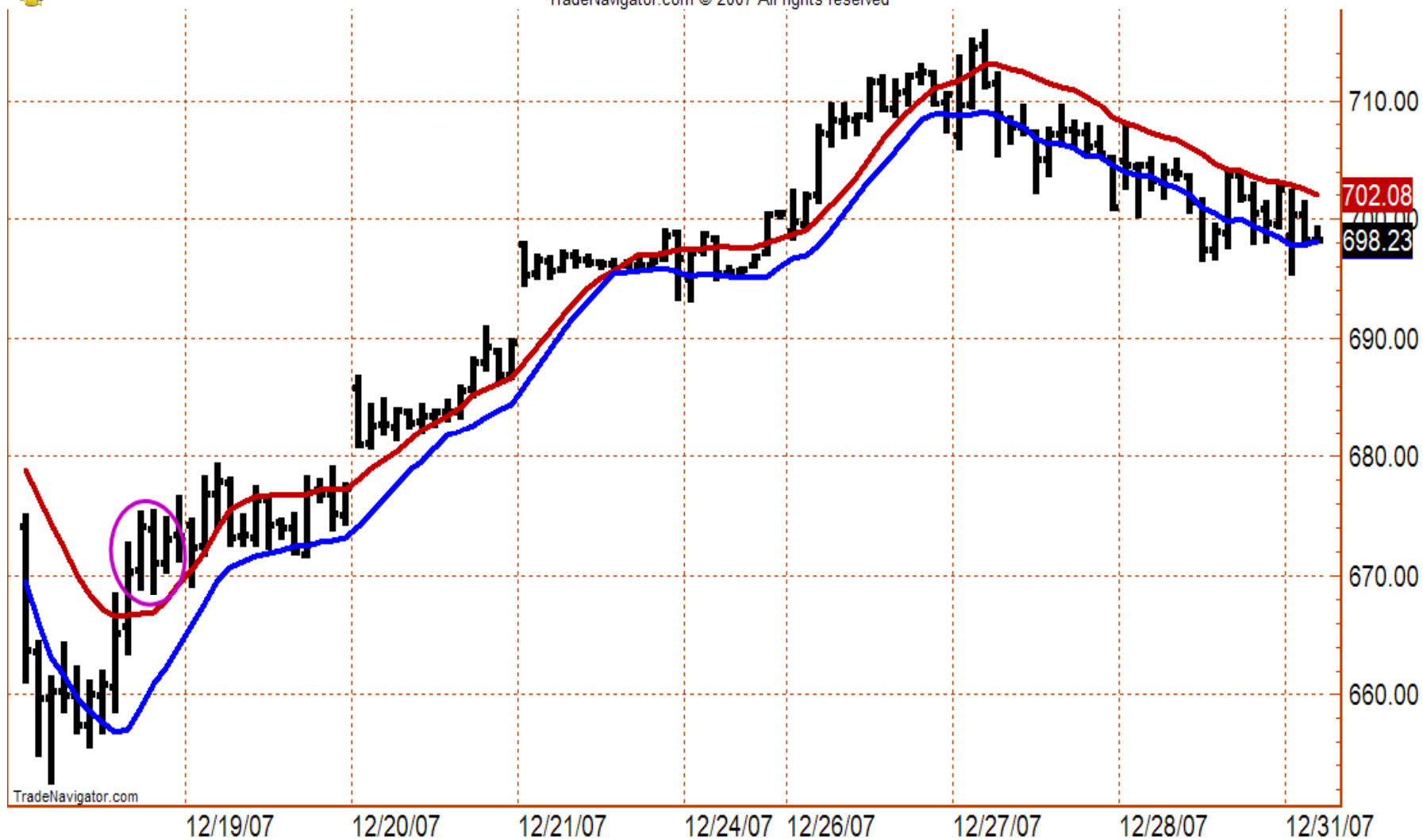




MAC on intraday chart



GOOG: Google Inc. (30 minute bars)
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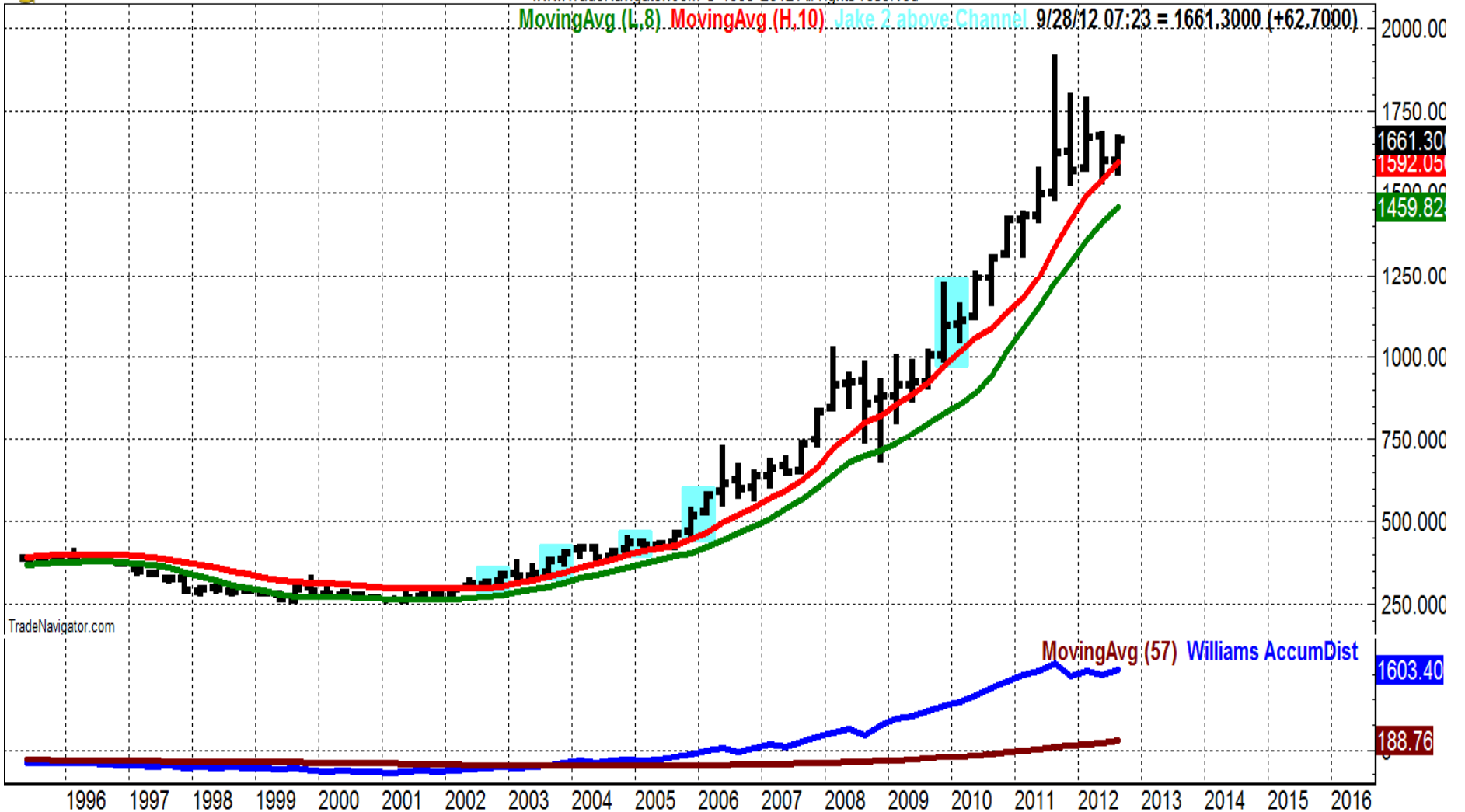


Long term moves...how the real money is made...



GC2-055: Gold Comex (Comb) Cont 1st (Quarterly bars)

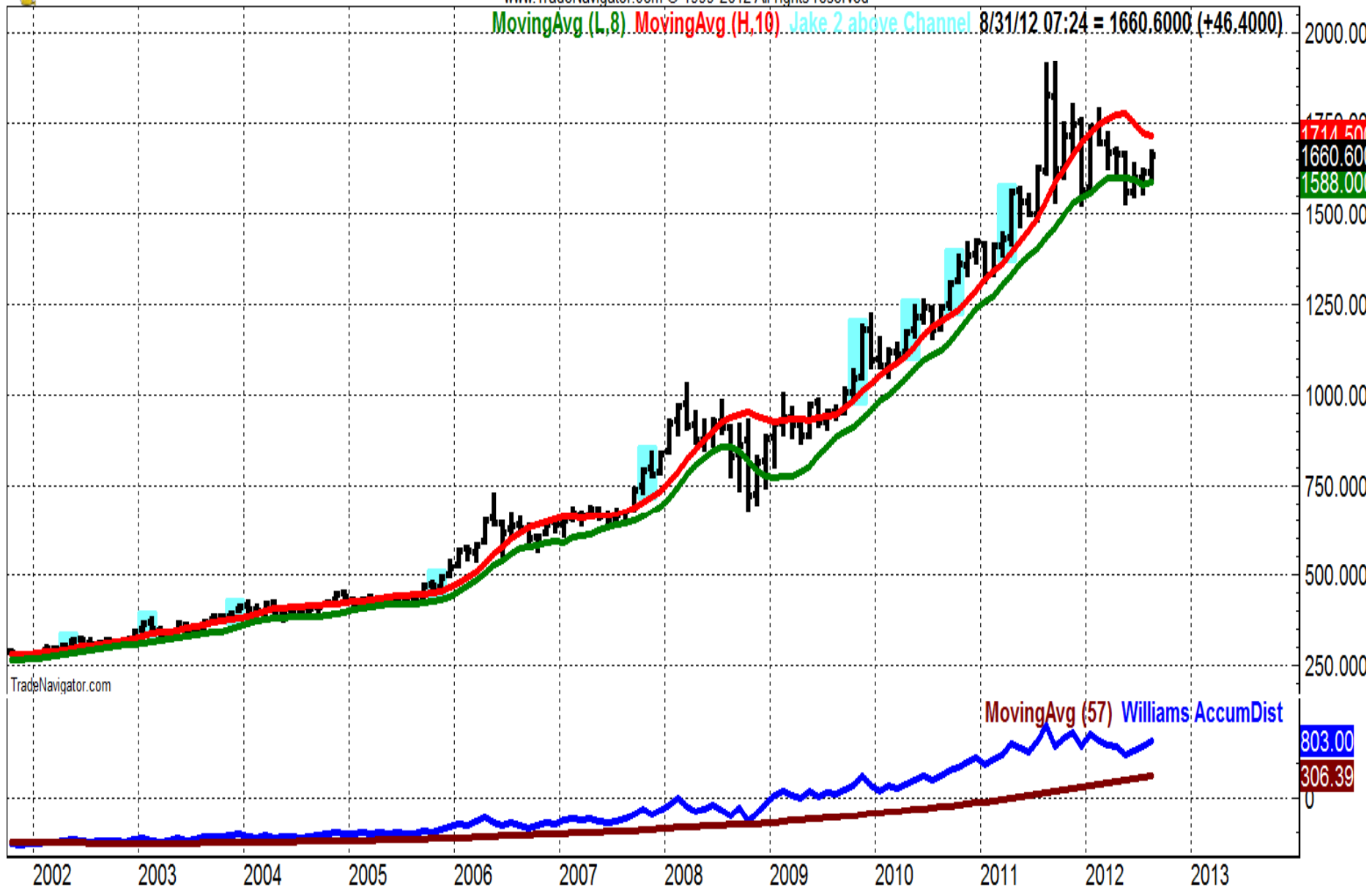
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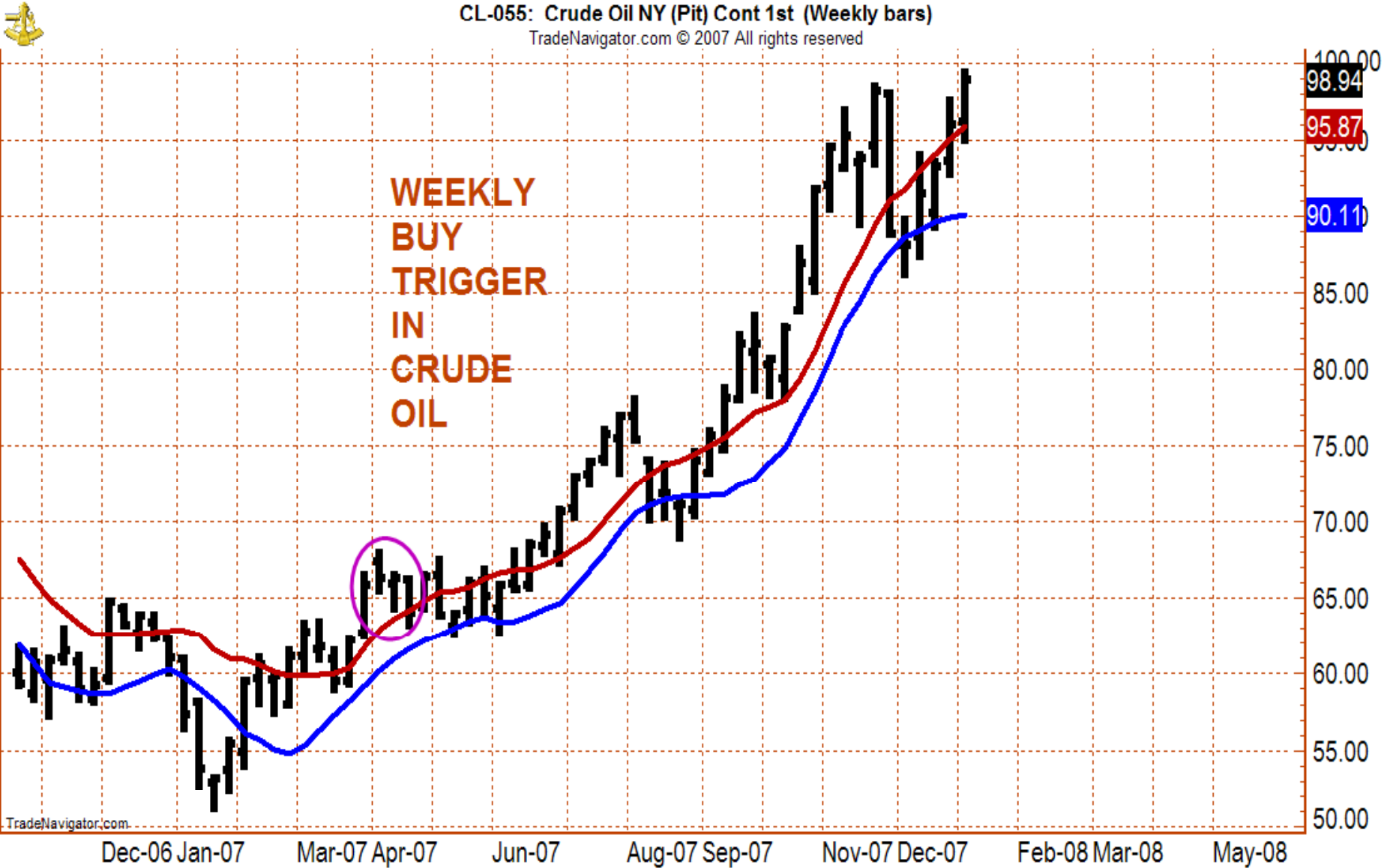


GC2-055: Gold Comex (Comb) Cont 1st (Monthly bars)

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MAC Intermediate term (weekly)

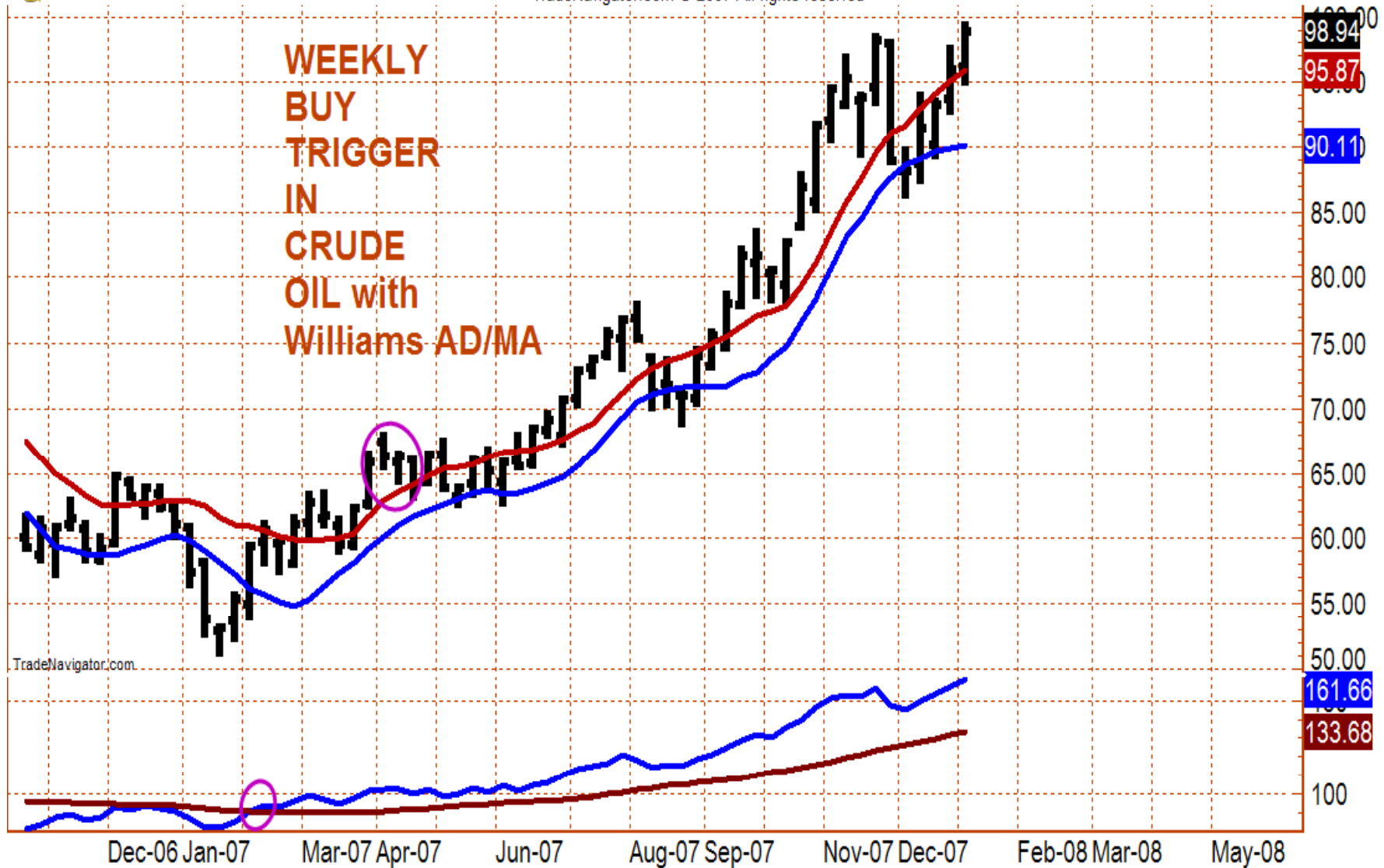


Combine MAC with Williams AD/MA 57

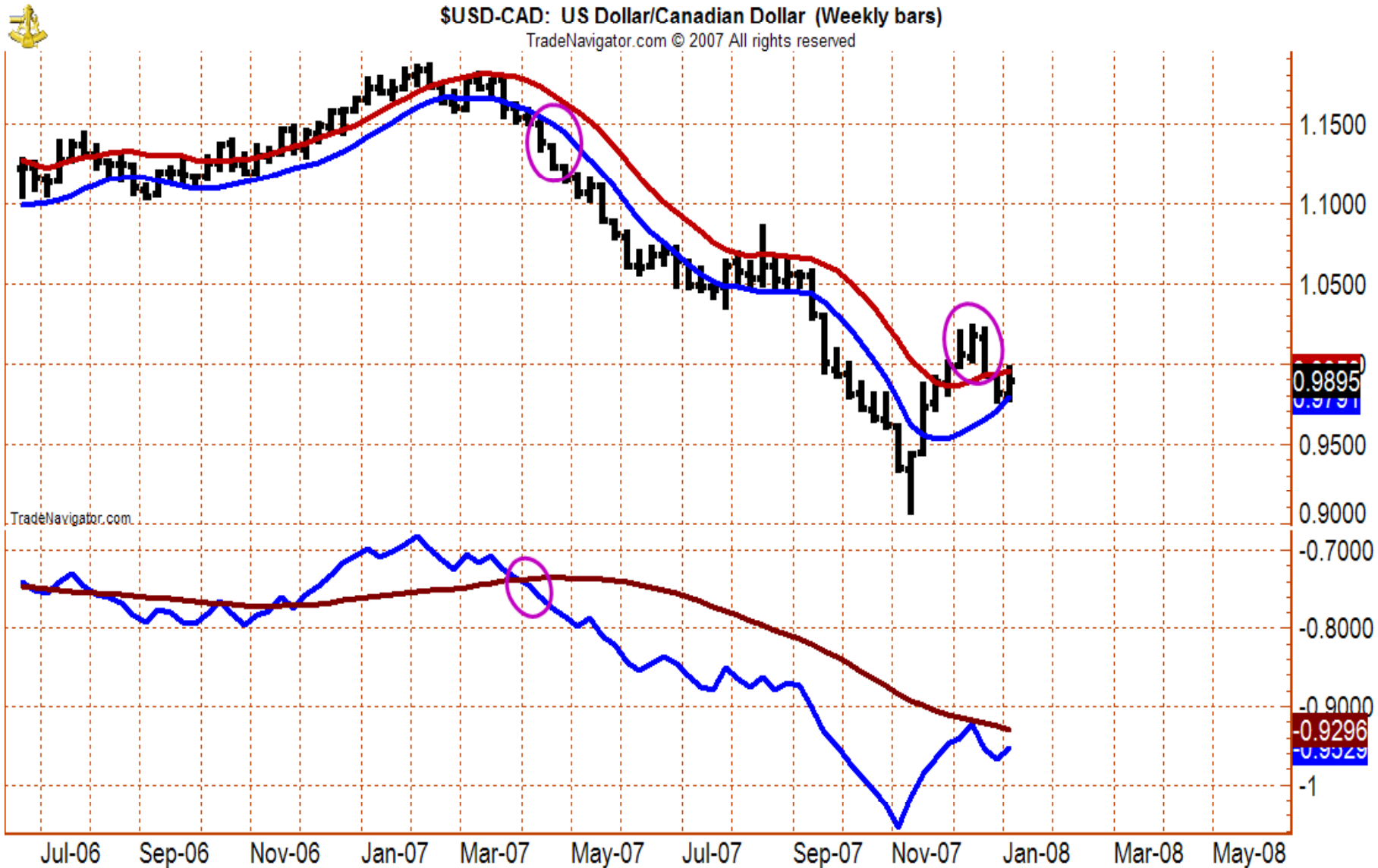


CL-055: Crude Oil NY (Pit) Cont 1st (Weekly bars)

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MAC and confirmation in FOREX

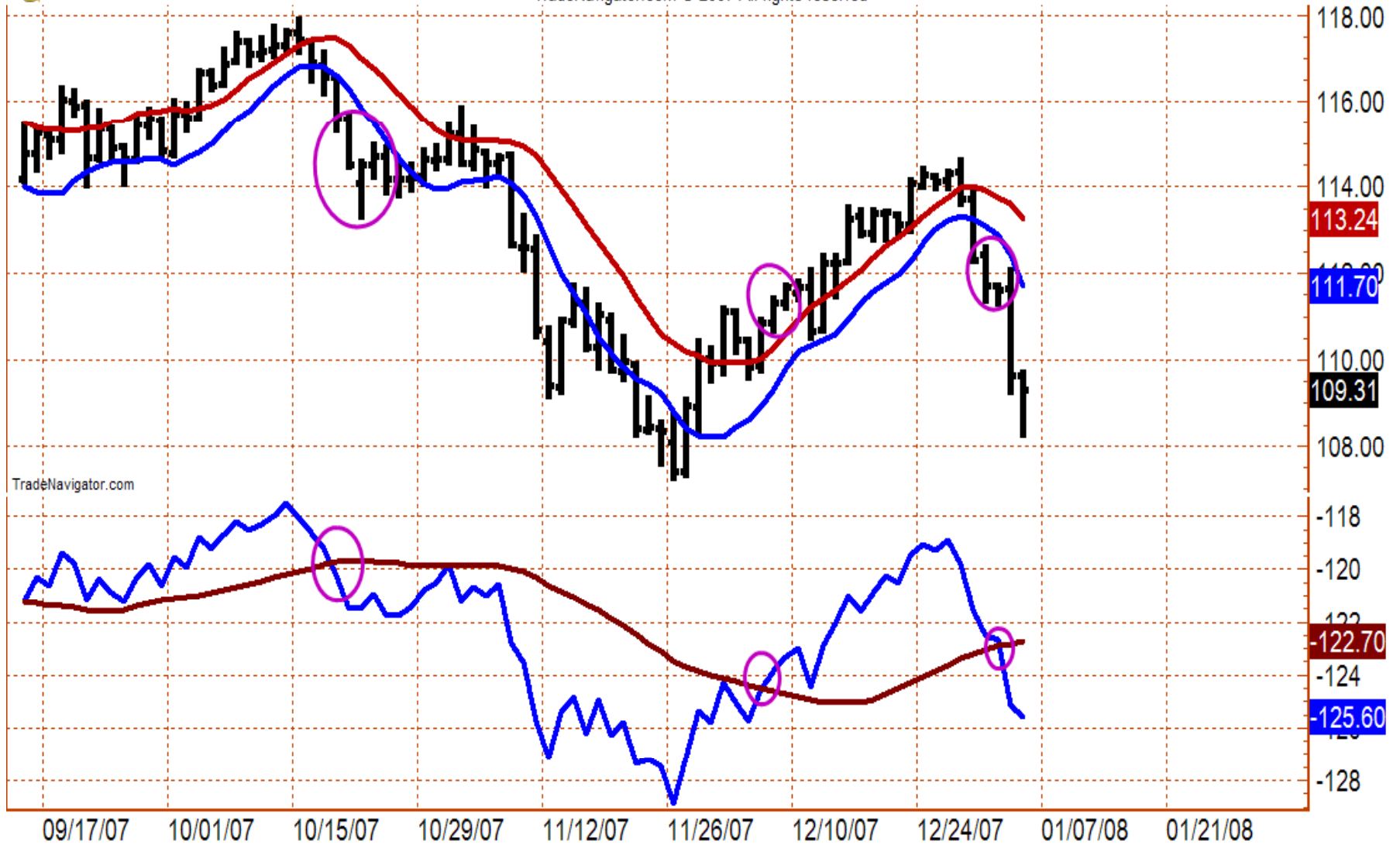


MAC and confirmation - FOREX



\$USD-JPY: US Dollar/Japanese Yen (Daily bars)

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TradeNavigator.com

BERNSTEIN

501C

7/11/12

7/10/12 US DOLLARS FUNDS-Segregated Accounts US

4,780.44

- - - -BUY SELL - - - - - C O N F I R M A T I O N - - - - -

WE HAVE MADE THIS DAY THE FOLLOWING TRADES FOR YOUR ACCOUNT AND RISK.

1	AUG12	NYSE	MGOLD	G	1570.00	
	1	AUG12	NYSE	MGOLD	G	1571.40
	1	AUG12	NYSE	MGOLD	G	1573.50

1* 2* COMM/FEE 7.76-

TOTAL COMM 1.40-*

NFA .06-*

TRAN FEE 5.55-*

ROUTINGFEE .75-*

TOTAL COMM/FEE 7.76-

*

- - - -BUY SELL - - - - P U R C H A S E & S A L E - - - - -

7/10	1	AUG12	NYSE	MGOLD	G	1569.90	
7/11	1	AUG12	NYSE	MGOLD	G	1570.00	
7/11		1	AUG12	NYSE	MGOLD	G	1571.40
7/11		1	AUG12	NYSE	MGOLD	G	1573.50

2* 2* P & S 166.00 *

TOTAL COMM/FEE NET P&L 166.00 *

CURR BAL US DOLLARS FUNDS-Segregated Accounts US

4,938.68



- - - -BUY SELL - - - -		P U R C H A S E			&	S A L E		- - - - -		
8/16	1	DEC12	CBT	SOYOIL	S		53.67			
8/16	1	DEC12	CBT	SOYOIL	S		53.86			
8/17	1	DEC12	CBT	SOYOIL	S		53.66			
8/17	2	DEC12	CBT	SOYOIL	S		53.71			
8/17	1	DEC12	CBT	SOYOIL	S		53.72			
8/17	1	DEC12	CBT	SOYOIL	S		53.74			
8/17	1	DEC12	CBT	SOYOIL	S		53.75			
8/17	1	DEC12	CBT	SOYOIL	S		53.77			
8/17	1	DEC12	CBT	SOYOIL	S		53.78			
8/17		2	DEC12	CBT	SOYOIL	S	53.73			
8/17		2	DEC12	CBT	SOYOIL	S	53.74			
8/17		1	DEC12	CBT	SOYOIL	S	53.75			
8/17		1	DEC12	CBT	SOYOIL	S	53.78			
8/17		1	DEC12	CBT	SOYOIL	S	53.80			
8/17		1	DEC12	CBT	SOYOIL	S	53.81			
8/17		2	DEC12	CBT	SOYOIL	S	53.83			
	10*	10*					P & S		222.00 *	
8/17	1	DEC12	NYSE	MGOLD	G		1614.60			
8/17	1	DEC12	NYSE	MGOLD	G		1614.70			
8/17		1	DEC12	NYSE	MGOLD	G	1615.30			
8/17		1	DEC12	NYSE	MGOLD	G	1615.40			
	2*	2*					P & S		46.48 *	
	TOTAL COMM/FEE							NET P&L		268.48 *
CARR BAL US DOLLARS FUNDS-Segregated Accounts US									10,073.07	



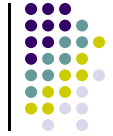
Bernstein (Vision: <input type="text"/>) - OTE+P/L: 165.08					
Working O...					
			B/S ▾	Qty	Symbol
<div style="display: flex; justify-content: space-between;"> Open Positions Purchases & Sales Account Summary </div>					
	EUR	GBP	USD	Total (USD)	
Account Balance:	0.00	0.00	10,845.73	10,845.73	
OTE/MVO:	0.00	0.00	0.00	0.00	
Profit/Loss:	0.00	0.00	165.08	165.08	
OTE/MVO & P/L:	0.00	0.00	165.08	165.08	
Previous Day Balanc	0.00	0.00	10,680.65	10,680.65	
Collateral on Deposit	0.00	0.00	0.00	0.00	
Net Liquidity Value:	0.00	0.00	10,845.73	10,845.73	
Market Value of Opti	0.00	0.00	0.00	0.00	
Unrealized Profit/Lo	0.00	0.00	0.00	0.00	
Cash Excess:	0.00	0.00	5,089.65	5,089.65	
Currency Rate:	1.2564	1.5819	1.0000	N/A	



- - - -BUY SELL - - - -		P U R C H A S E			&	S A L E - - - - -	
7/26	1	AUG12	CBT	SOYOIL	S	51.66	
7/26	1	AUG12	CBT	SOYOIL	S	51.69	
7/26	1	AUG12	CBT	SOYOIL	S	51.83	
7/26	1	AUG12	CBT	SOYOIL	S	51.84	
7/26	1	AUG12	CBT	SOYOIL	S	51.85	
7/26	2	AUG12	CBT	SOYOIL	S	51.86	
7/26	4	AUG12	CBT	SOYOIL	S	51.87	
7/26	1	AUG12	CBT	SOYOIL	S	51.88	
7/26	2	AUG12	CBT	SOYOIL	S	51.89	
7/26	2	AUG12	CBT	SOYOIL	S	51.82	
7/26	1	AUG12	CBT	SOYOIL	S	51.89	
7/26	3	AUG12	CBT	SOYOIL	S	51.91	
7/26	4	AUG12	CBT	SOYOIL	S	51.92	
7/26	1	AUG12	CBT	SOYOIL	S	51.93	
7/26	1	AUG12	CBT	SOYOIL	S	51.94	
7/26	1	AUG12	CBT	SOYOIL	S	52.02	
7/26	1	AUG12	CBT	SOYOIL	S	52.08	
	14*	14*				P & S	708.00 *
		TOTAL COMM/FEE				NET P&L	708.00 *

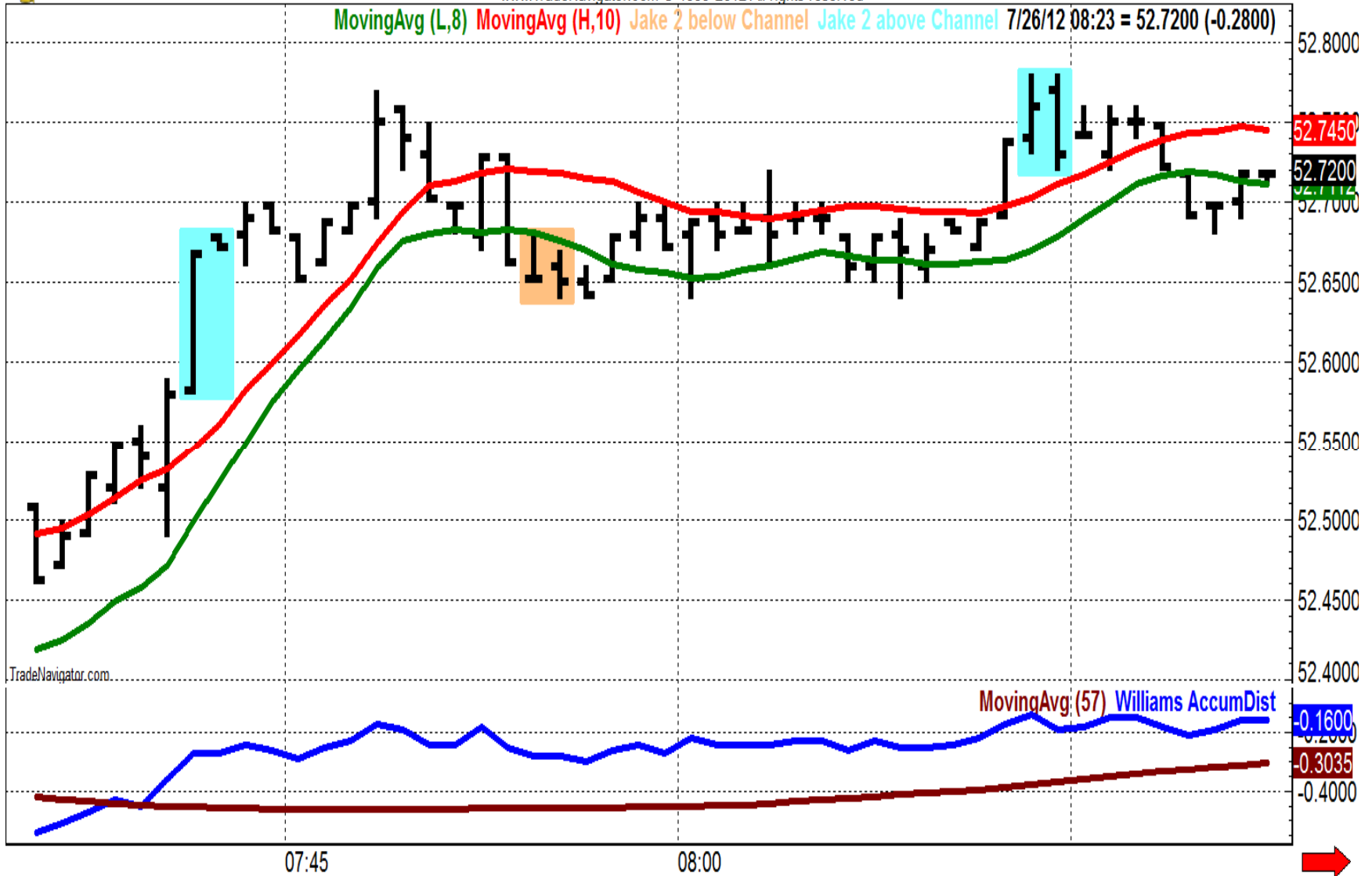
CURR BAL US DOLLARS FUNDS-Segregated Accounts US 7,510.27

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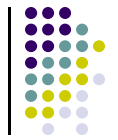


ZL-201212: Soybean Oil (Elec) Dec 2012 (1 minute bars)

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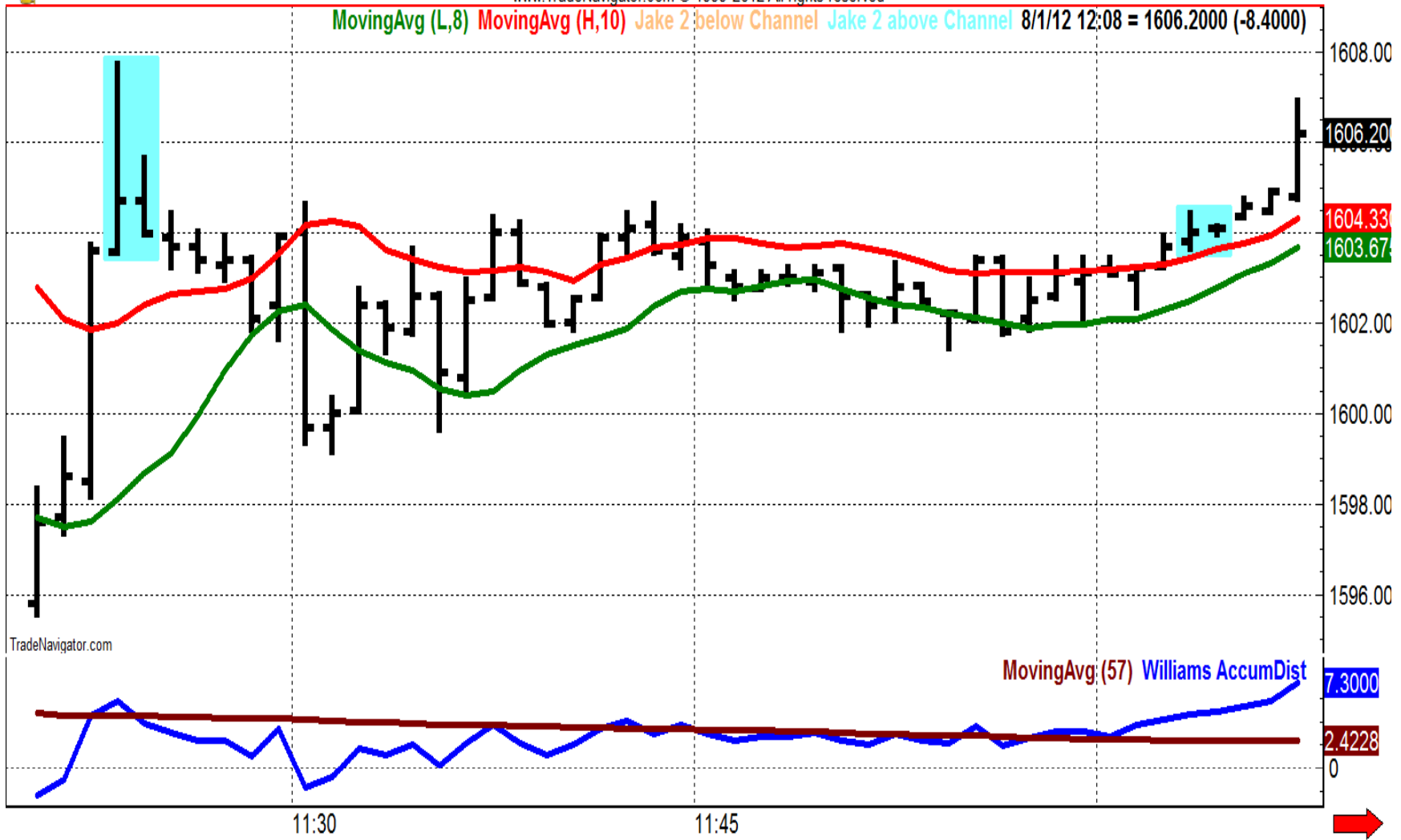


GC2 1 min 1 Aug



GC2-201212: Gold Comex (Comb) Dec 2012 (1 minute bars)

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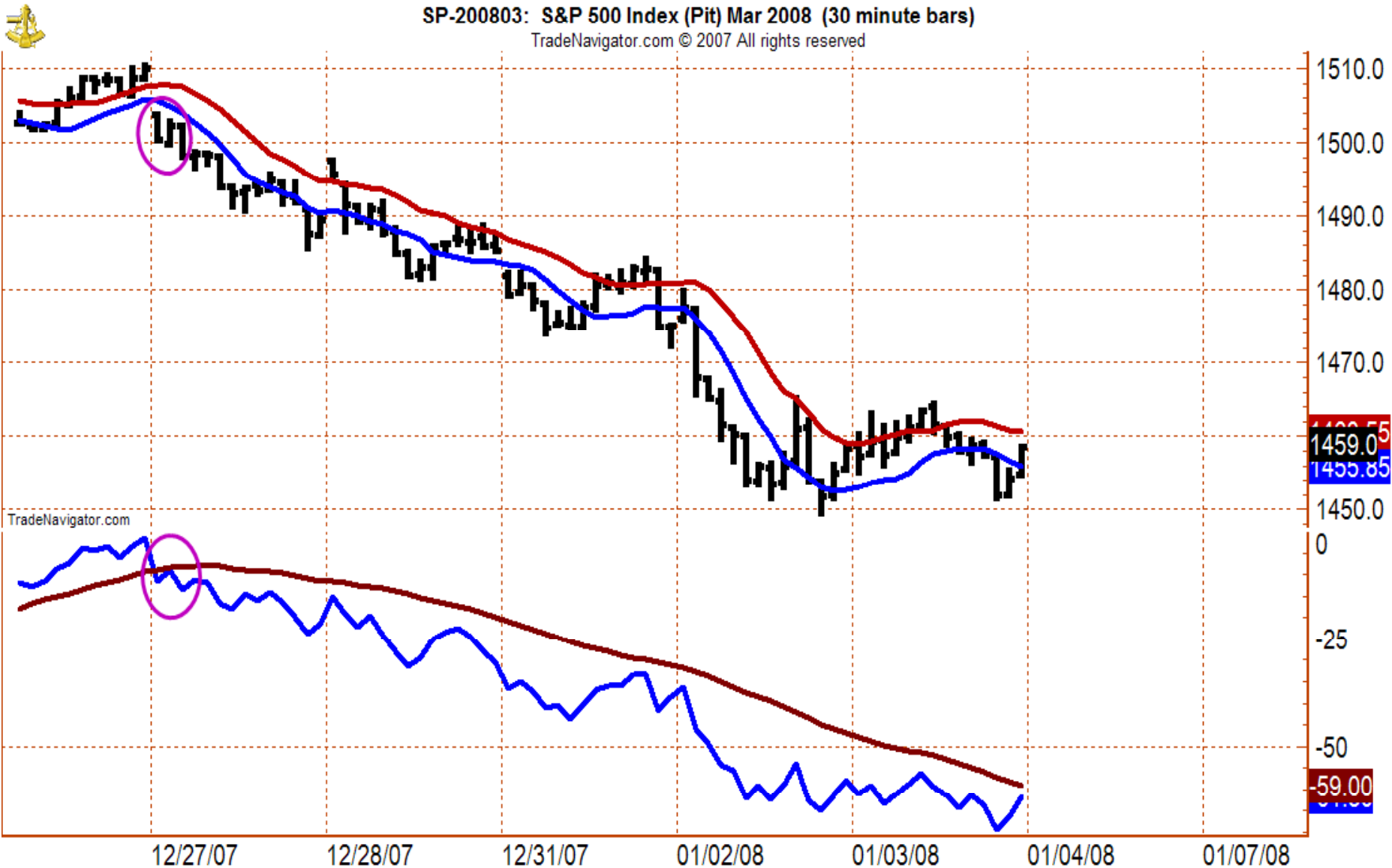


- - - -BUY SELL - - - -		P U R C H A S E		&	S A L E	- - - - -	
8/01	1		AUG12 CBT SOYOIL	S	52.22		
8/01		1	AUG12 CBT SOYOIL	S	52.24		
	1*	1*			P & S		12.00 *
8/01	1		DEC12 CBT SOYOIL	S	52.79		
8/01		1	DEC12 CBT SOYOIL	S	52.92		
	1*	1*			P & S		78.00 *
8/01	1		DEC12 NYSE MGOLD	G	1597.30		
8/01	1		DEC12 NYSE MGOLD	G	1599.80		
8/01	1		DEC12 NYSE MGOLD	G	1600.70		
8/01	1		DEC12 NYSE MGOLD	G	1600.90		
8/01	1		DEC12 NYSE MGOLD	G	1601.00		
8/01	1		DEC12 NYSE MGOLD	G	1601.10		
8/01	1		DEC12 NYSE MGOLD	G	1601.20		
8/01	1		DEC12 NYSE MGOLD	G	1601.60		
8/01	1		DEC12 NYSE MGOLD	G	1603.10		
8/01		2	DEC12 NYSE MGOLD	G	1601.80		
8/01		5	DEC12 NYSE MGOLD	G	1602.00		
8/01		1	DEC12 NYSE MGOLD	G	1602.10		
8/01		1	DEC12 NYSE MGOLD	G	1602.20		
	9*	9*			P & S		371.84 *
	TOTAL COMM/FEE				NET P&L		461.84 *

 CURR BAL US DOLLARS FUNDS-Segregated Accounts US 7,982.94

LONG SHORT OPEN POSITIVE LONG

MAC and confirmation 30 min S&P





Stops, targets, profit maximizing

- Stop 2x channel width
- PT 1 2x channel width
- Swing trade buy MAC retracement
- PT1 other extreme of channel moving target
- 5 bar pattern PT range of 5 bars
- BEST USES
- Suggestions: look at chart first
- Let's look at one



ZC-201212: Corn CBT (Elec) Dec 2012 (Daily bars)

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CMC



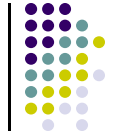
- Rules
- NEW: 2 DAY CMC
- A few comments on 2dCMC



CMC defined

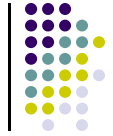
- 1 day CMC buy: in MAC defined up trend buy MAC if one complete bar below MAC low
- 1 day CMC sell: in MAC defined downtrend sell if one complete bar above MAC high
- If back in channel next day exit part of position and use TS on balance. Exit another part on move back to other channel extreme
- HOLD last with TS
- If next bar does NOT go back into channel you can hold with 2nd bar as 2 bar CMC

CMC 2 bar



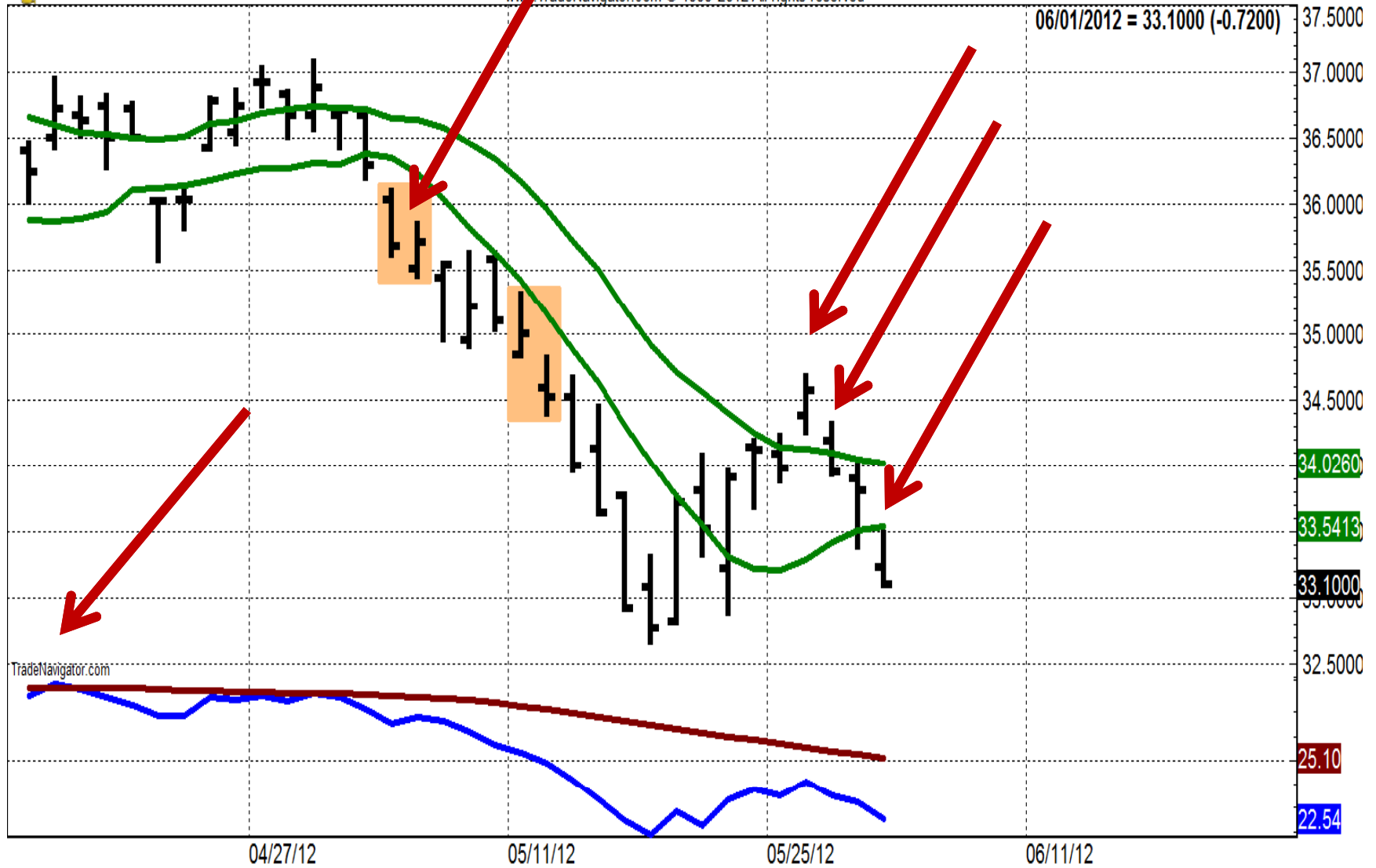
- Can wait for 2 day CMC instead of 1
- Exit rules the same
- Stop loss: range of 2 days
- Examples

CMC trade: rules



XLB: Materials Select Sector SPDR F (Daily bars)

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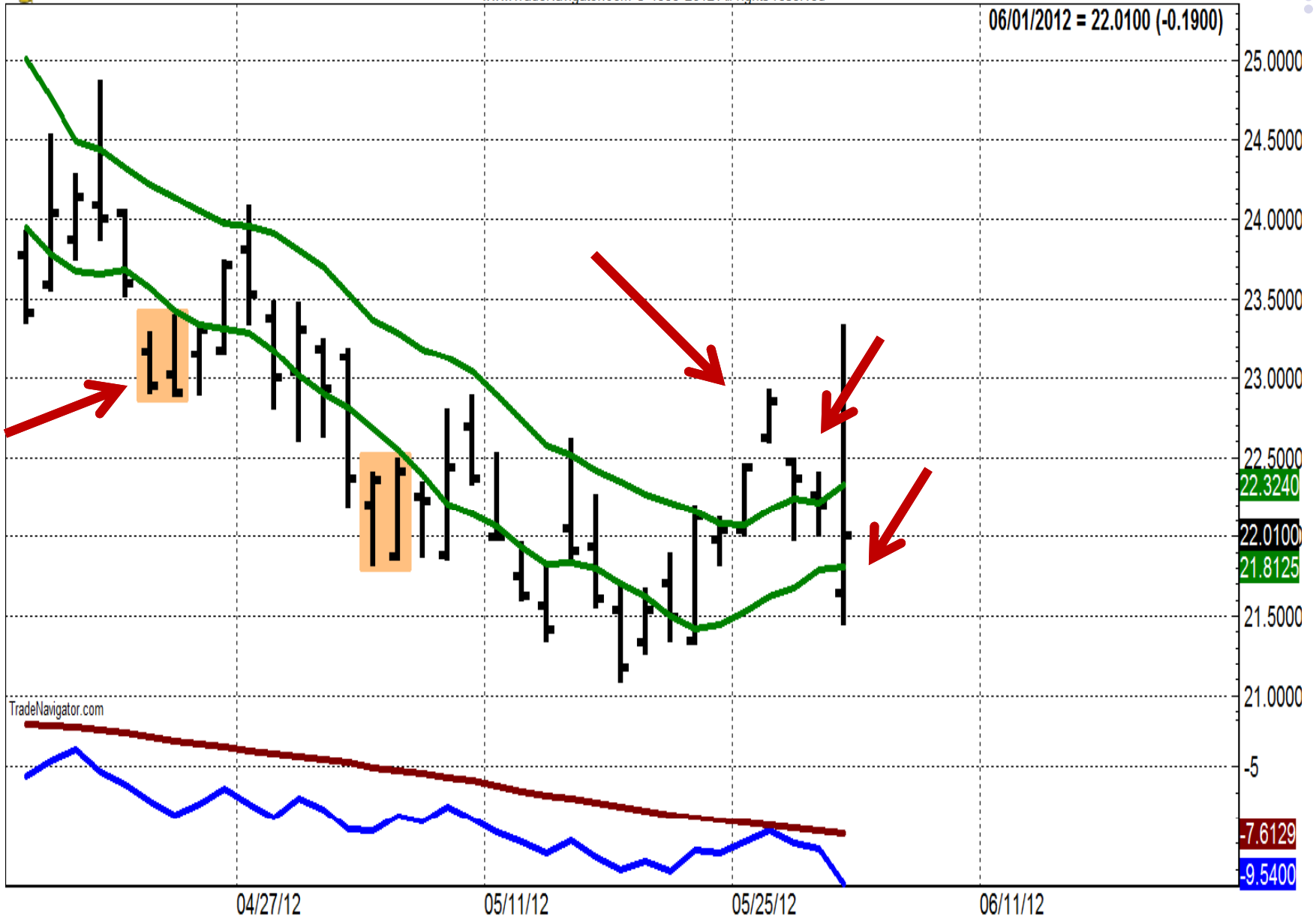




GM: General Motors Company (Daily bars)

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06/01/2012 = 22.0100 (-0.1900)

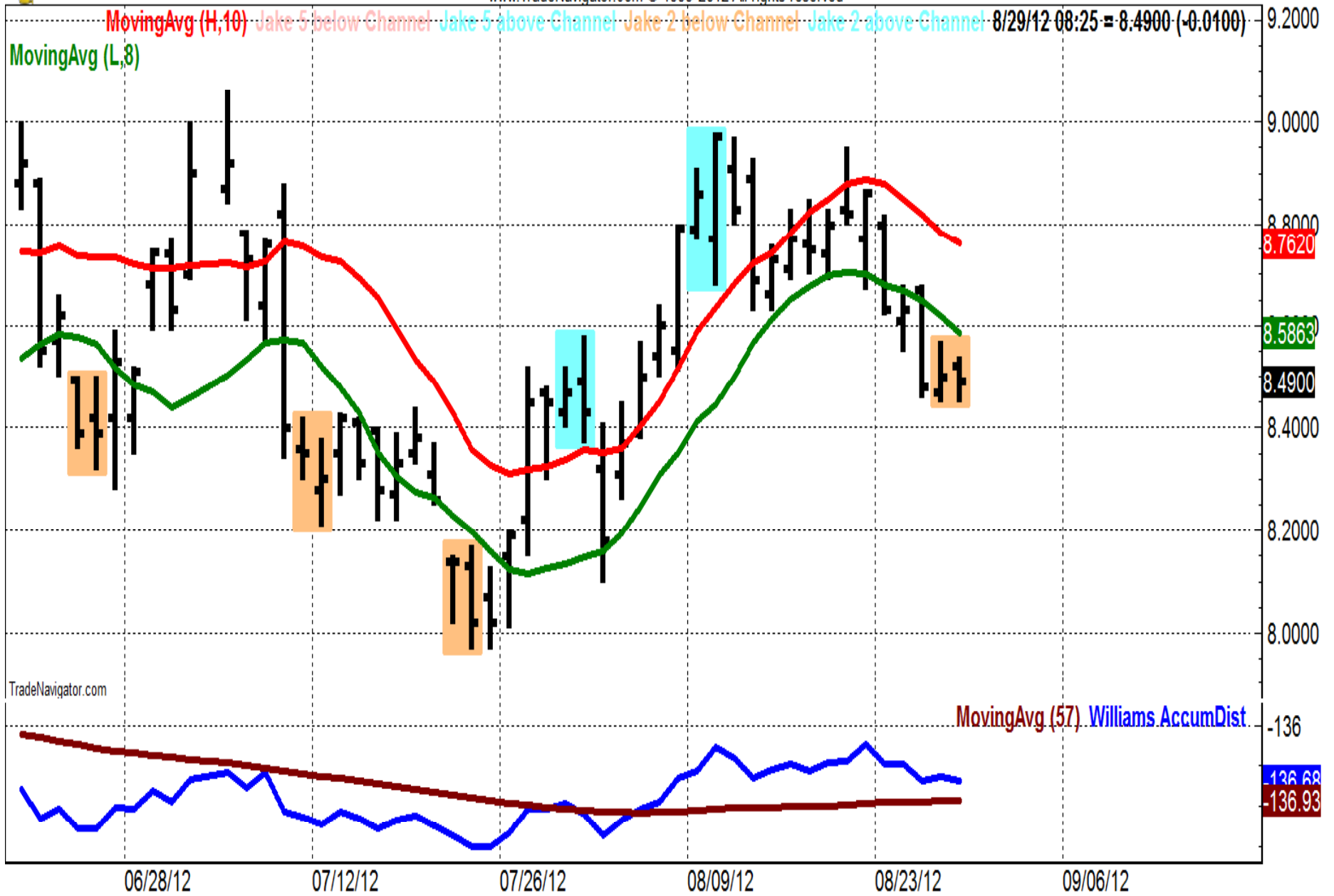


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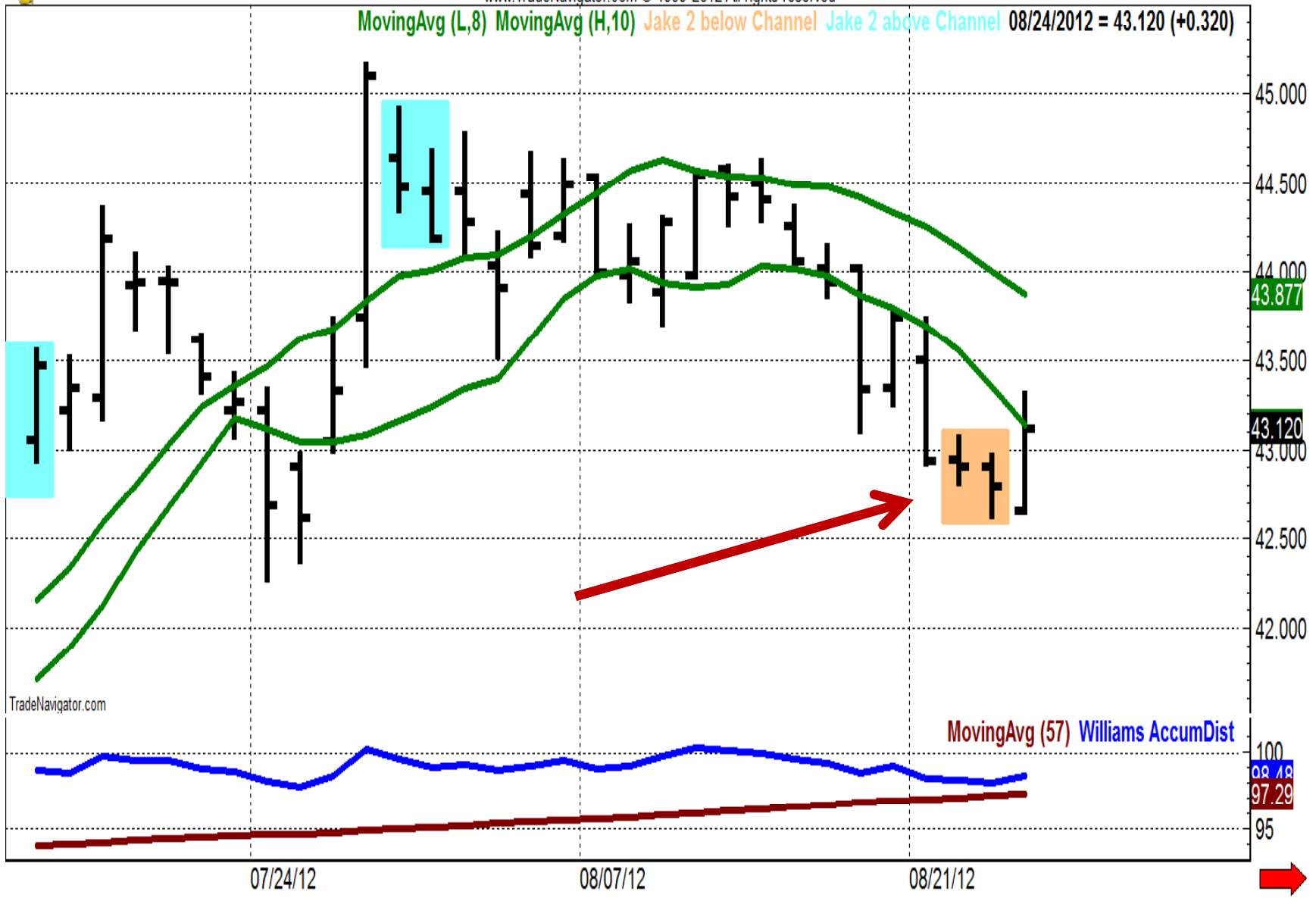
AA: Alcoa Inc. (Daily bars)

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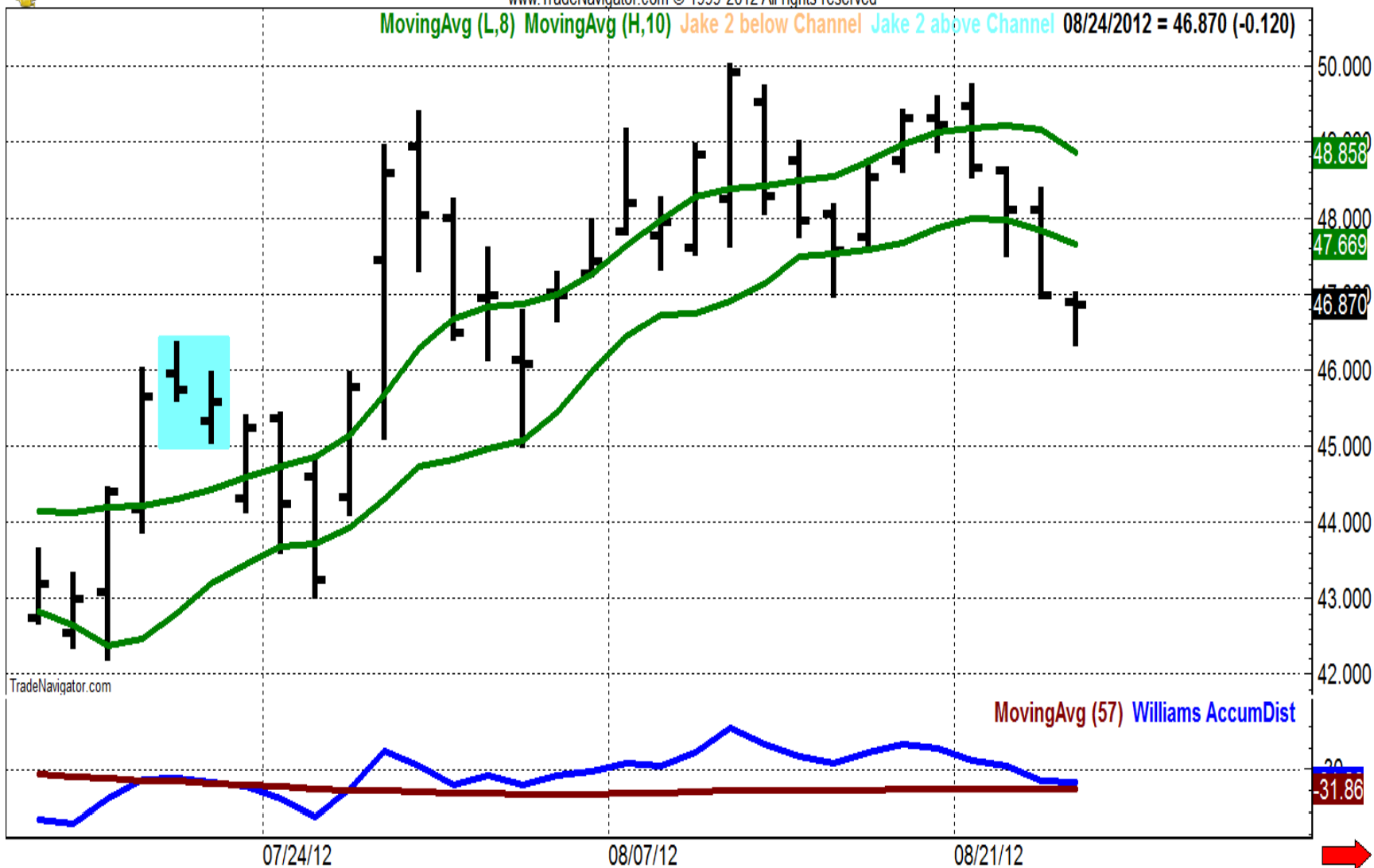
MRK: Merck & Company, Inc. (Daily bars)
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HP: Helmerich & Payne, Inc. (Daily bars)

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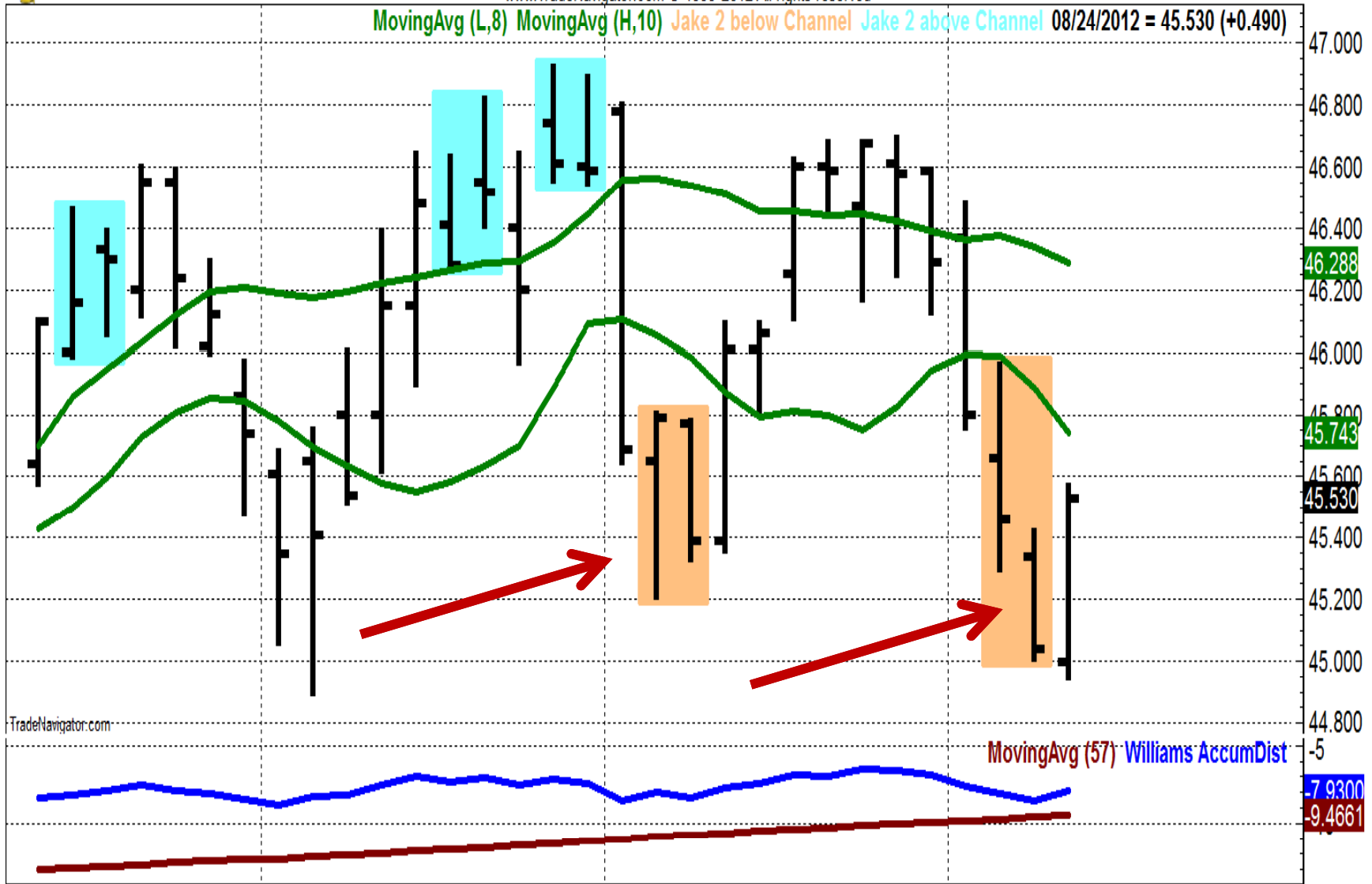




RAI: Reynolds American Inc (Daily bars)

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MovingAvg (L,8) MovingAvg (H,10) Jake 2 below Channel Jake 2 above Channel 08/24/2012 = 45.530 (+0.490)



TradeNavigator.com

07/24/12

08/07/12

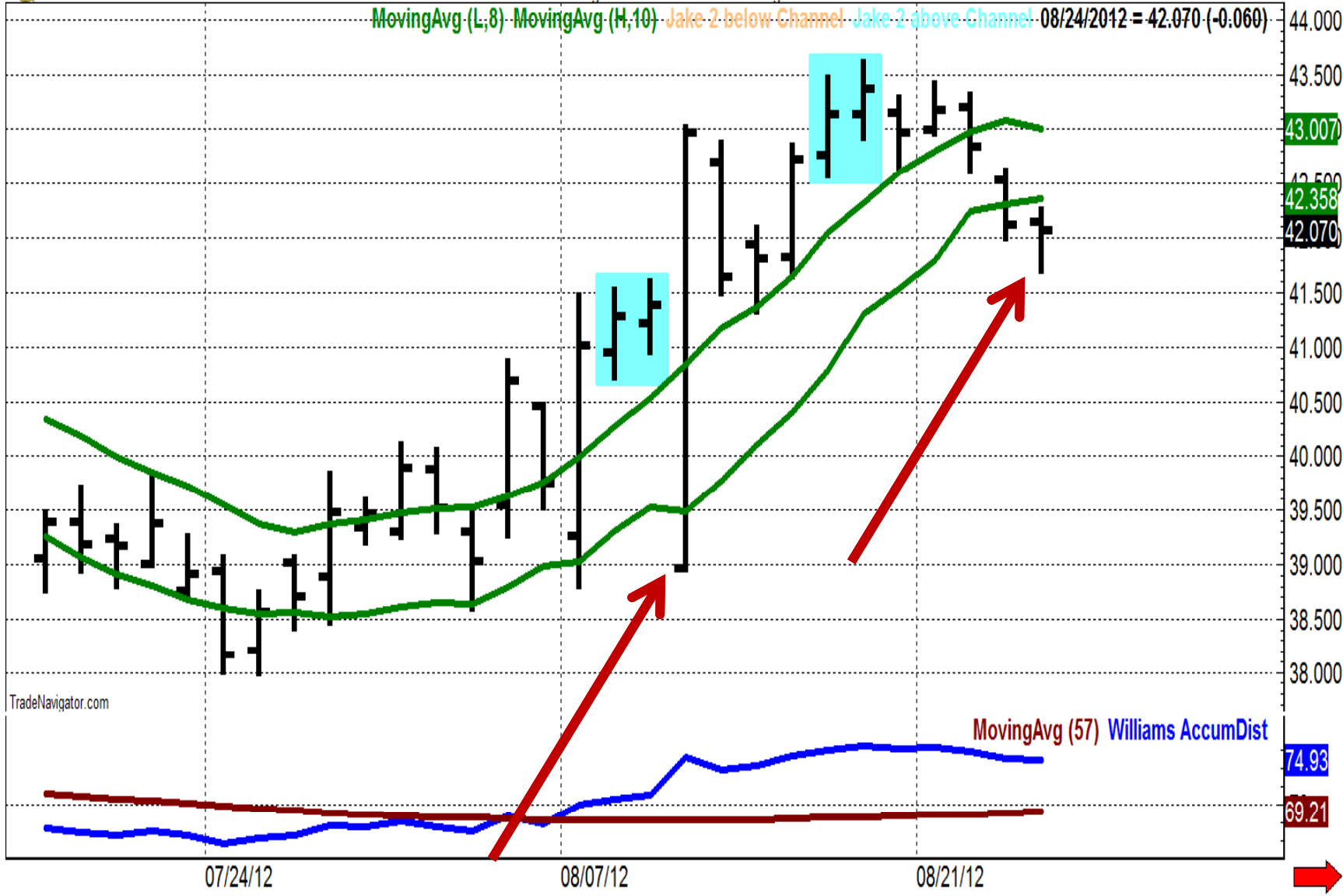
08/21/12





SMG: Scotts Miracle-Gro Company (Th (Daily bars)

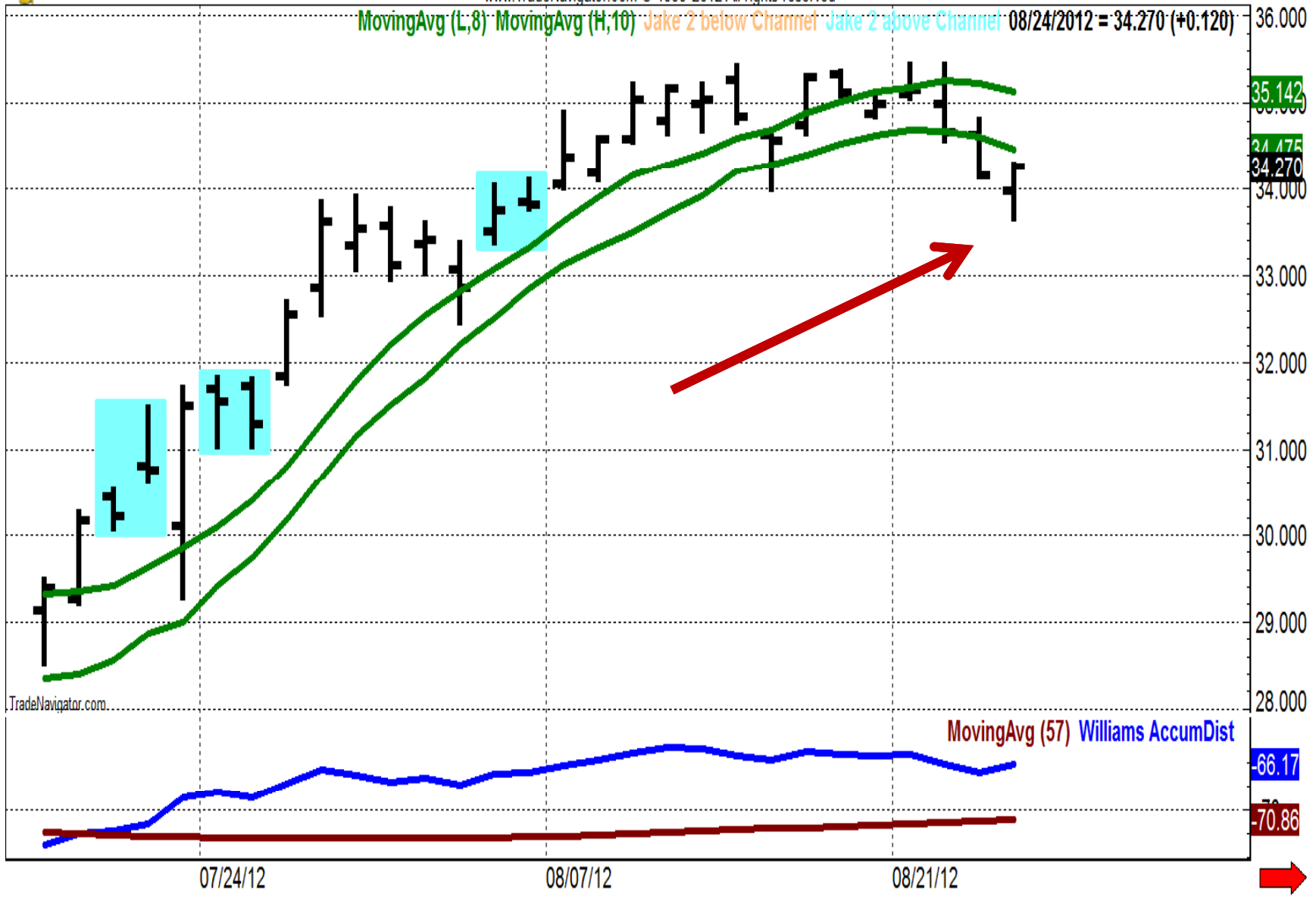
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HAL: Halliburton Company (Daily bars)

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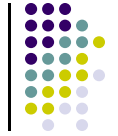




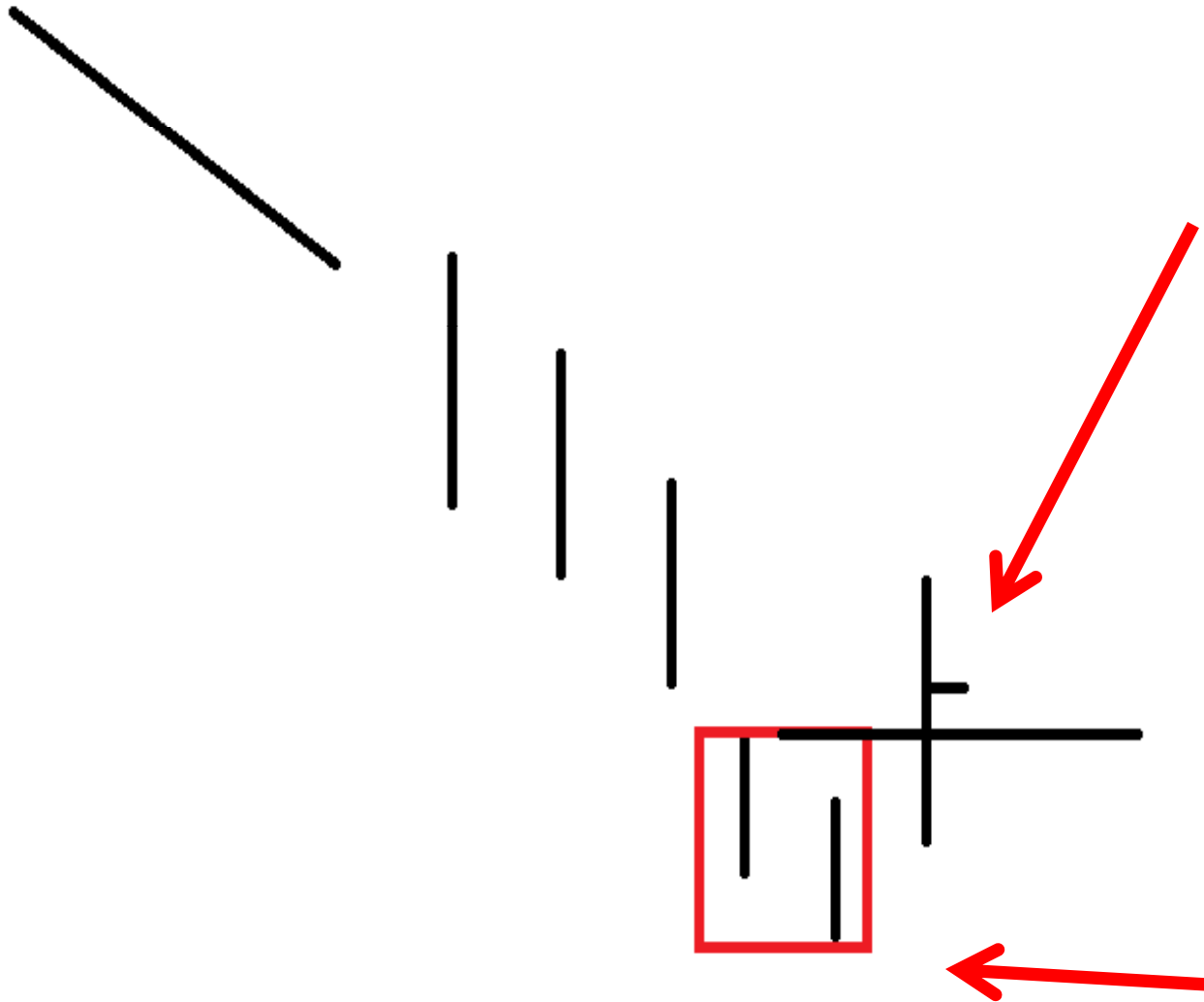
Summary MAC

- Use with confirmation
- Use risk management / profit target
- Can use in all time frames
- The big \$\$\$ is in the big moves
- Do not use other indicators to confirm
- Do not compare different time frames
- Use trailing stops to maximize profits
- Trade multiple positions
- CAN use options but only at or in the money or high delta
- CMC Trade (CMC1 and CMC2)

2 BAR GAP



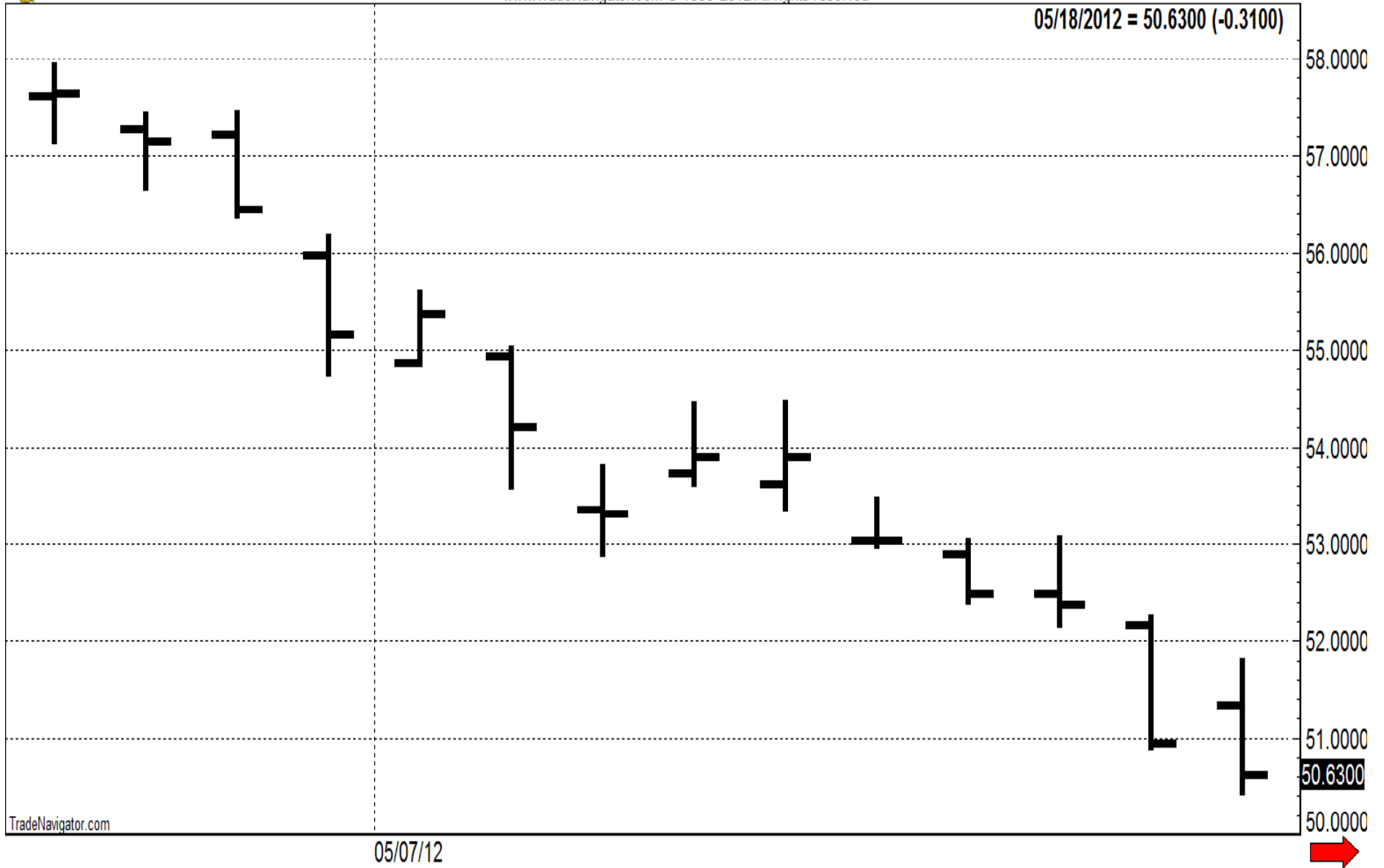
- 2 bar gap up
- 2 bar gap down
- What it means
- Examples





RY: Royal Bank Of Canada (Daily bars)
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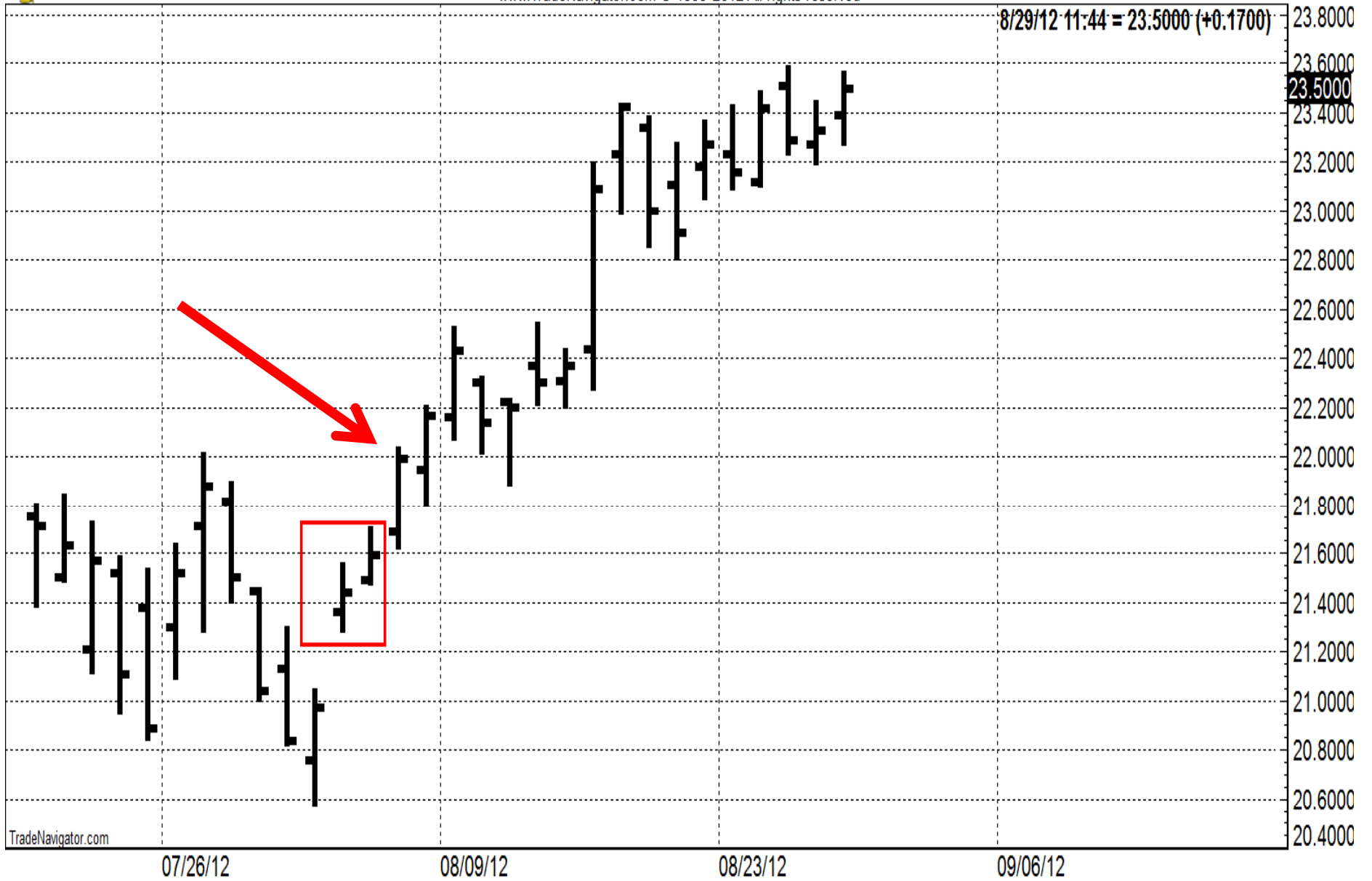
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XHB: SPDR S&P Homebuilders ETF (Daily bars)

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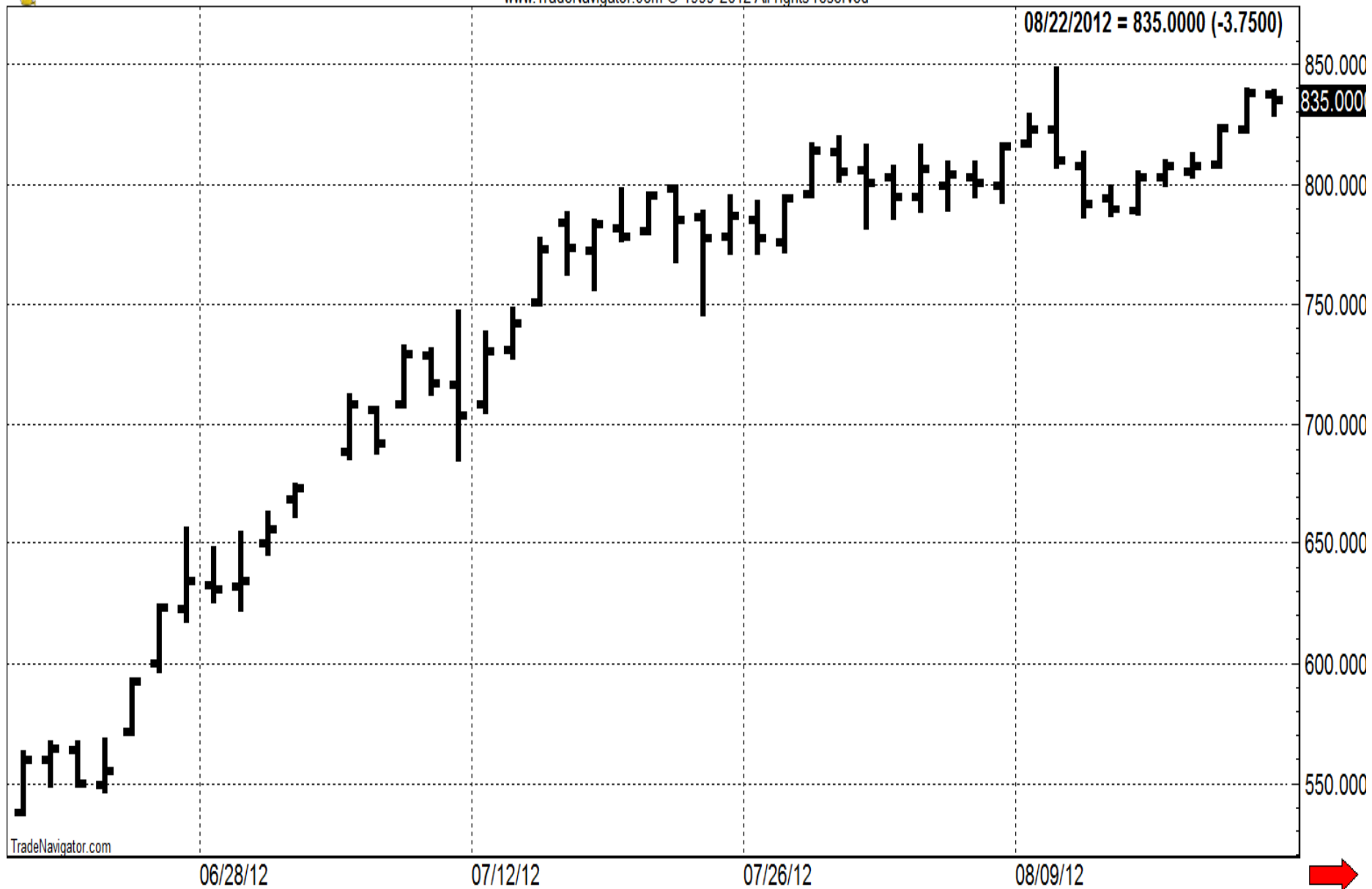
TradeNavigator.com



ZC-201212: Corn CBT (Elec) Dec 2012 (Daily bars)

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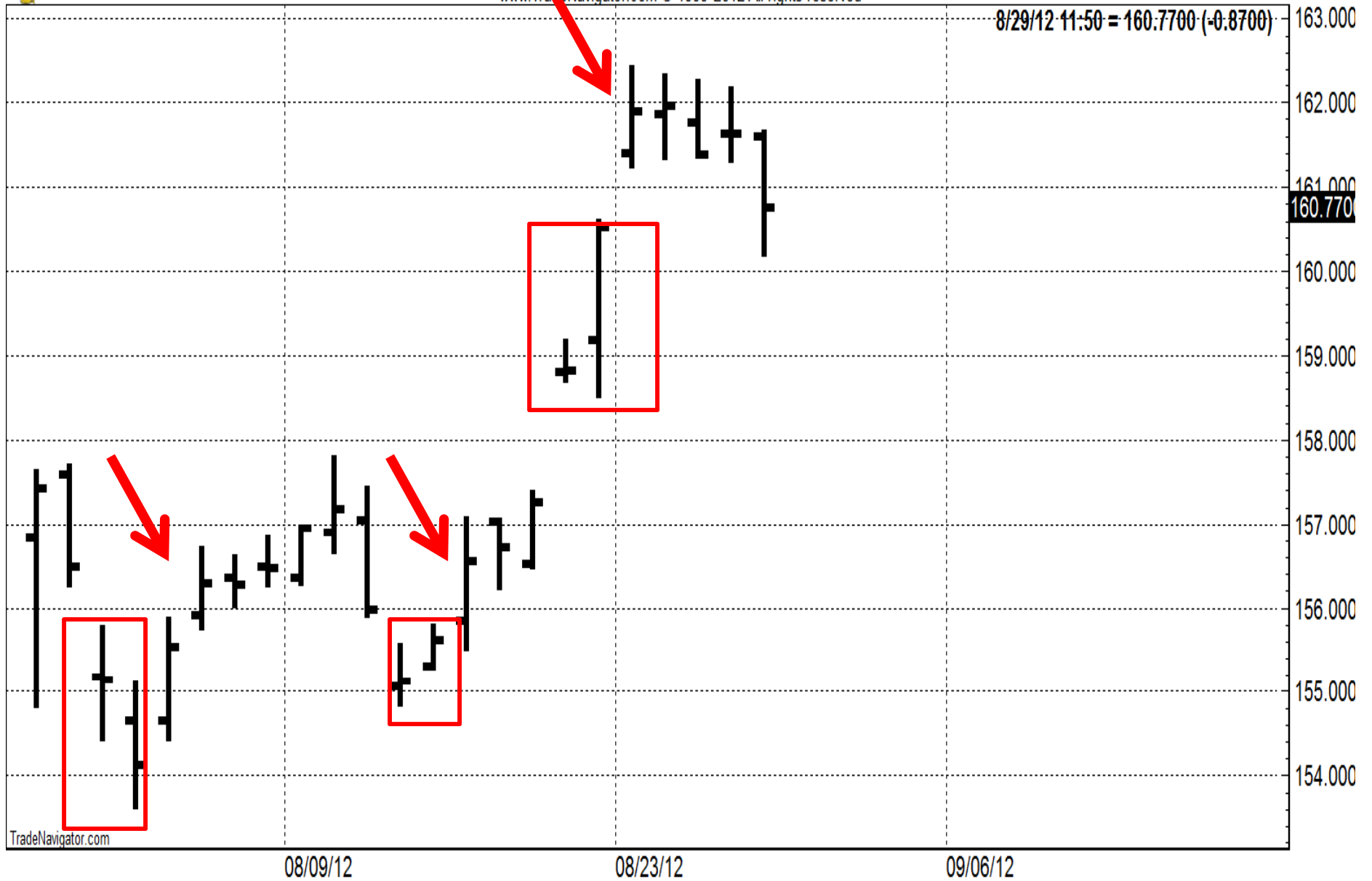


TradeNavigator.com



GLD: SPDR Gold Trust (Daily bars)

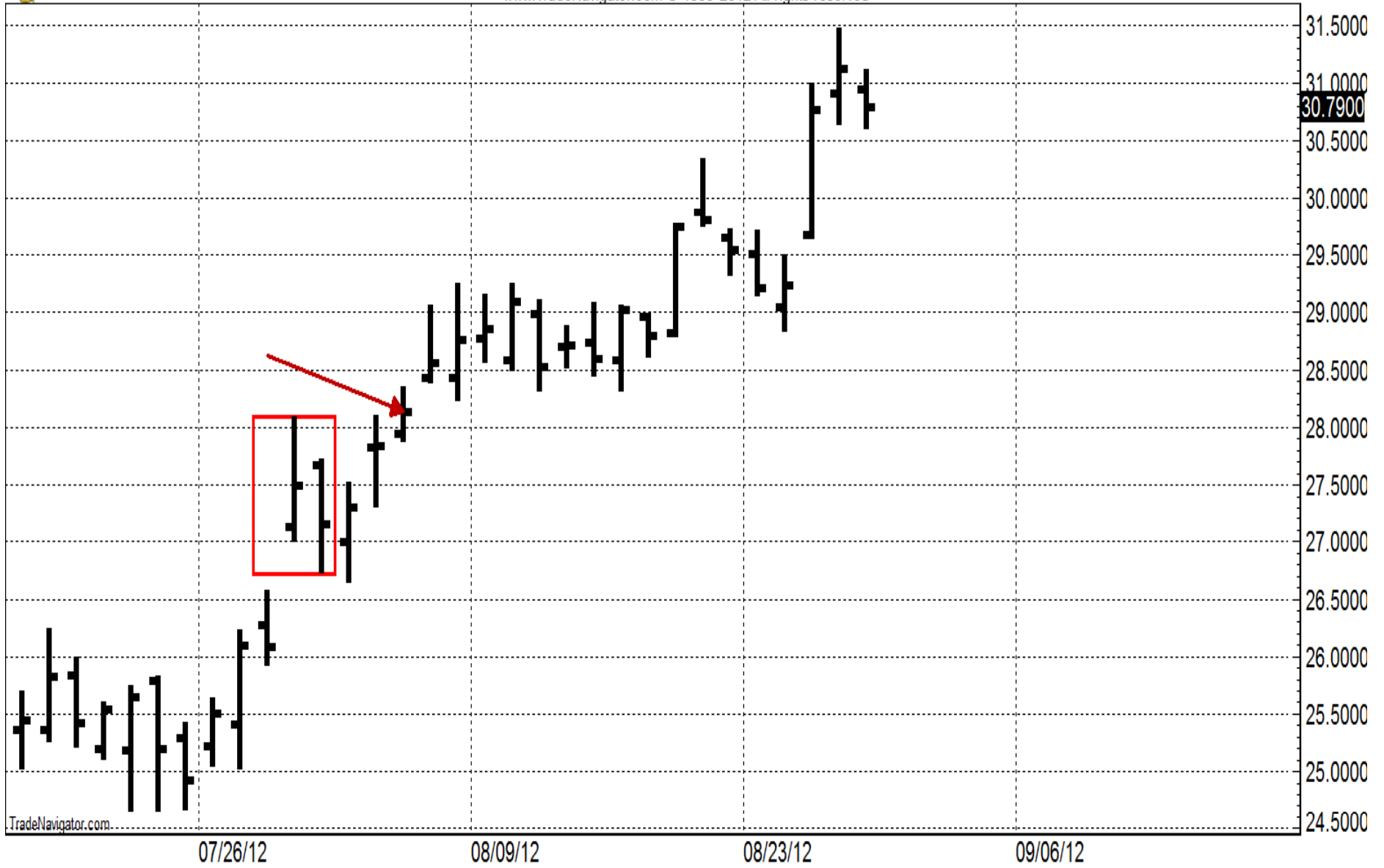
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VLO: Valero Energy Corporation (Daily bars)

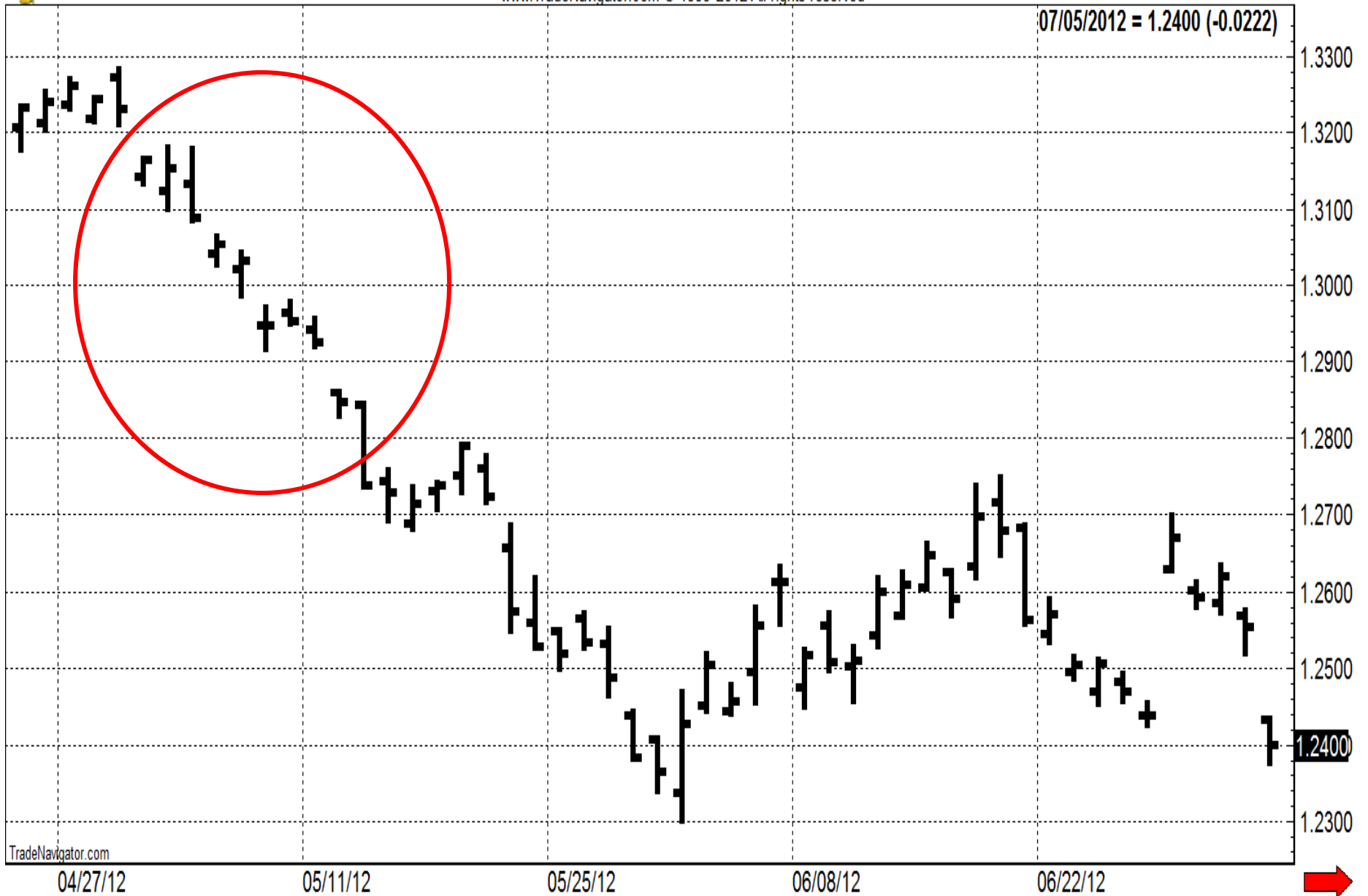
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G1E-055: Euro FX (Day) Cont 1st (Daily bars)

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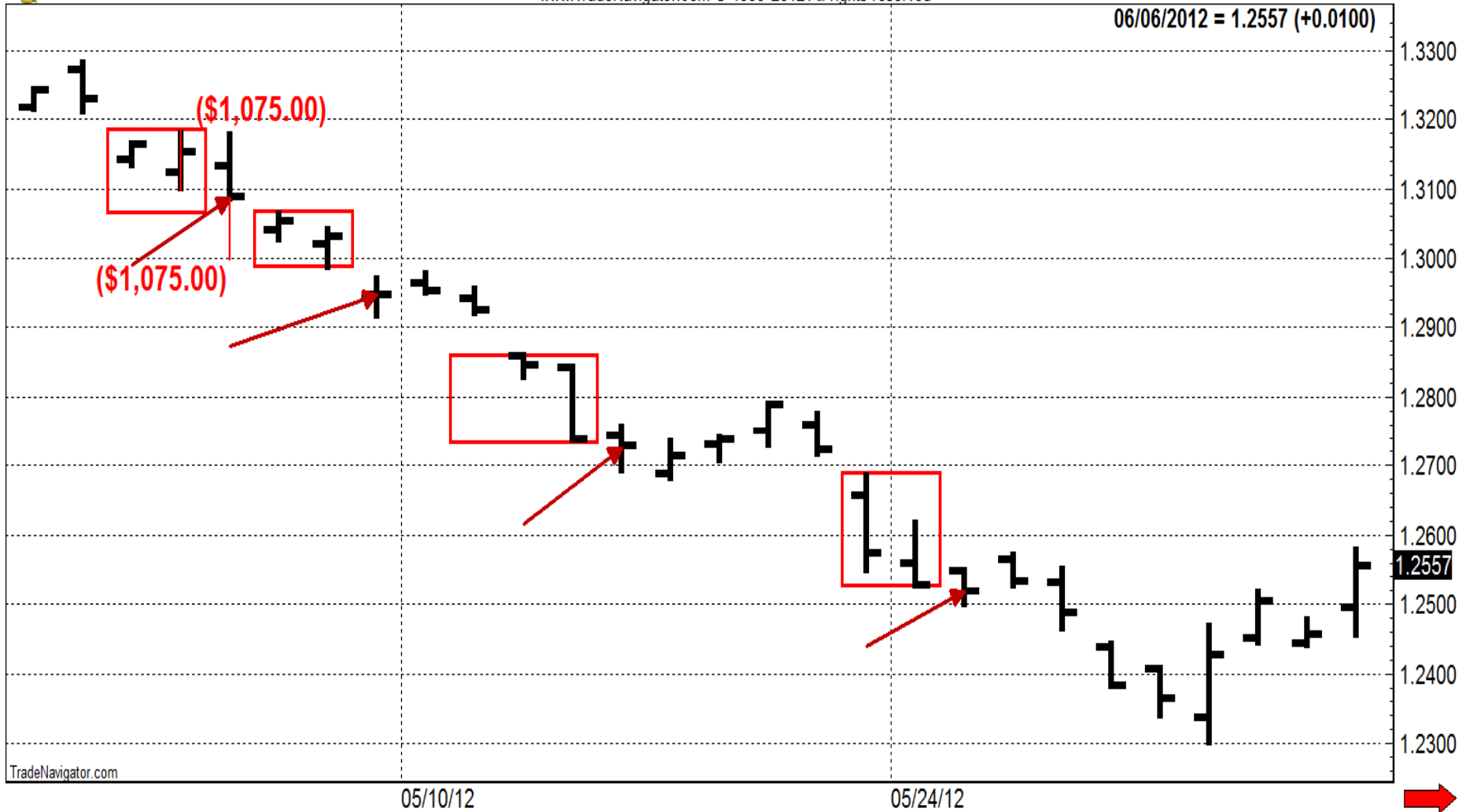
TradeNavigator.com

Currency futures use day session electronic G1-etc



G1E-055: Euro FX (Day) Cont 1st (Daily bars)

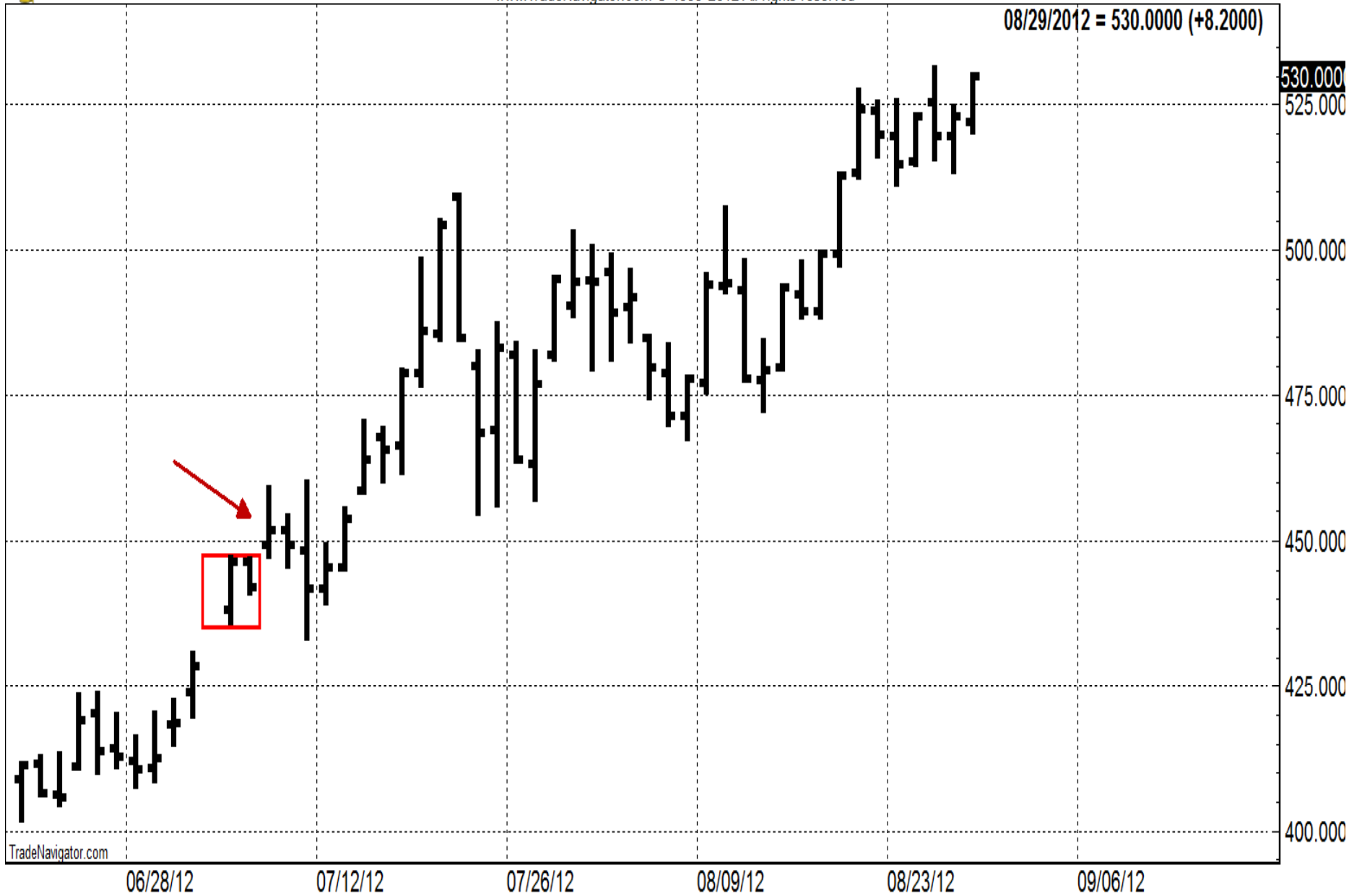
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ZM-201212: Soybean Meal (Elec) Dec 2012 (Daily bars)

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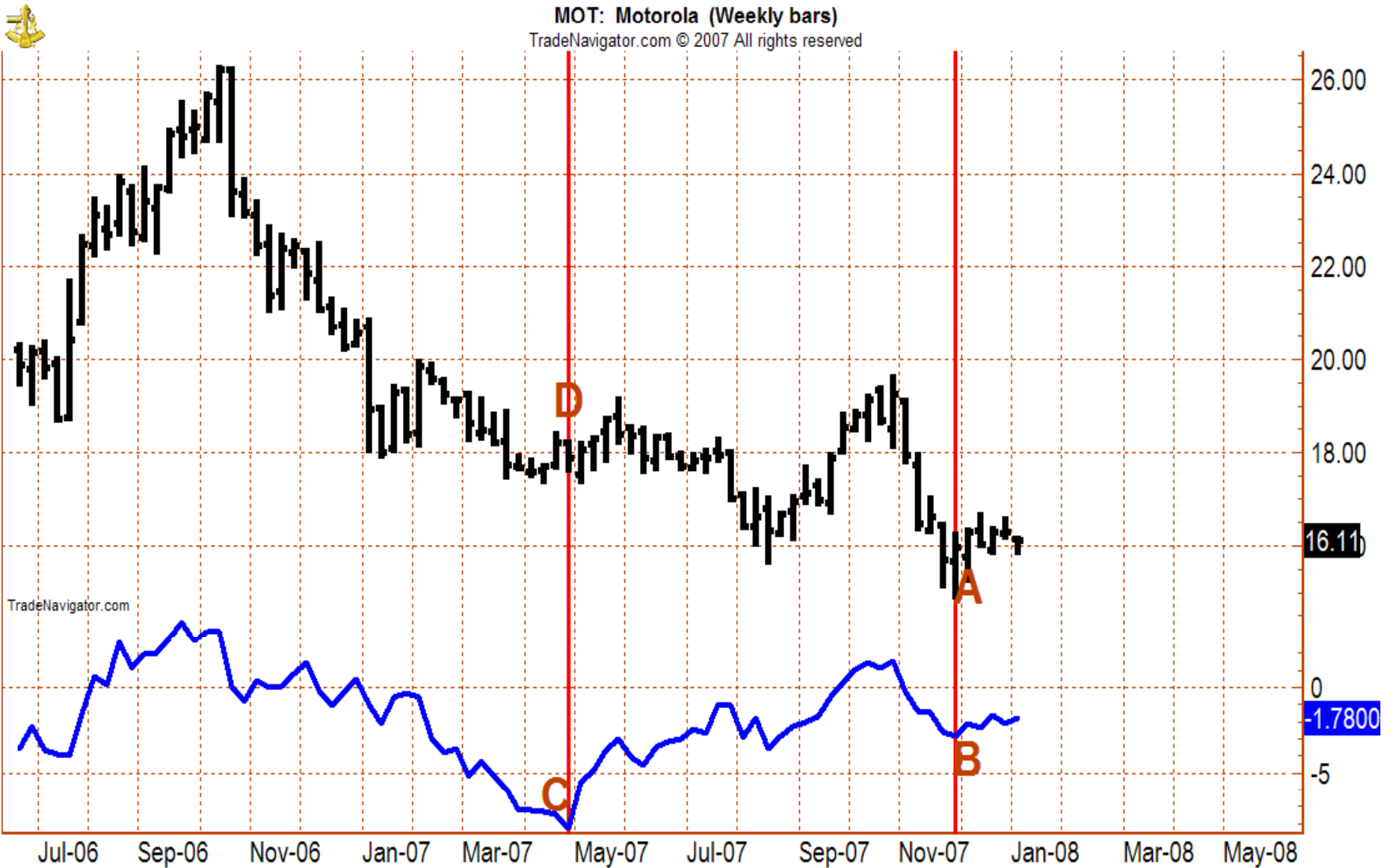
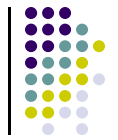
TradeNavigator.com



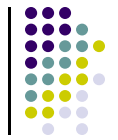
Momentum Divergence

- Use 28 period Momentum
- Look at last 60 price bars
- Bullish divergence – new high in price for last 60 bars with NO new high in MOM
- Bearish divergence – new low in price for last 60 bars with NO new low in MOM
- My Power Momentum Manual
- Set up A, B, C and D points
- See example
- Look for TRIGGER point at E – see example

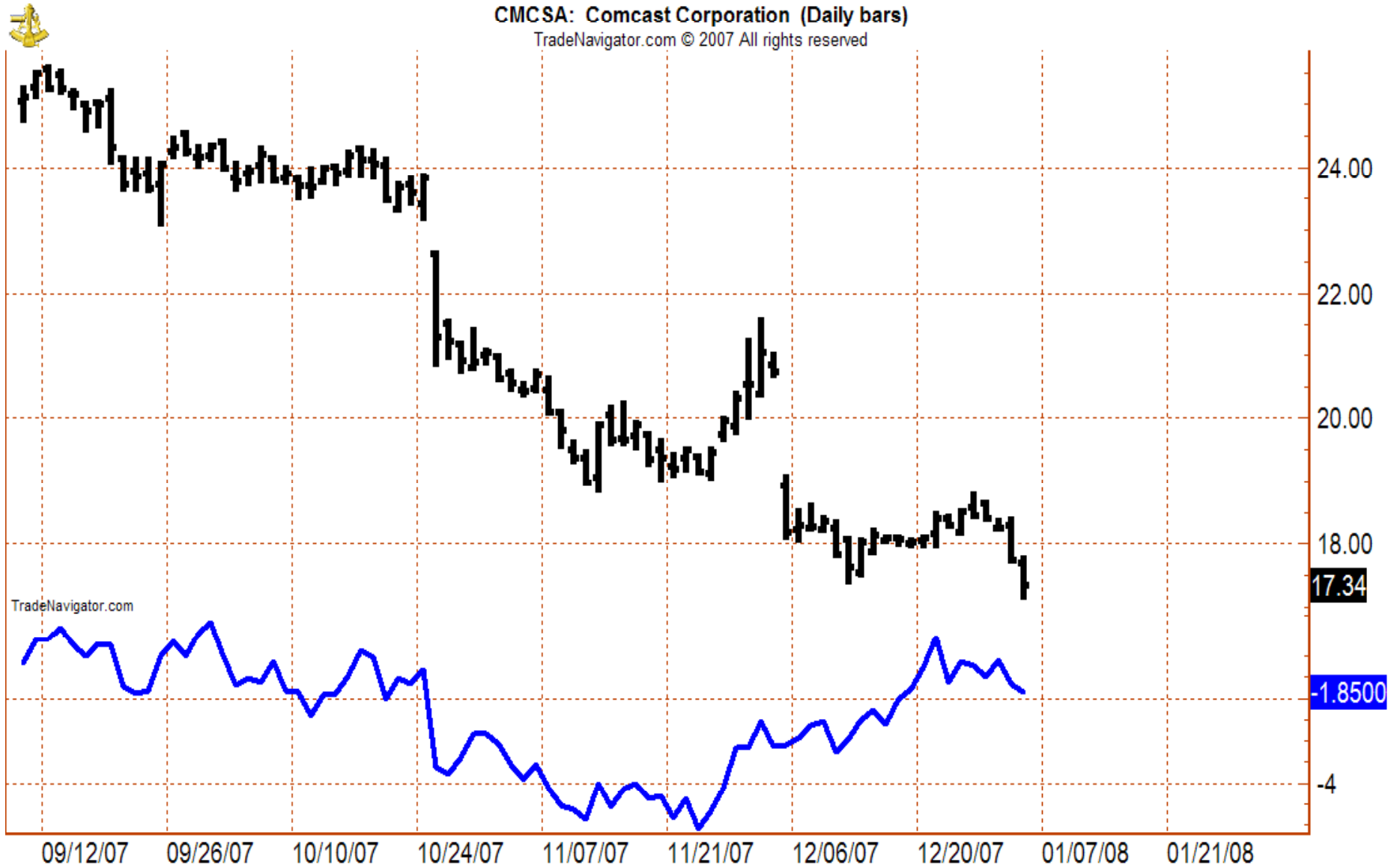
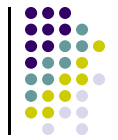
Bullish divergence set up



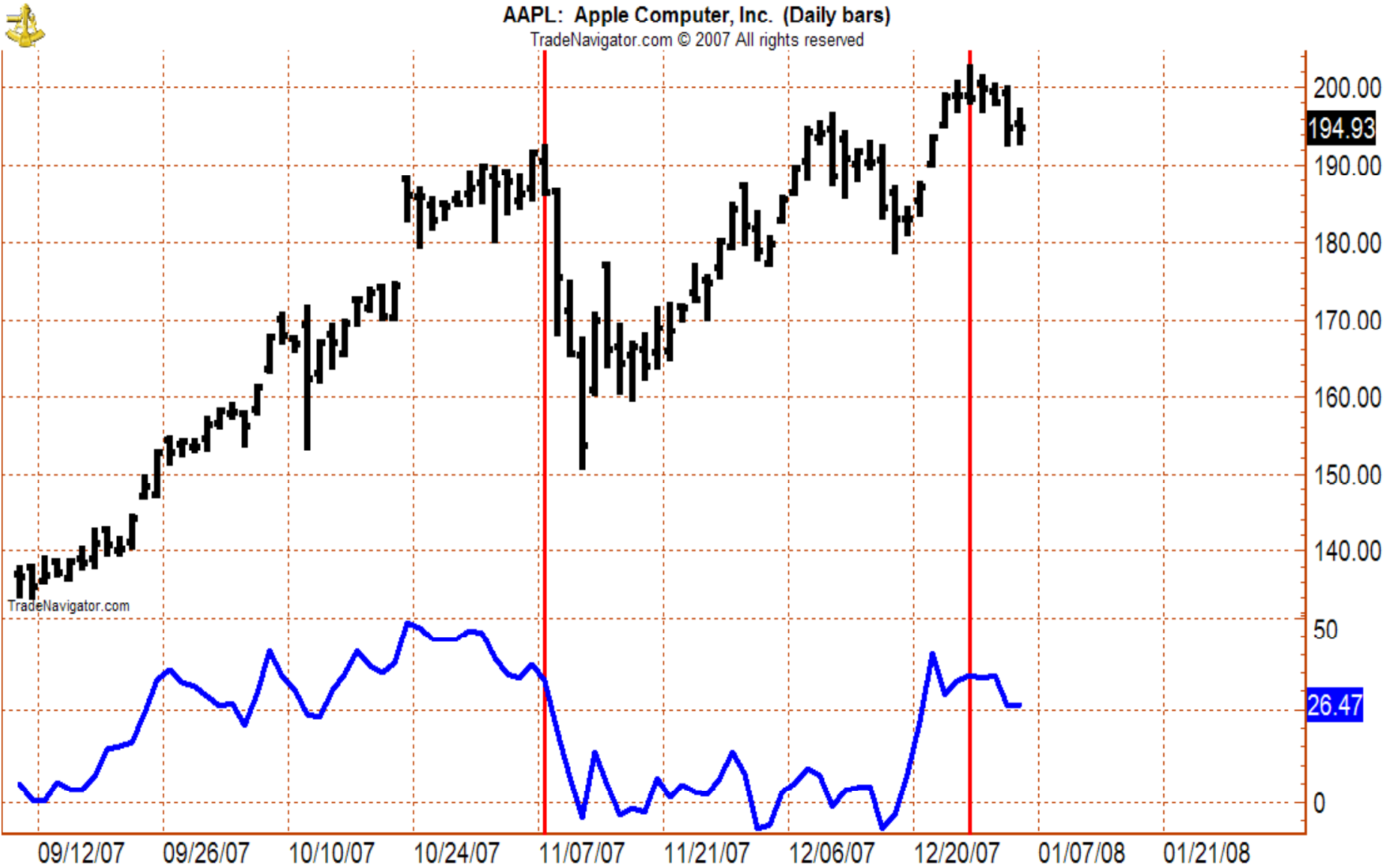
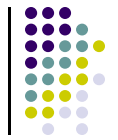
Bullish divergence set up



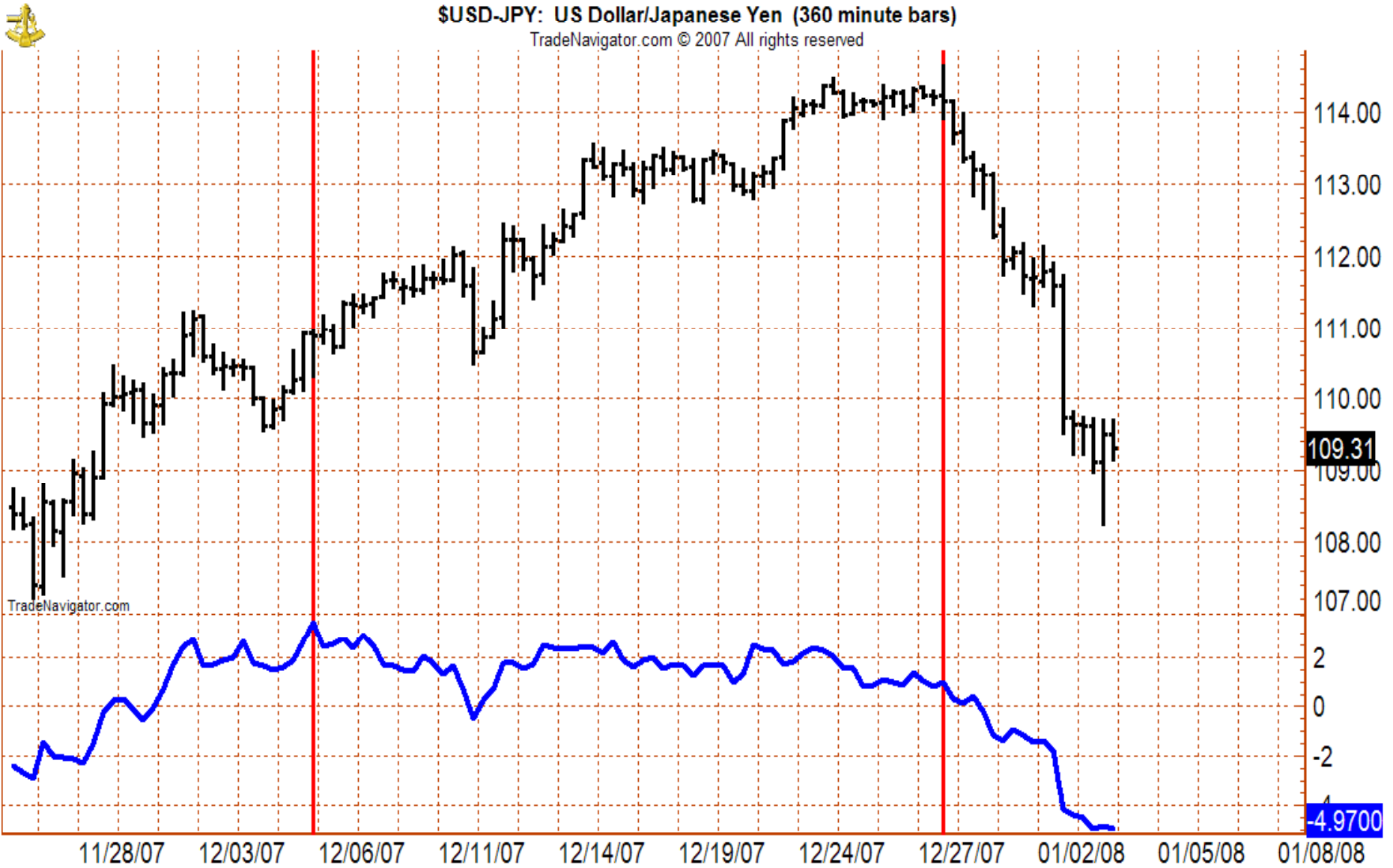
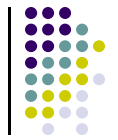
Bullish divergence set up



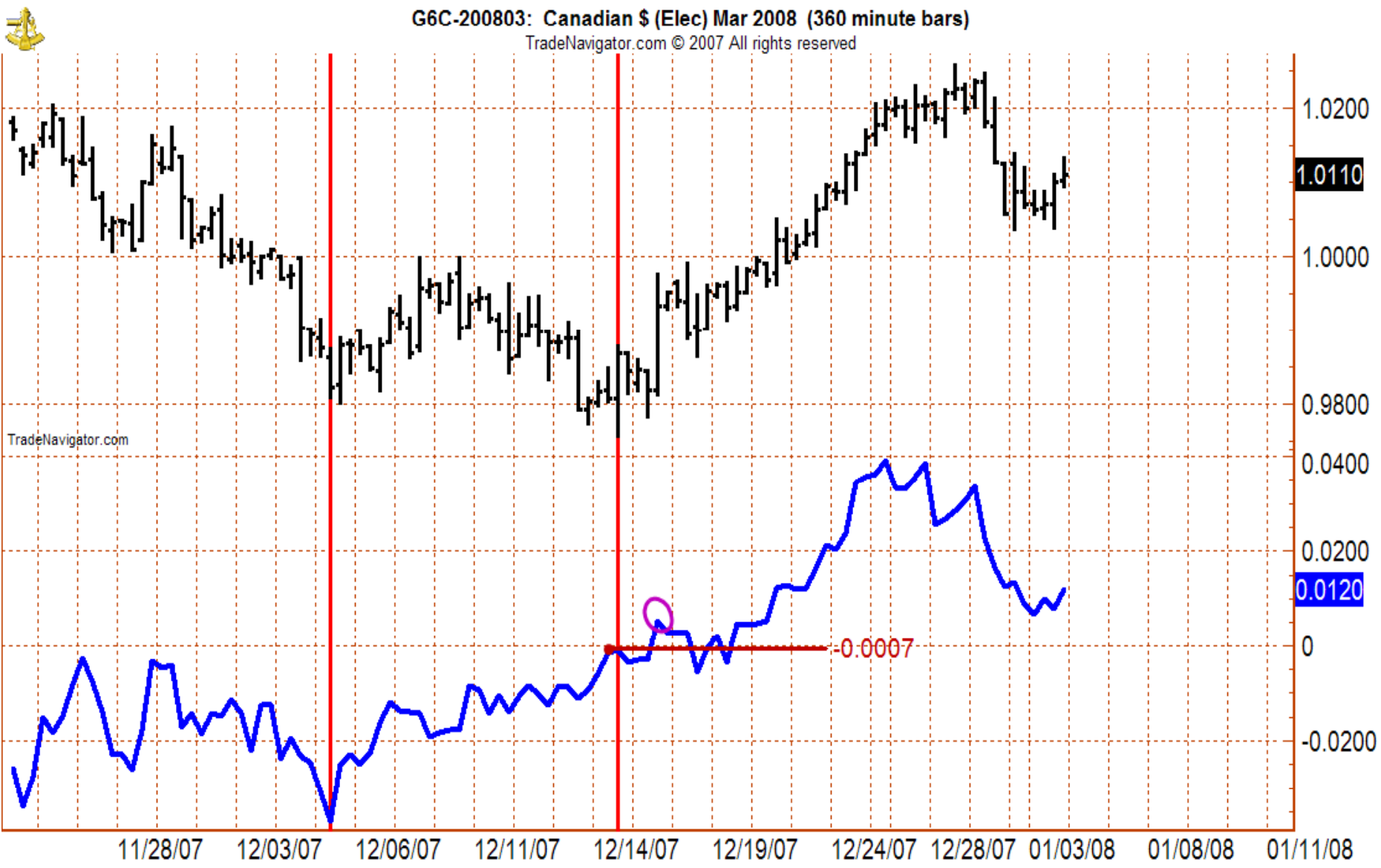
Bearish divergence set up



Bearish divergence set up



Bullish divergence set up and trigger



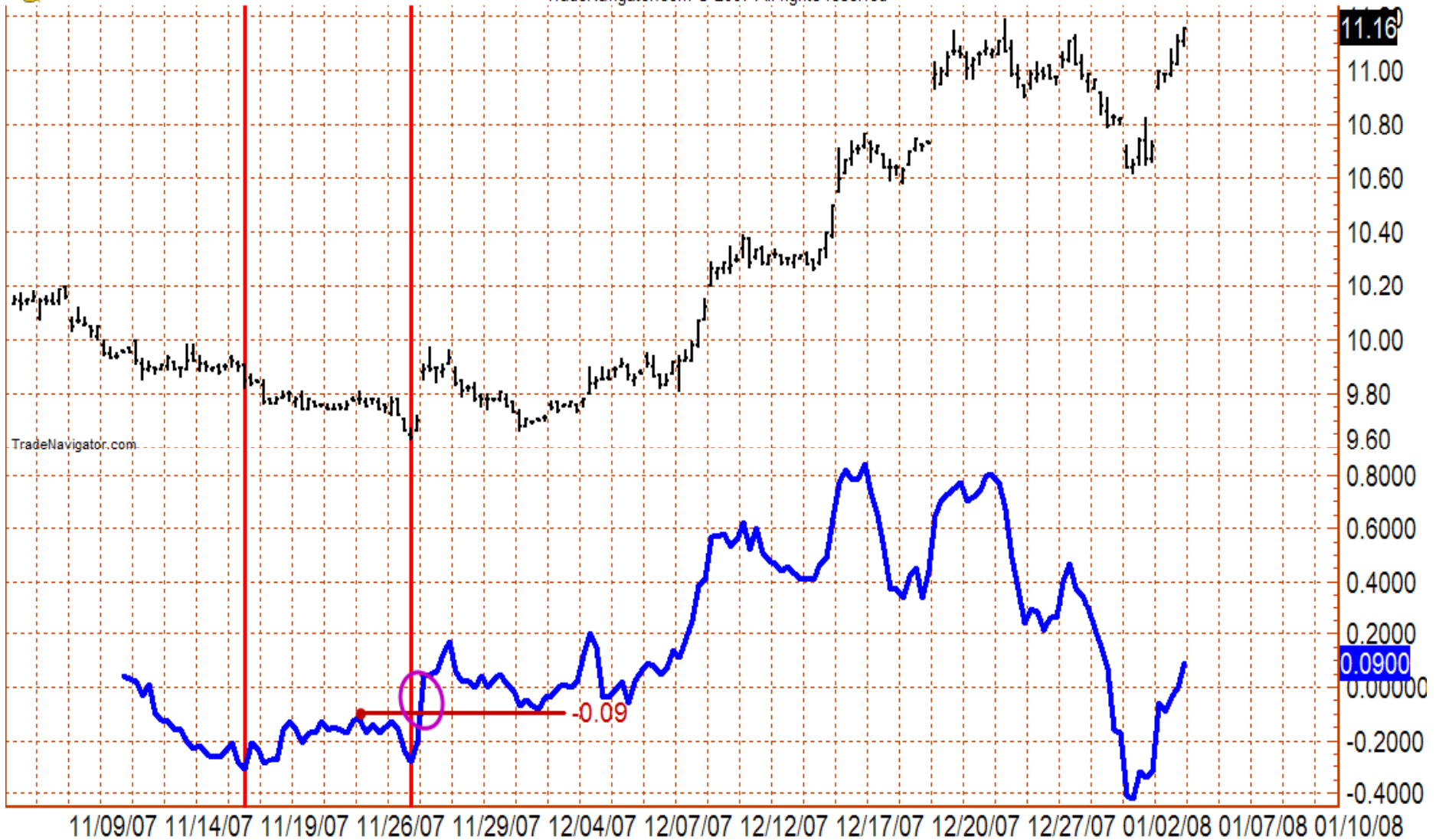


Bullish divergence set up and trigger



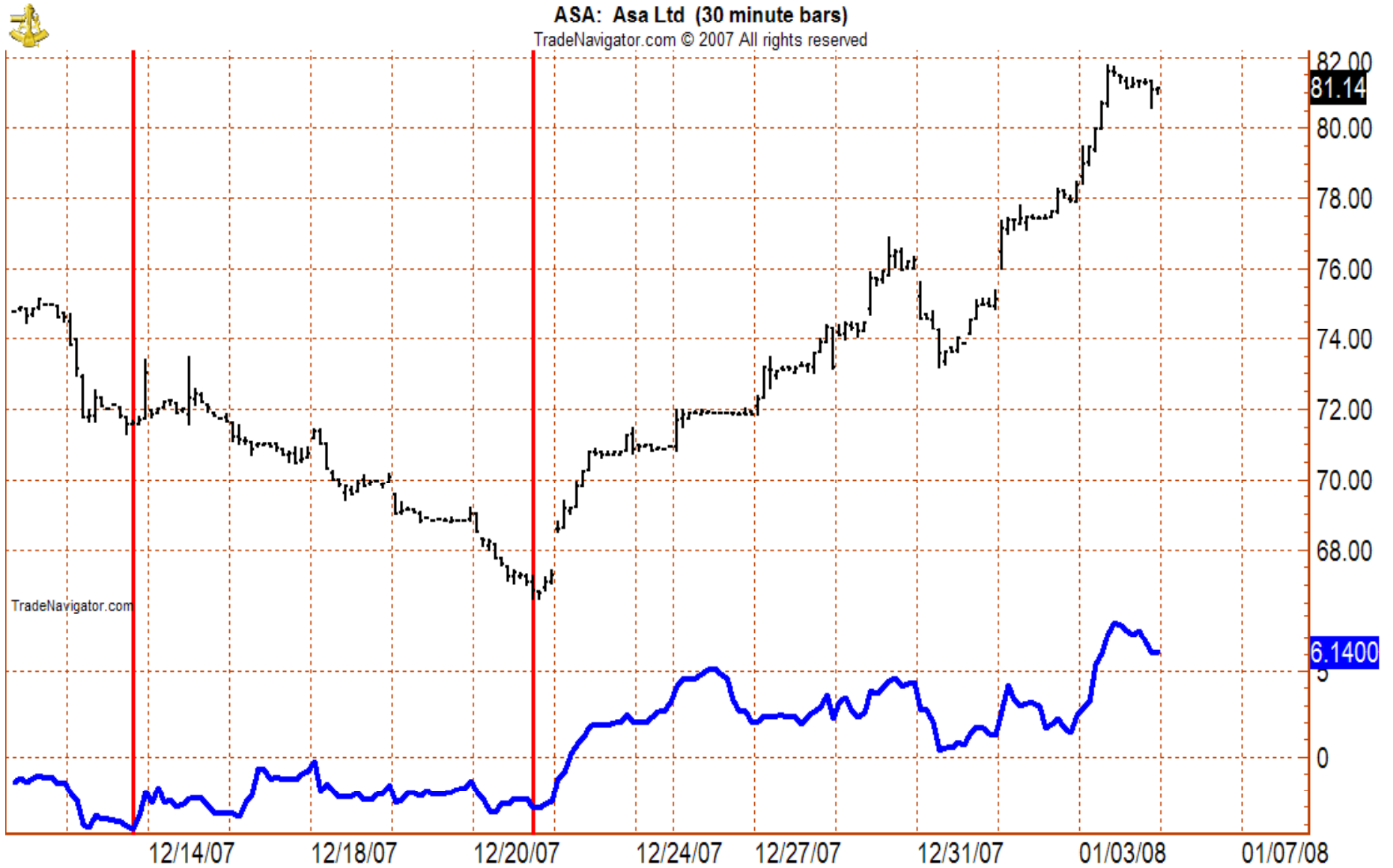
SB-200803: Sugar #11 Mar 2008 (60 minute bars)

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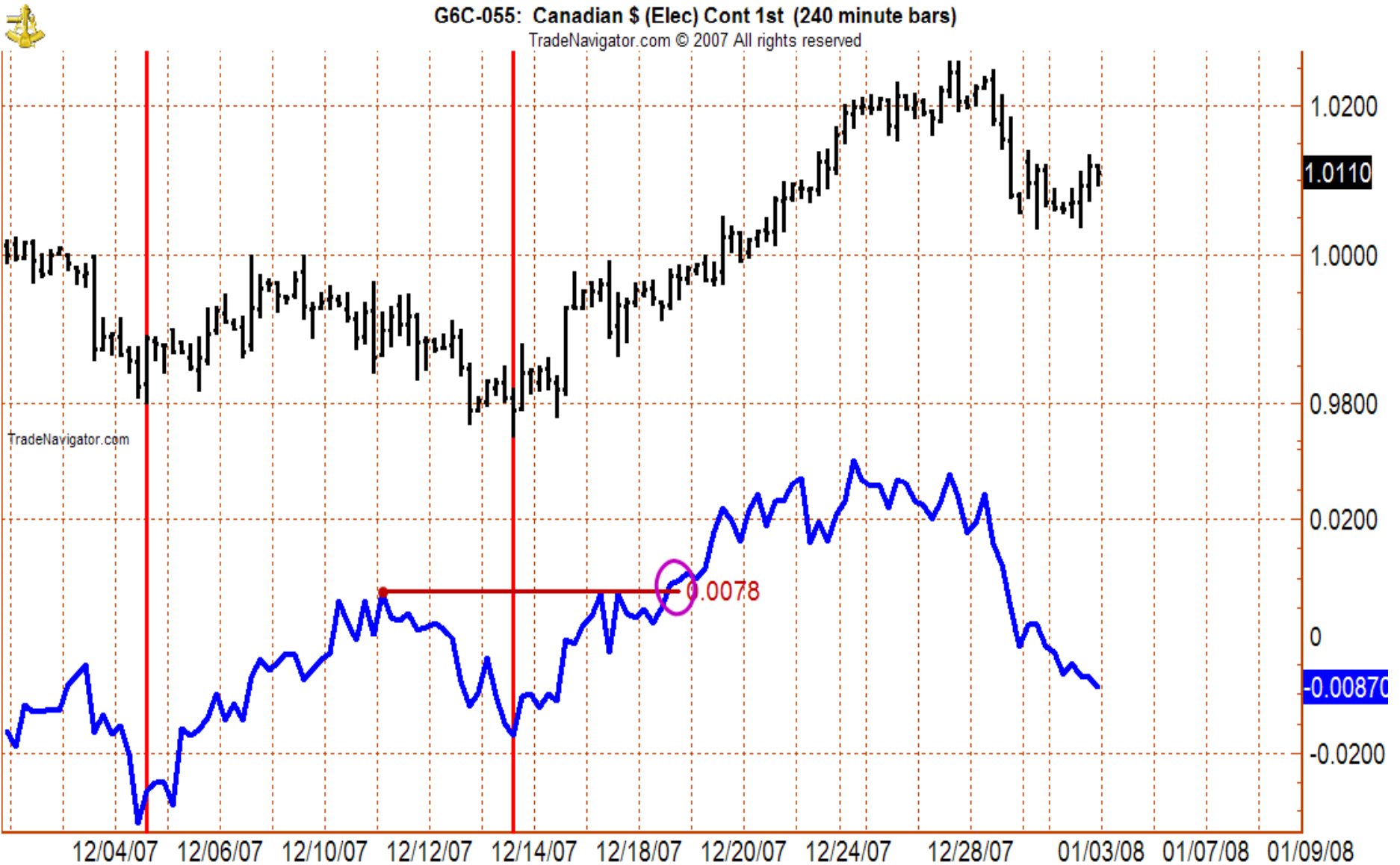


Bullish divergence set up and trigger



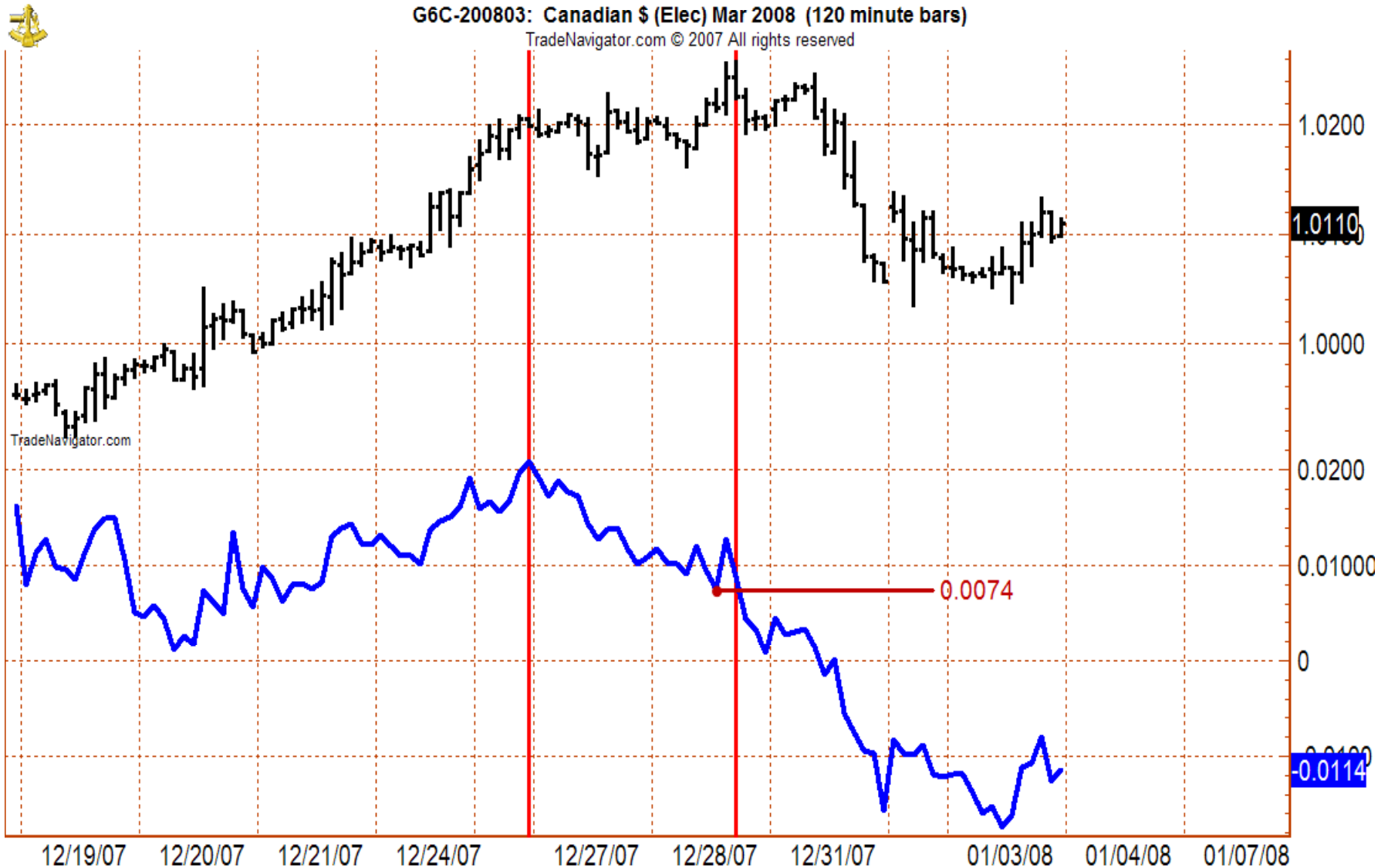


Bullish divergence set up and trigger

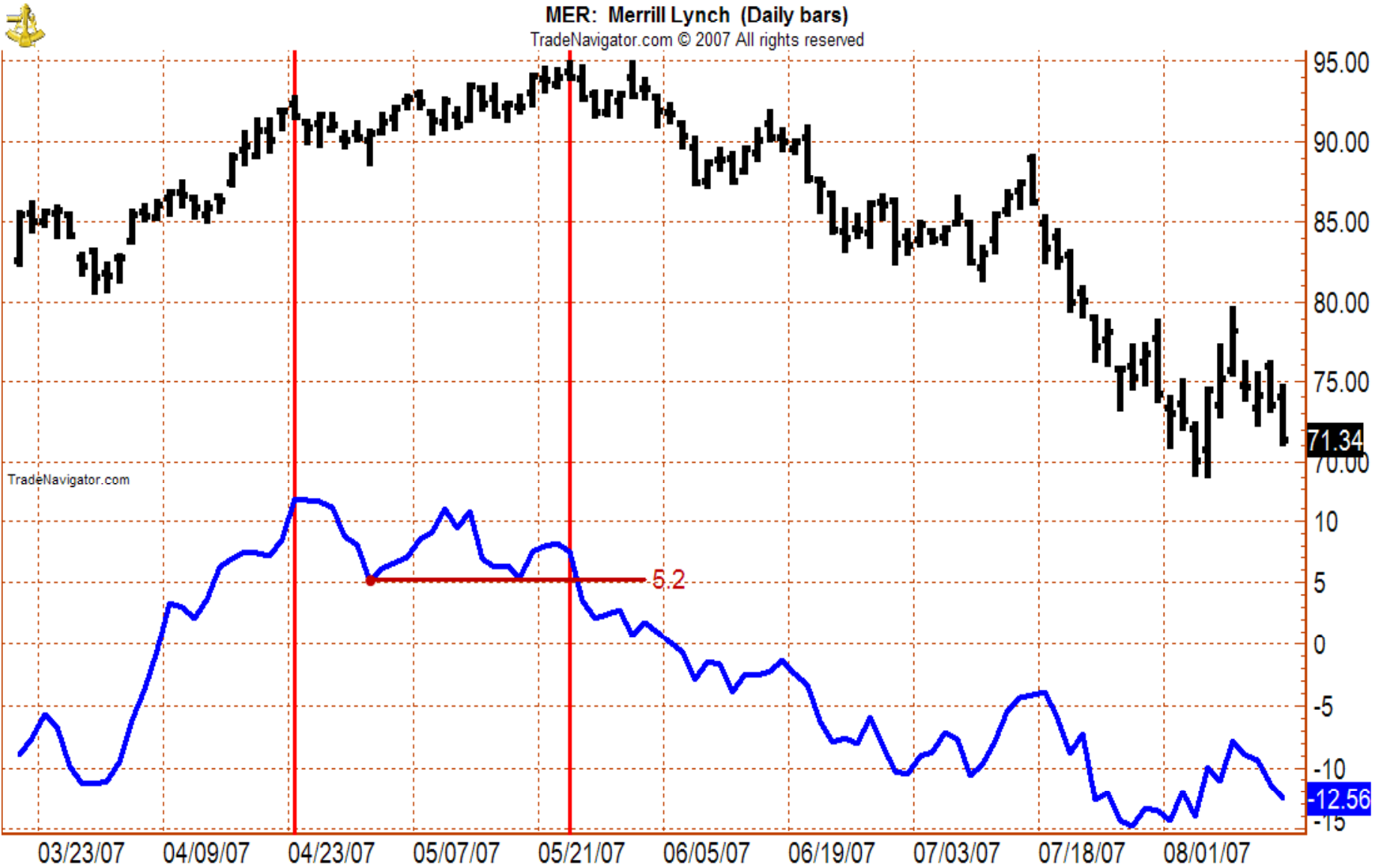




Bearish divergence set up and trigger

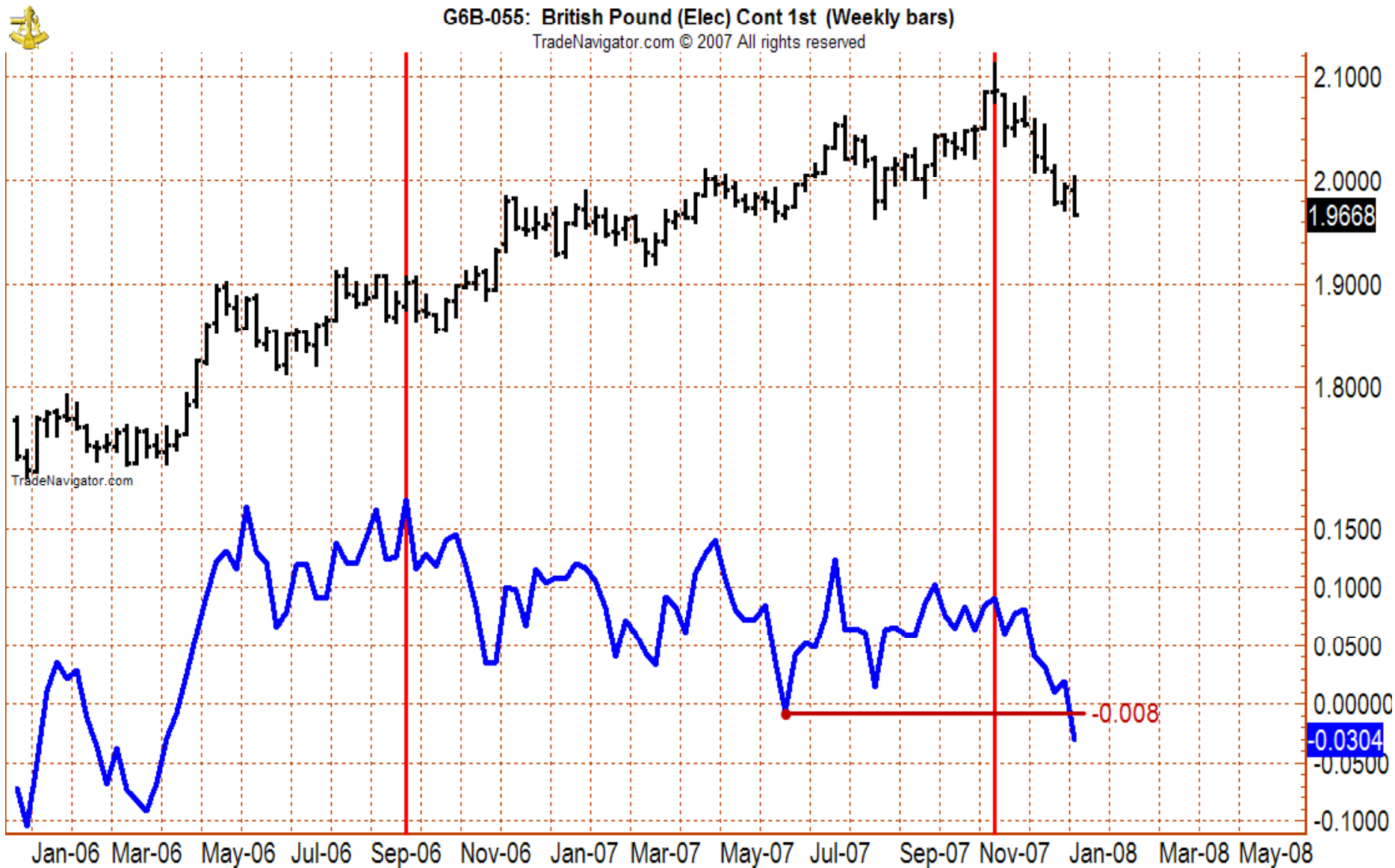


Bearish divergence set up and trigger





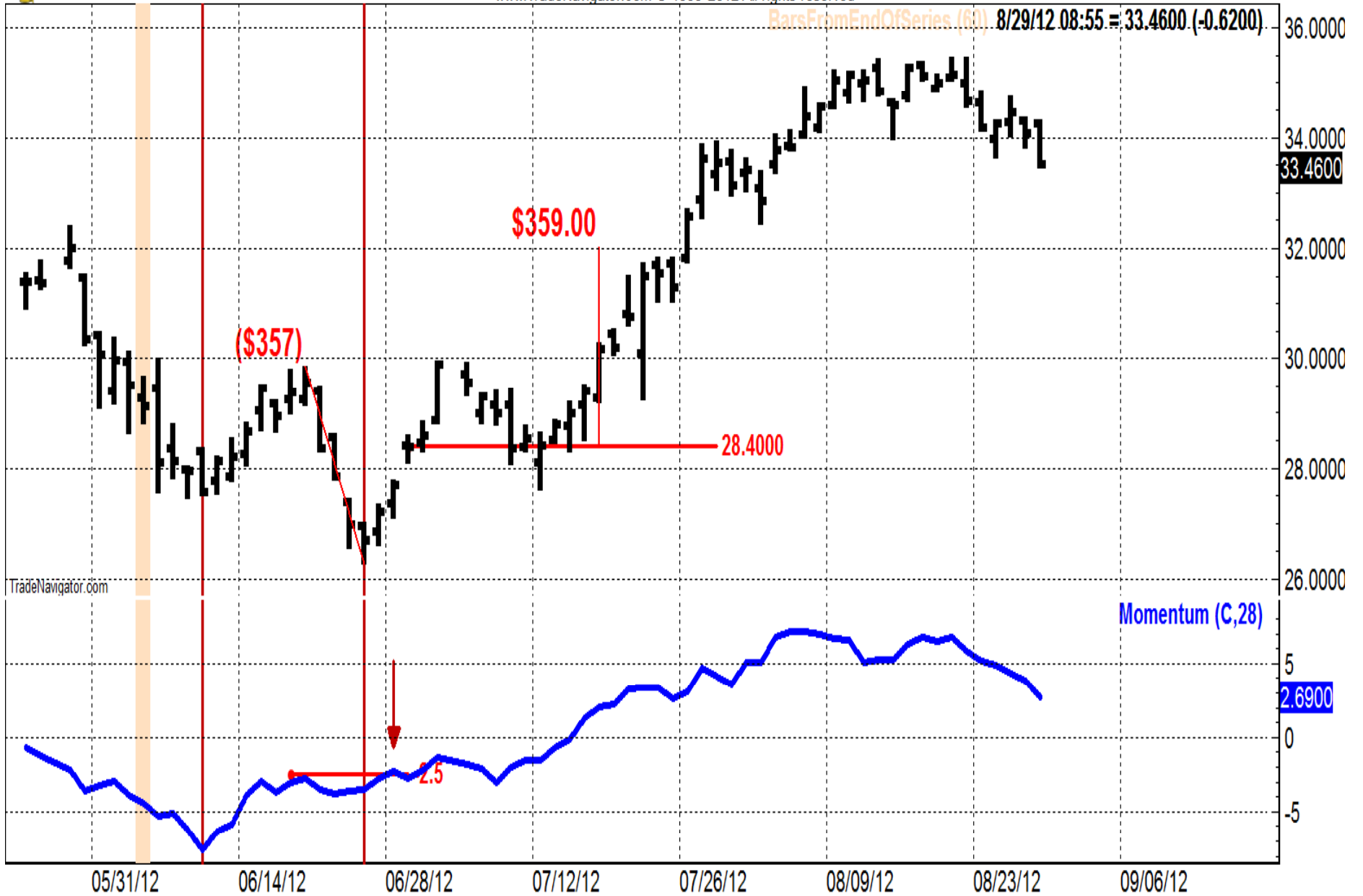
Bearish divergence set up and trigger





HAL: Halliburton Company (Daily bars)

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JNJ: Johnson & Johnson (Daily bars)

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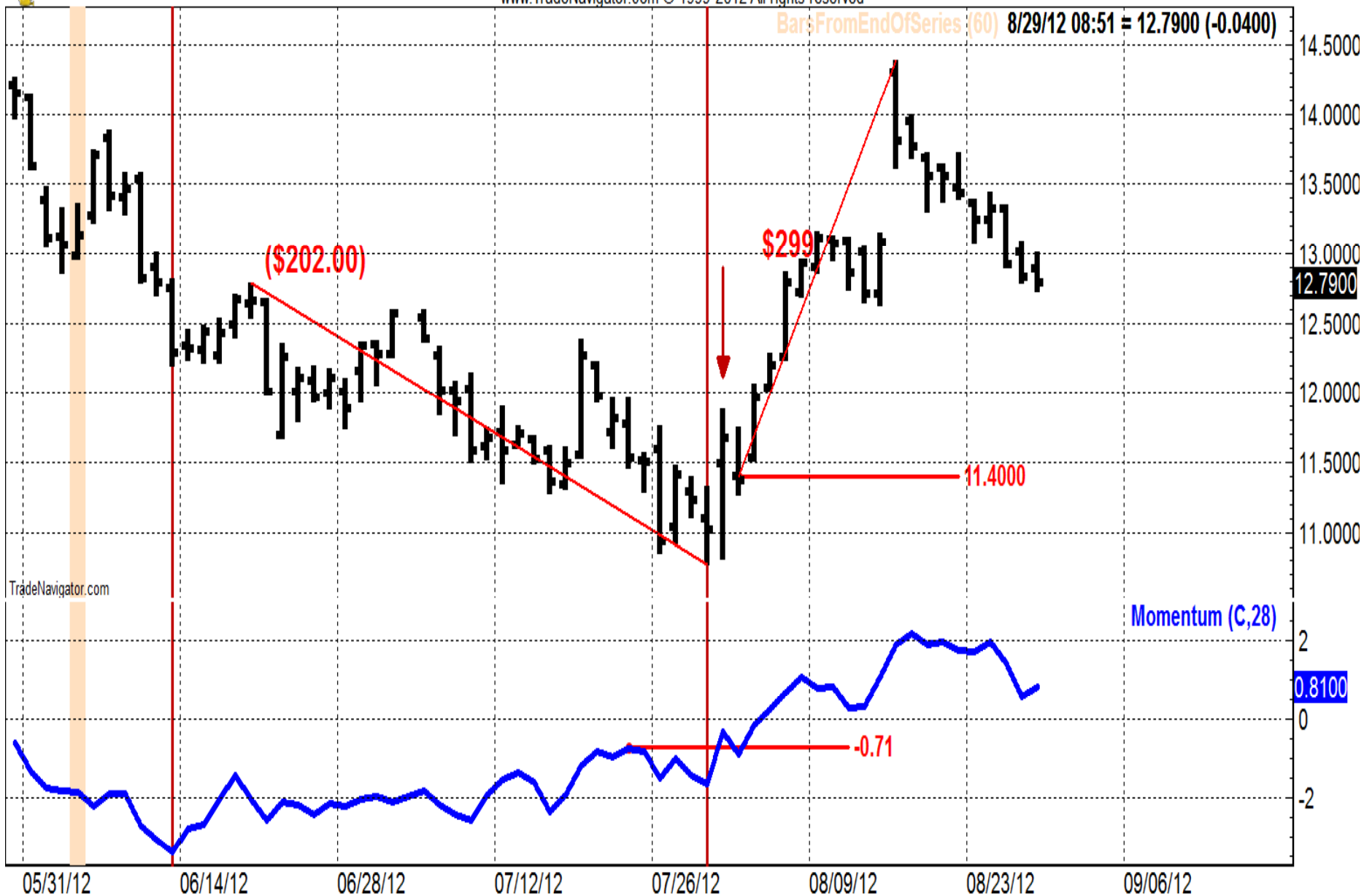
1 ●●●





EA: Electronic Arts Inc. (Daily bars)

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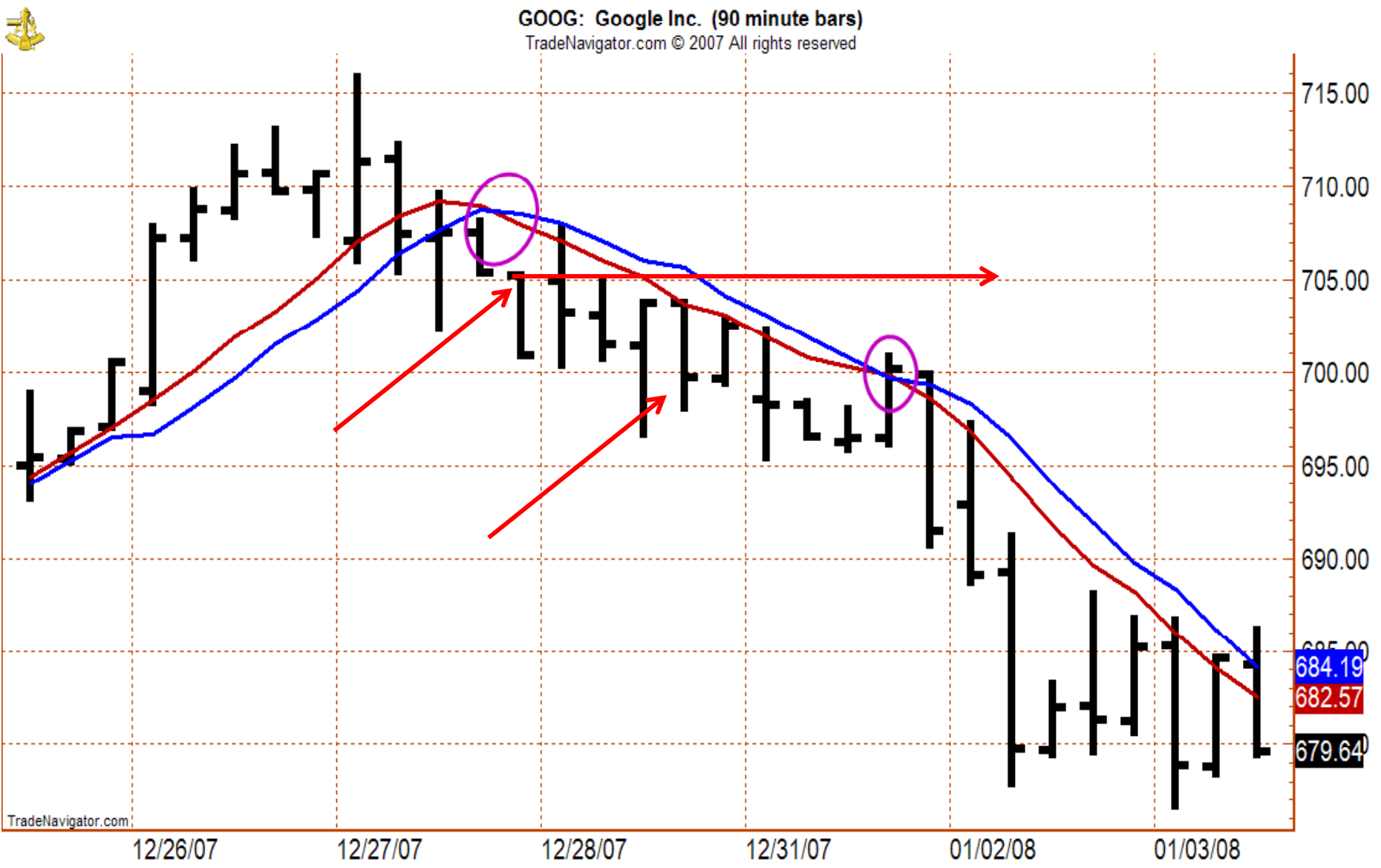
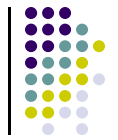




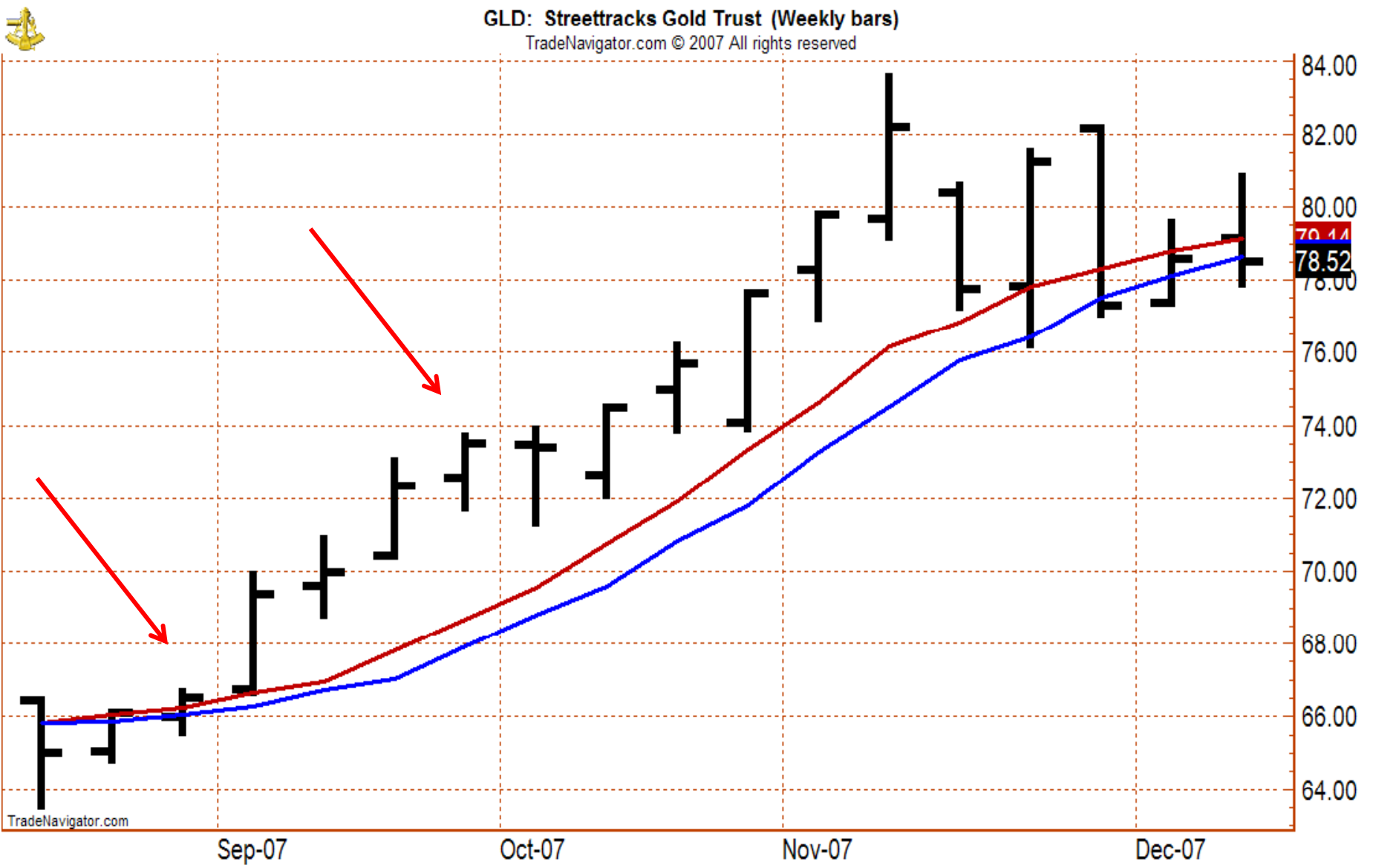
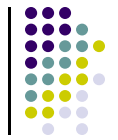
Trigger 3: Open vs Close

- Use 8 period MA of close
- Use 8 period MA of open
- In a bull market most closes are $>$ than most opens
- In a bear market closes are usually lower than opens
- The 8OC takes advantage of this important relationship
- When 8 close goes above 8 open MA buy setup
- When 8 close goes below 8 open MA sell setup
- Triggers 2 tics – 3 bars to trigger
- Several exit strategies: 5 bar decision
- Hold part of position for the big move – VERY important
- Trade ACTIVE markets only – VERY important
- See examples

8 close / open in bear trend



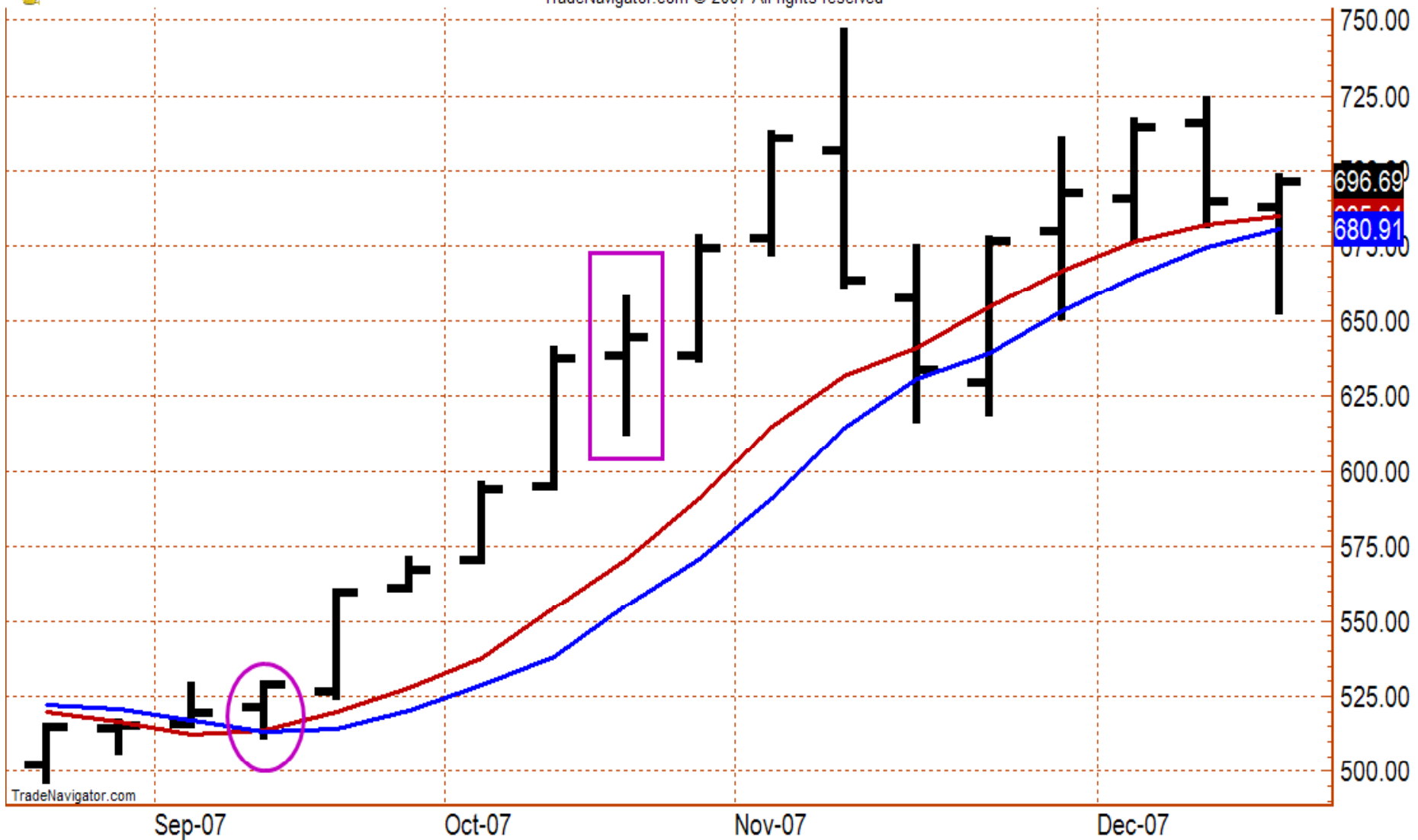
8 close / open in weekly bull trend



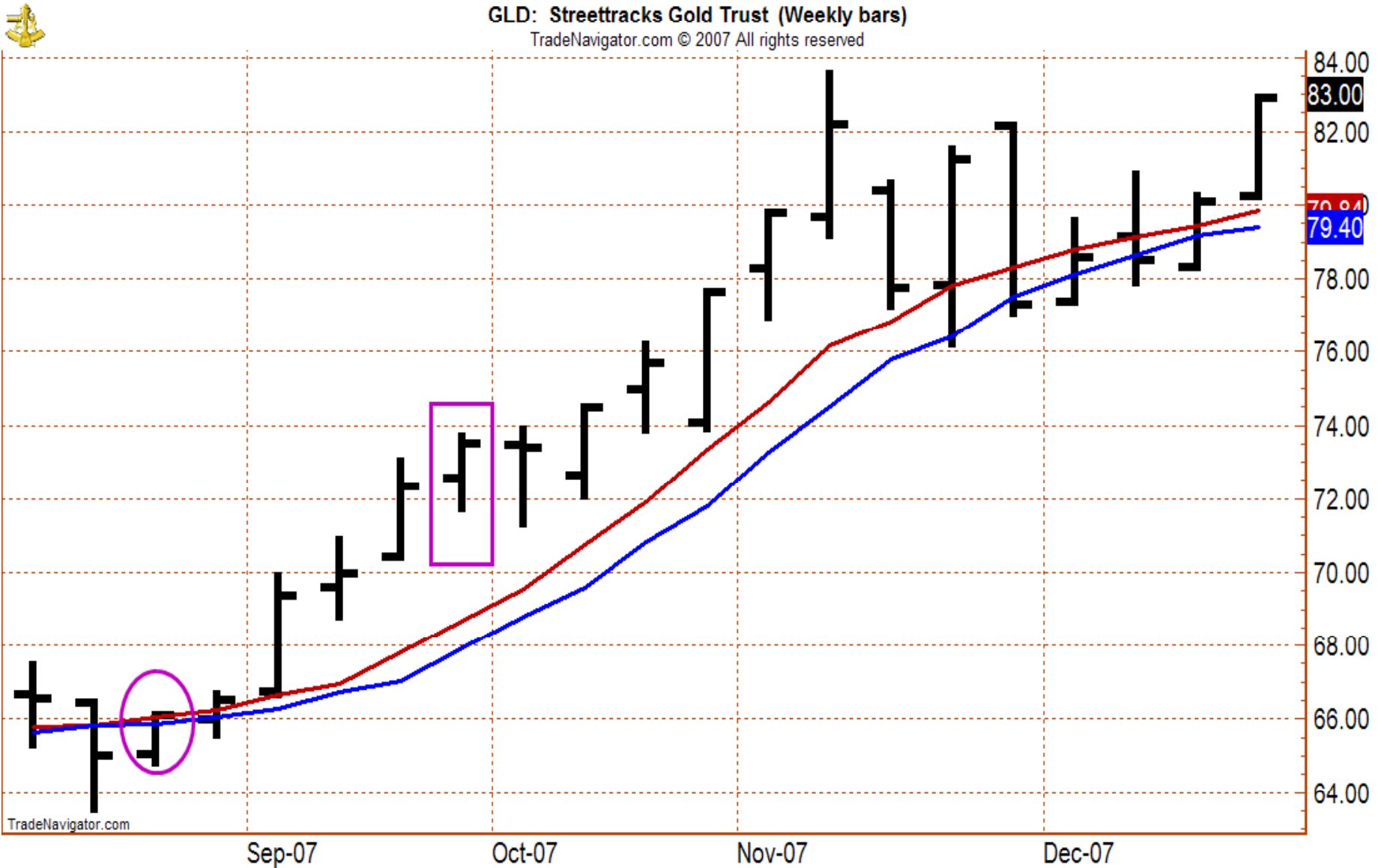
8 close / open – 5th bar pattern



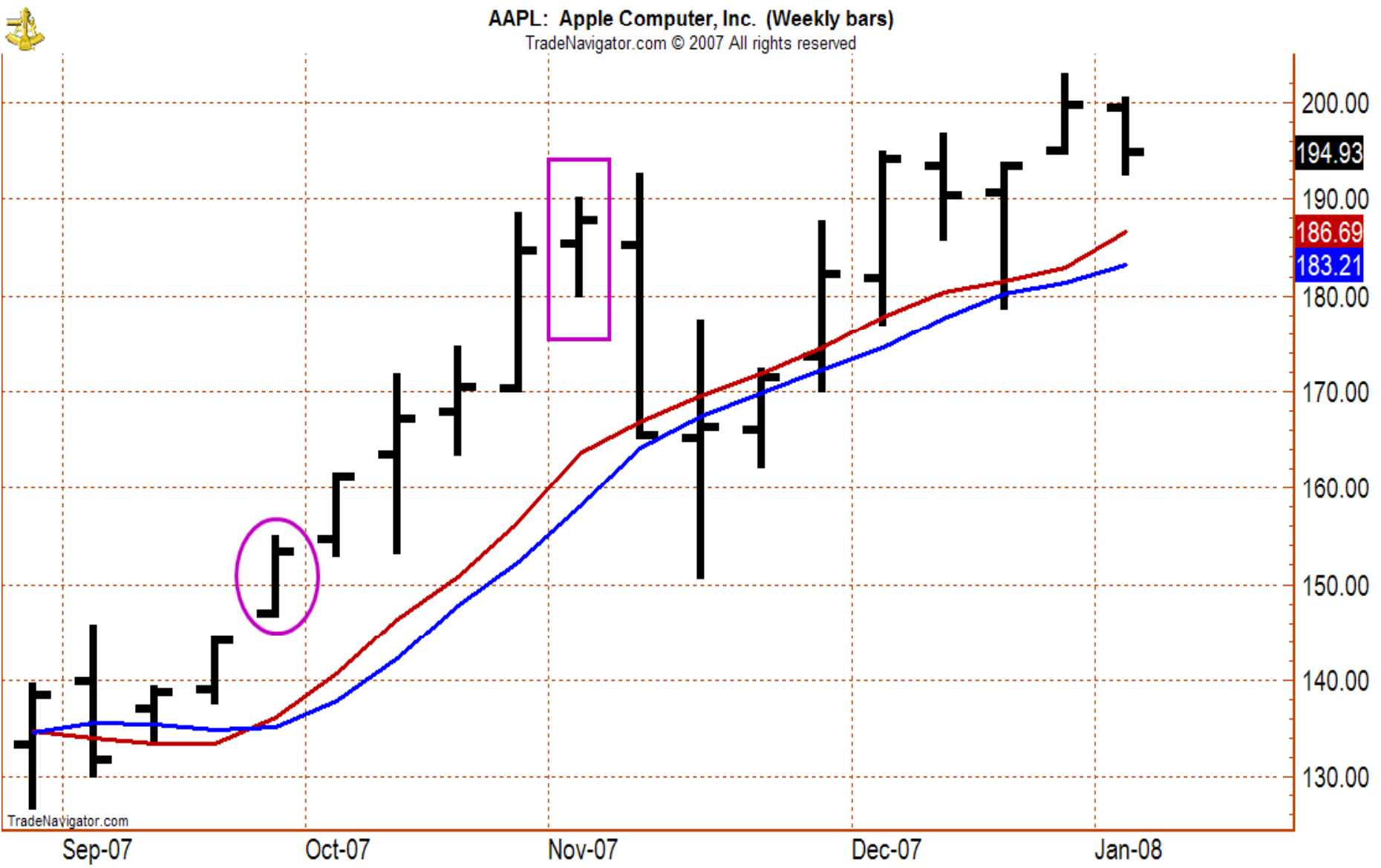
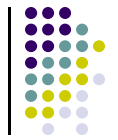
GOOG: Google Inc. (Weekly bars)
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8 close / open – 5th bar pattern



8 open close with 5 bar pattern

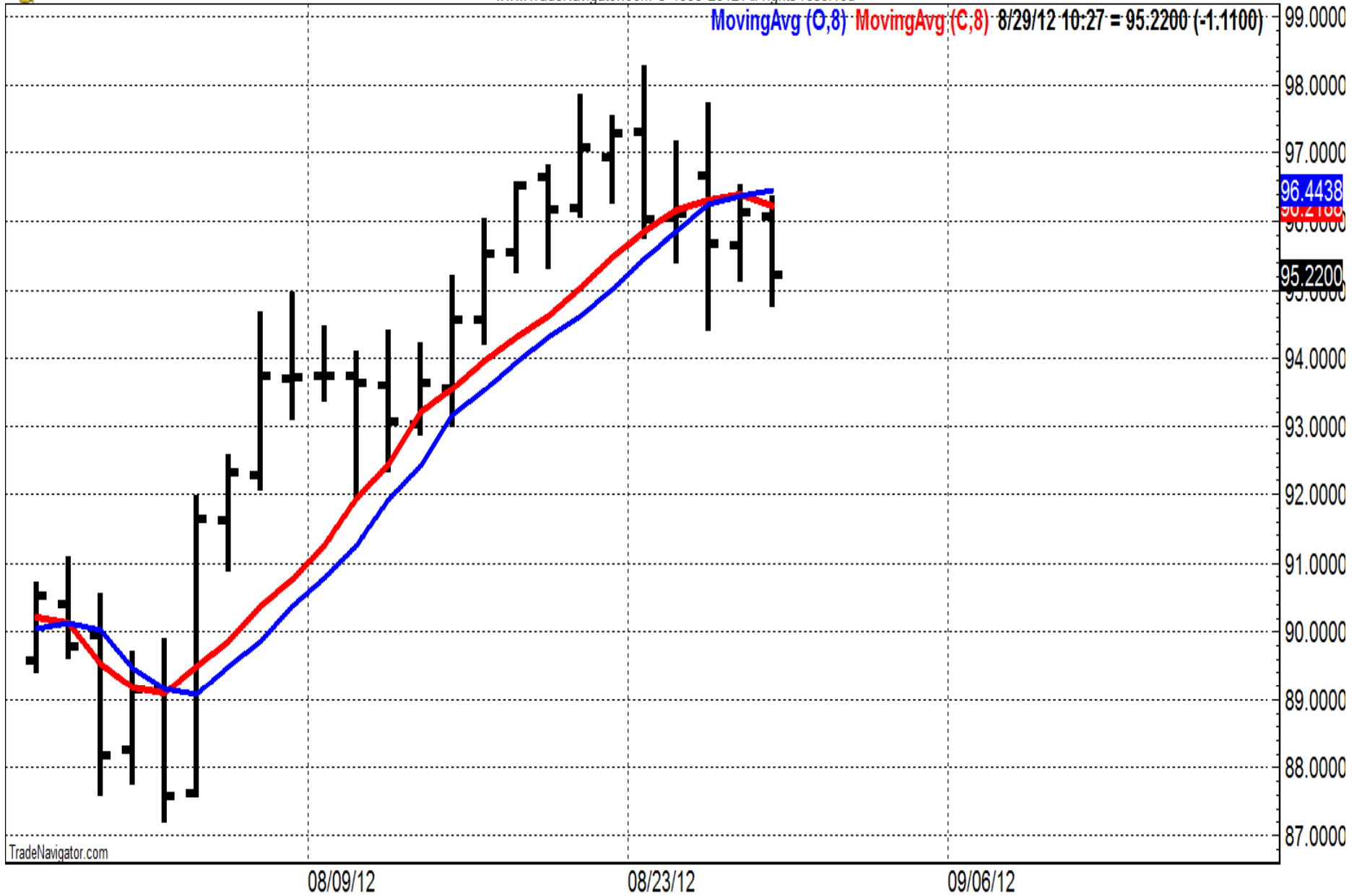




CL2-201210: Crude Oil NY (Comb) Oct 2012 (Daily bars)

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MovingAvg (O,8) MovingAvg (C,8) 8/29/12 10:27 = 95.2200 (-1.1100)



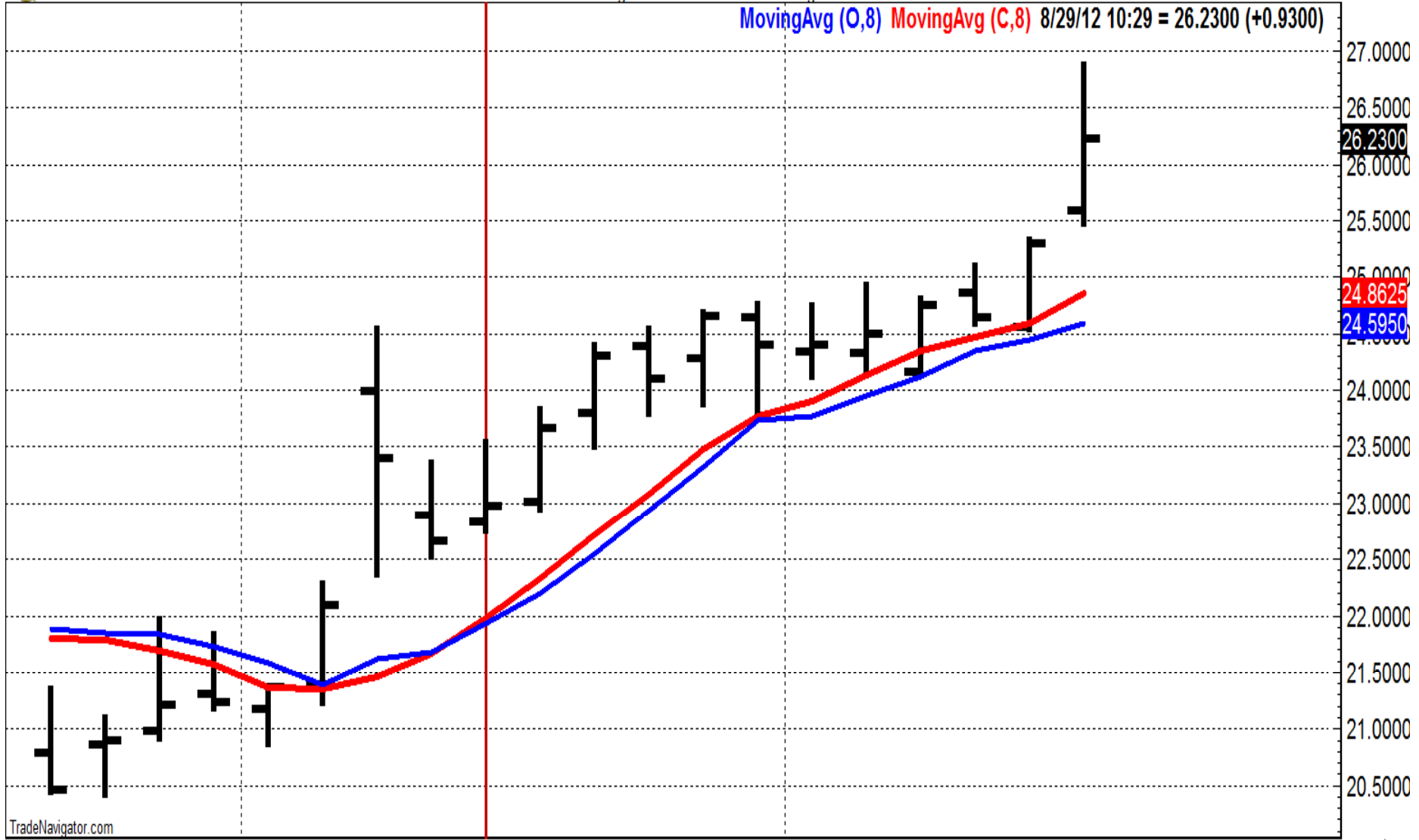
TradeNavigator.com



JCP: J.C. Penney Company, Inc. Hold (Daily bars)

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MovingAvg (O,8) MovingAvg (C,8) 8/29/12 10:29 = 26.2300 (+0.9300)



TradeNavigator.com

08/08/12

08/22/12

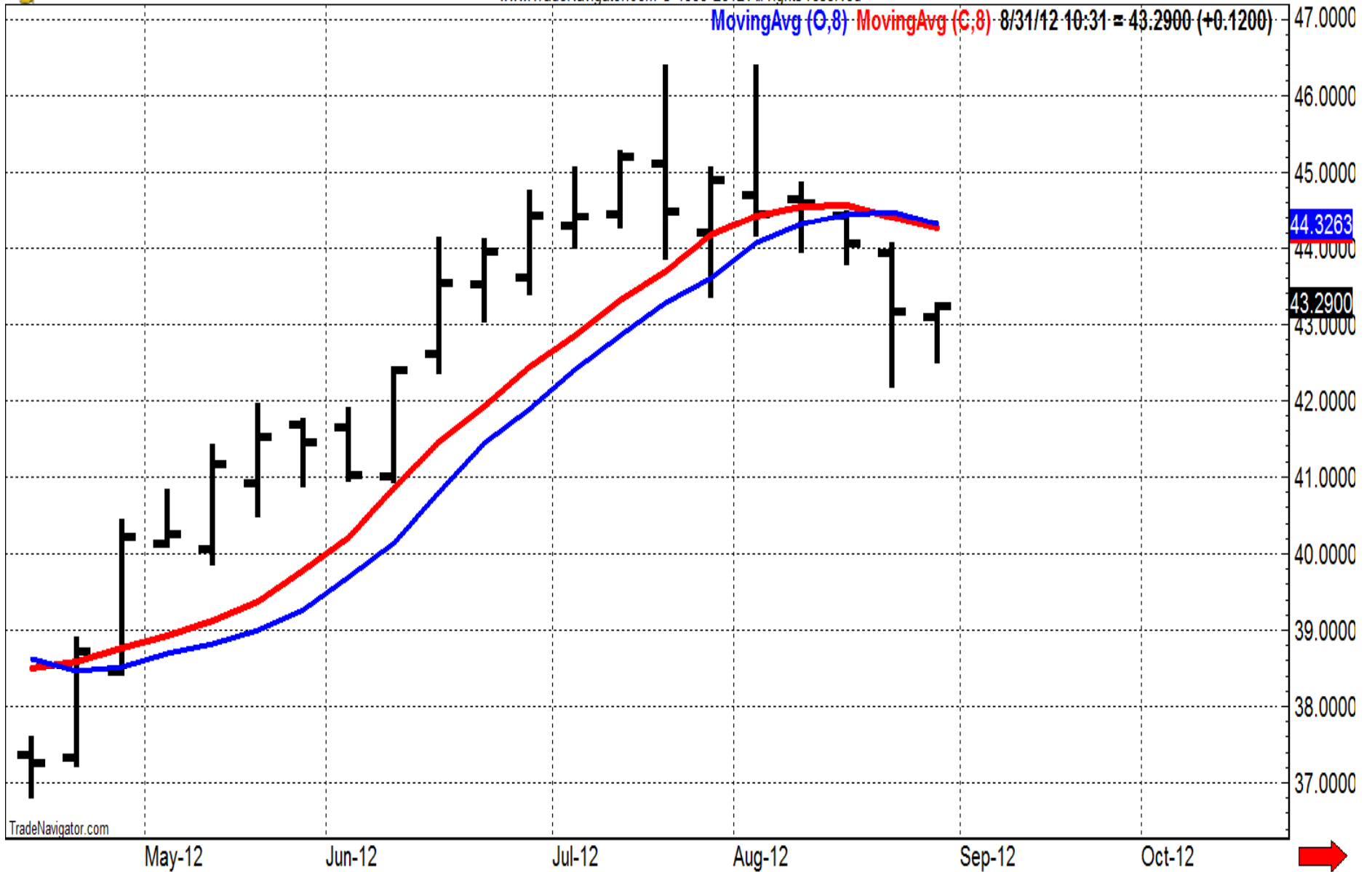


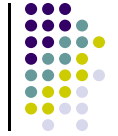


VZ: Verizon Communications Inc. (Weekly bars)

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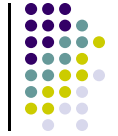
MovingAvg (O,8) MovingAvg (C,8) 8/31/12 10:31 = 43.2900 (+0.1200)





Review of 8 open close rules

- Buy trigger $8c > 8o$
- Sell trigger $8c < 8o$
- Exit strategy 5th bar partial profit or reversal
- Use only in active markets
- Pt1 and initial stop largest range bar of last 10
- Use only in large price range markets
- Hold part of position for bigger moves



Fri/Mon Gold

- Use weekly MAC gold continuous
- IF in weekly uptrend per last signal
- BUY Fri open (Thurs afternoon)
- Stop loss and pt1 largest range bar last 10
- If loss on Fri close exit all
- If profit exit 1/3 Fri close
- Exit 1/3 Mon Open
- Exit 1/3 by Mon close or TS
- Can retain part of position for larger move
- Examples

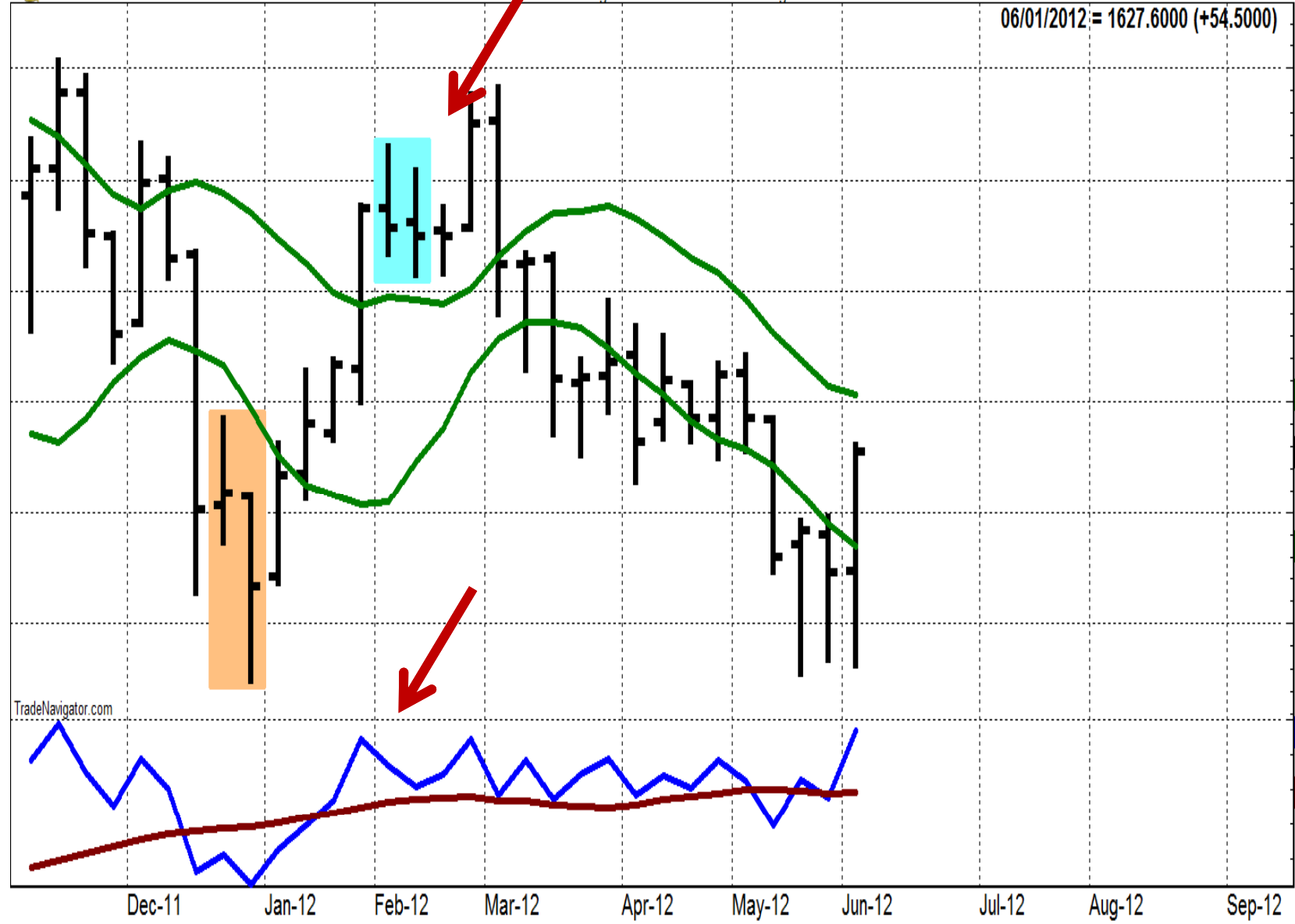


GC2-055: Gold Comex (Comb) Cont 1st (Weekly bars)

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06/01/2012 = 1627.6000 (+54.5000)

1800.00
1750.00
1700.00
1653.64
1627.60
1600.00
1584.50
1550.00
1495.00
1485.00

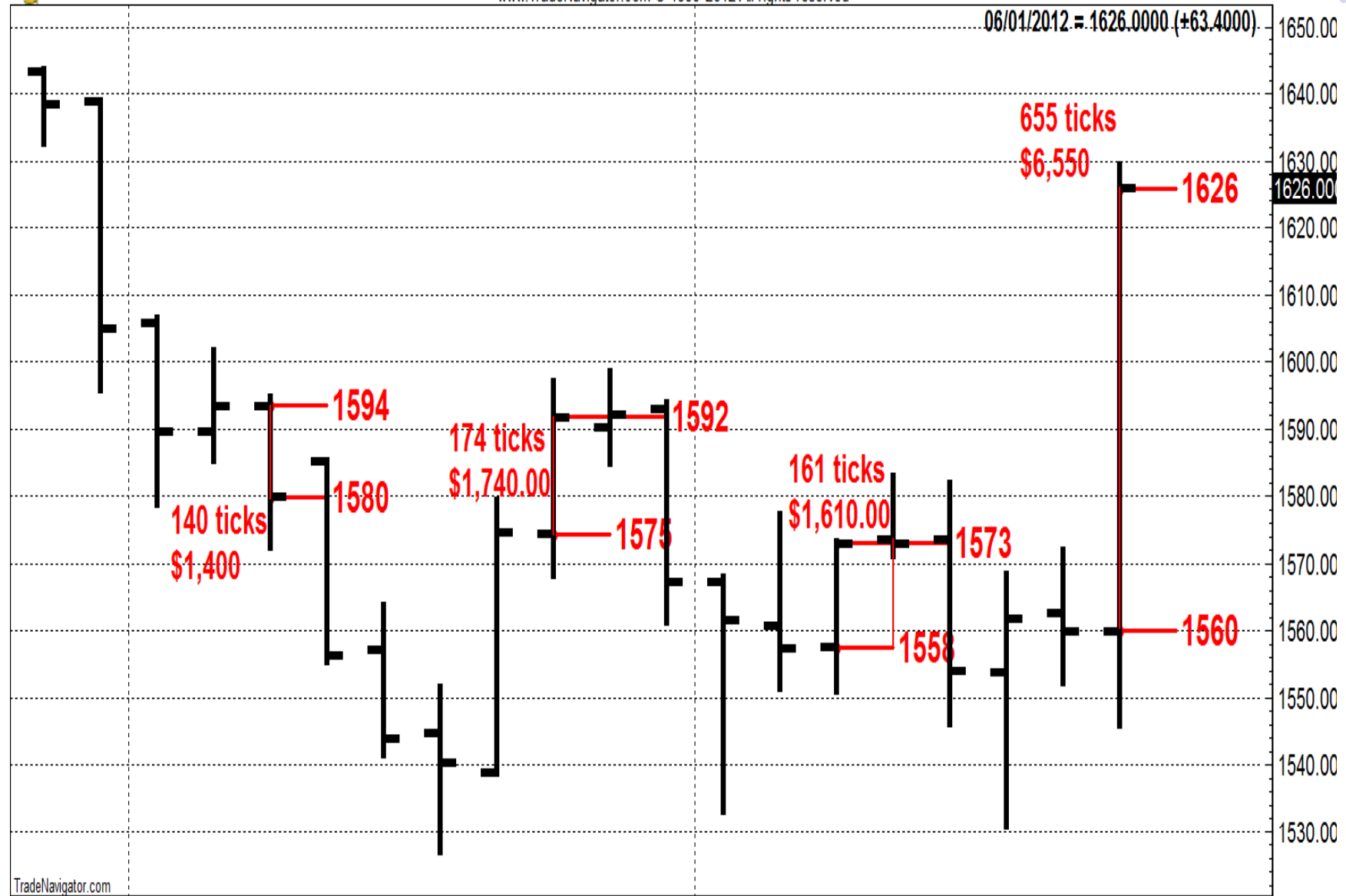


TradeNavigator.com



GC2-201206: Gold Comex (Comb) Jun 2012 (Daily bars)

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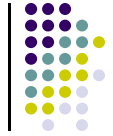
TradeNavigator.com

05/09/12

05/23/12

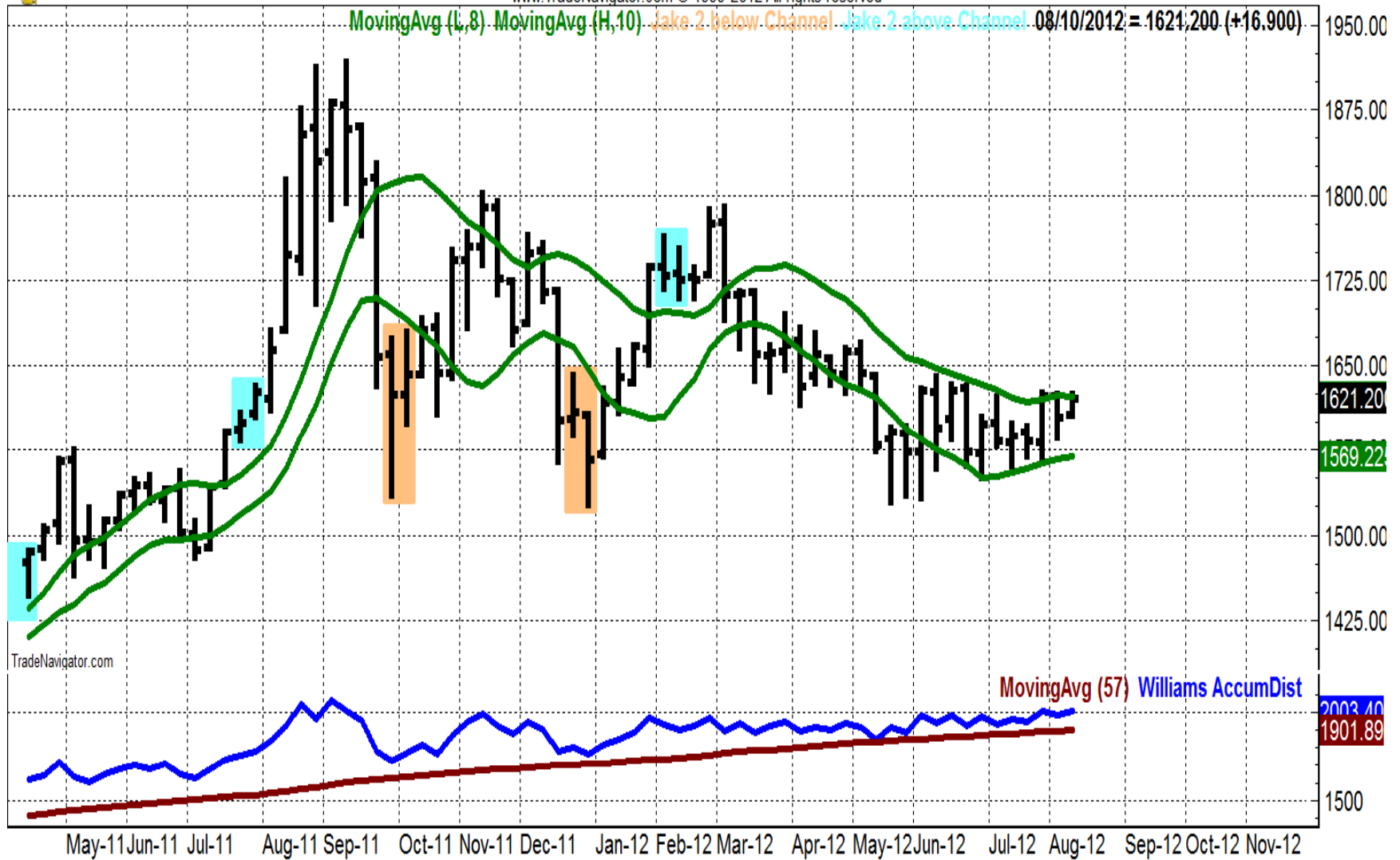


FMG this week



GC2-055: Gold Comex (Comb) Cont 1st (Weekly bars)

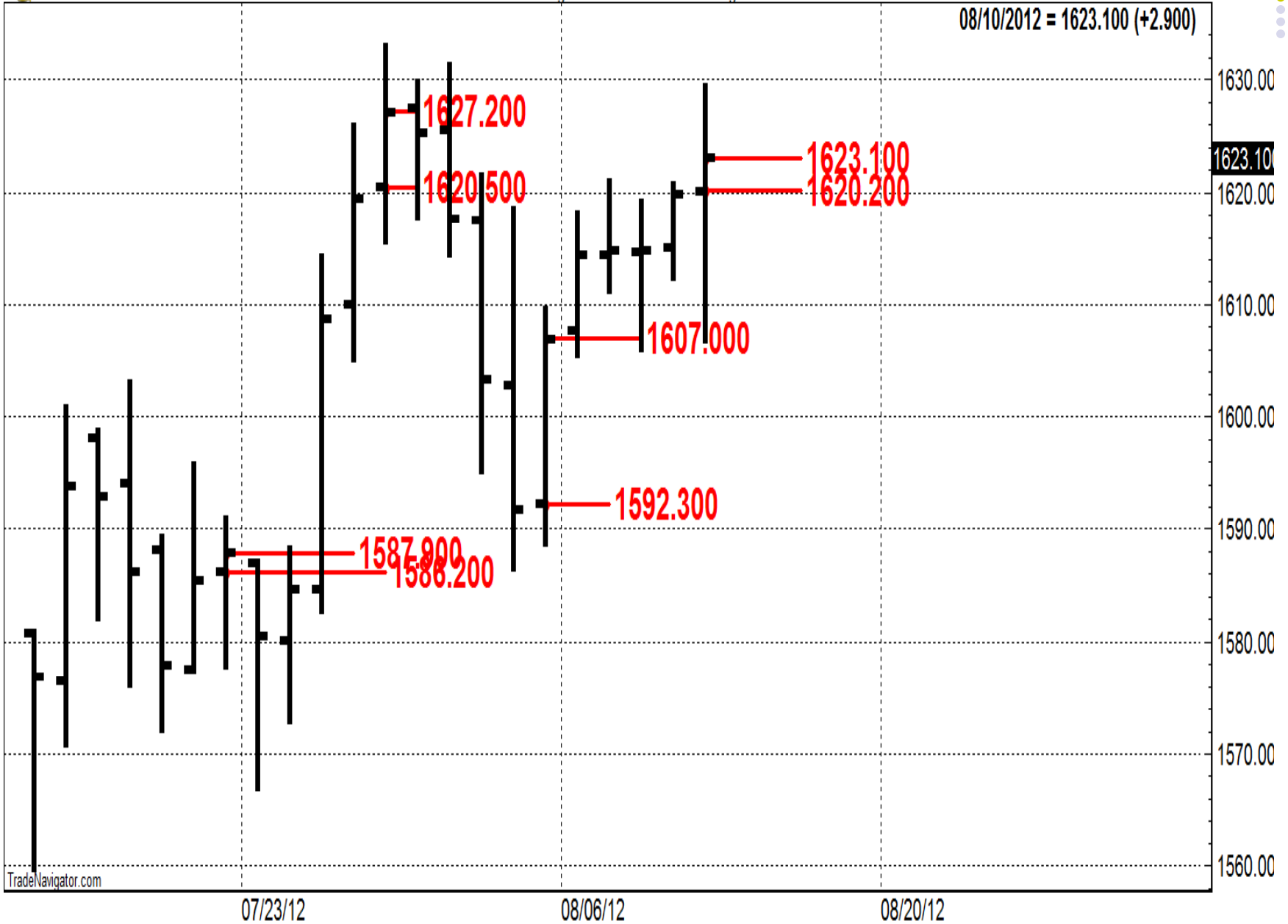
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GC2-201212: Gold Comex (Comb) Dec 2012 (Daily bars)

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Thurs-Fri Euro FX trade

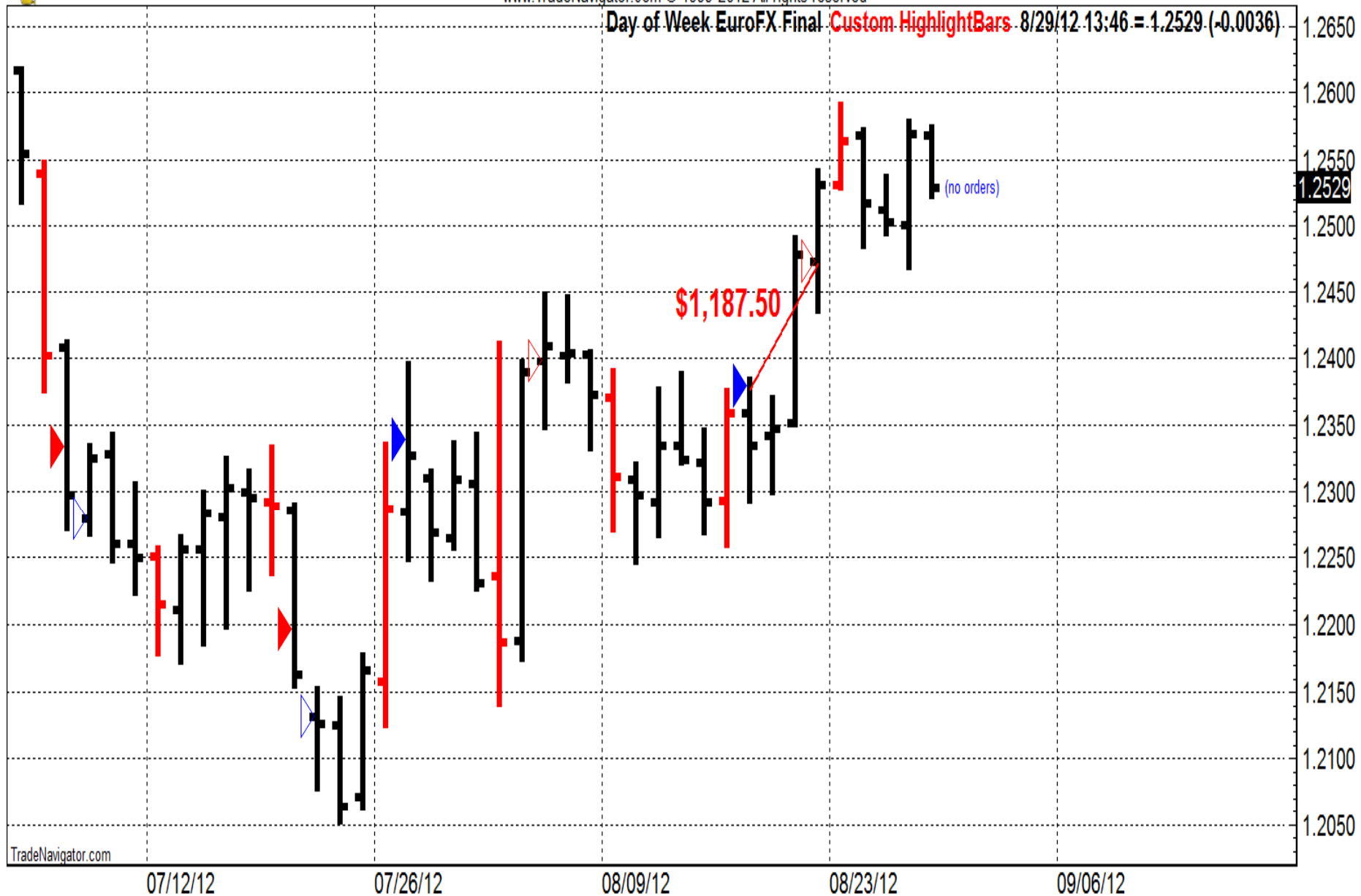


- If THURS $c > 0$ buy setup
- If THURS $c < 0$ sell setup
- SELL trigger
- BUY trigger
- EXIT FPO
- Stop on long
- Step on short
- Look at the record
- NEW approach to be discussed
- Look at the record



G6E-067: Euro FX (Elec) CAdj Liq (Daily bars)

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Summary - All Trades



Overall

Total Net Profit:	\$85,388	Profit Factor (\$Wins/\$Losses):	1.75
Total Trades:	277	Winning Percentage:	85.9%
Average Trade:	\$308	Payout Ratio (AvgWin/AvgLoss):	0.29
Max Closed-out Drawdown:	-\$13,108	CPC Index (PF x Win% x PR):	0.43
Max Intraday Drawdown:	-\$15,239	Expectancy (AvgTrade/AvgLoss):	10.50%
Account Size Required:	\$20,639	Return Pct:	413.7%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	36.71%
Percent in the Market:	25.7%	Optimal f:	0.41
Avg # of Bars in Trade:	2.66	Z-Score (W/L Predictability):	-0.6
Avg # of Trades per Year:	27.3	Current Streak:	6 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$700	Monthly Sharpe Ratio:	0.29
Std Dev of Monthly Profits:	\$2,322	Annualized Sharpe Ratio:	1.00
		Calmar Ratio:	0.55

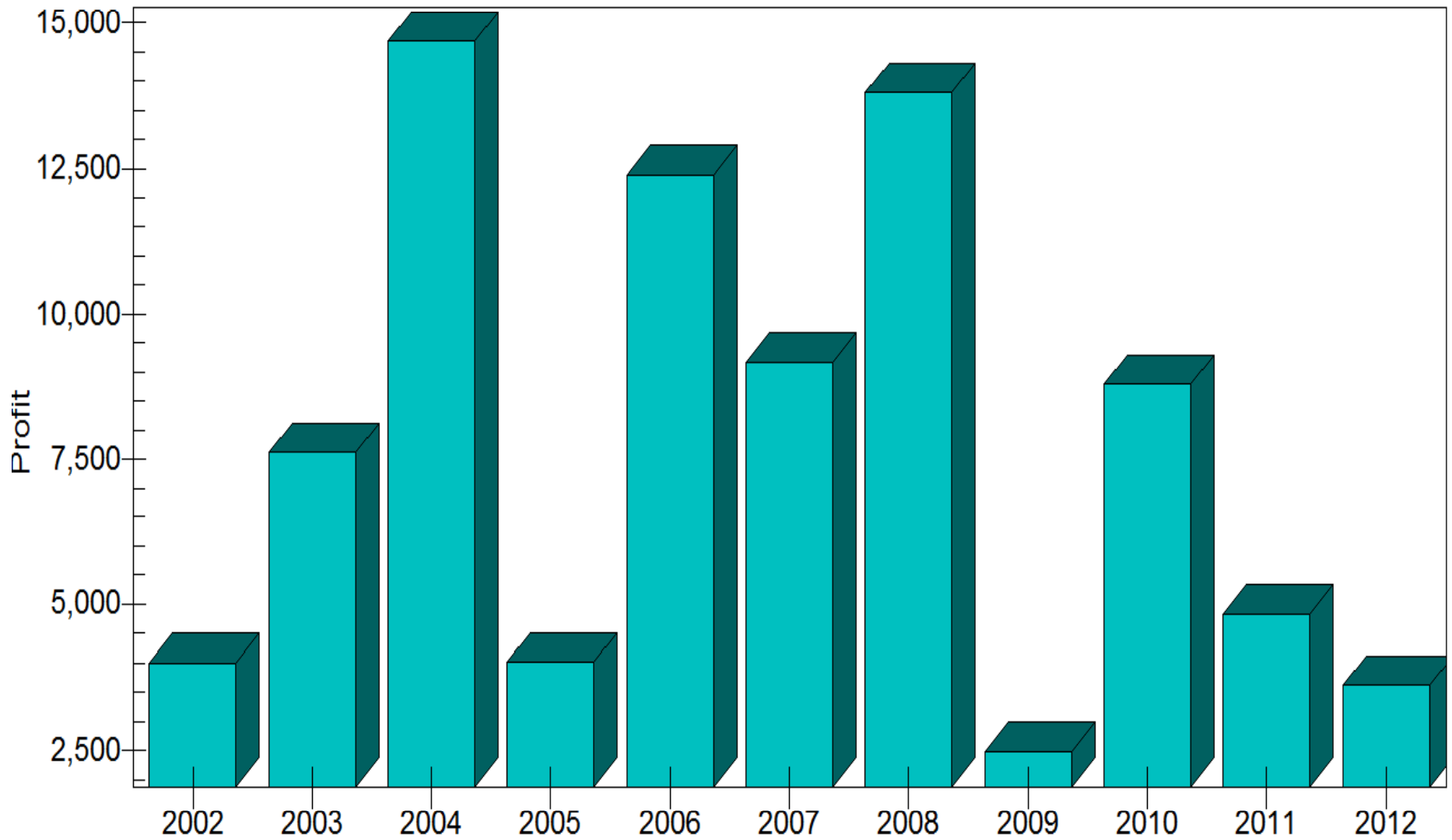
Winning Trades

Total Winners:	238
Gross Profit:	\$199,872
Average Win:	\$840
Largest Win:	\$4,044
Largest Drawdown in Win:	-\$3,231
Avg Drawdown in Win:	-\$567
Avg Run Up in Win:	\$1,124
Avg Run Down in Win:	-\$567
Most Consec Wins:	22
Avg # of Consec Wins:	7.21
Avg # of Bars in Wins:	2.30

Losing Trades

Total Losers:	39
Gross Loss:	-\$114,484
Average Loss:	-\$2,935
Largest Loss:	-\$3,831
Largest Peak in Loss:	\$1,319
Avg Peak in Loss:	\$387
Avg Run Up in Loss:	\$387
Avg Run Down in Loss:	-\$3,158
Most Consec Losses:	3
Avg # of Consec Losses:	1.22
Avg # of Bars in Losses:	4.85

By Year by Profit



A small change with a big result



- Use CLOSE > or < midpoint
- Why midpoint?
- What is the midpoint?
- Usage: **Mid Price**
- Description: Middle price of a bar:
- $(\text{High} + \text{Low}) / 2$
- RESULT? Take a look and compare



👤 DAT EuroFX MID Final [Strategy]

🏠 Run 🛠️ Orders 📄 Notes 🖨️ Print 💾 Save 📁 Save As 🏷️ Rename ✂️ W

Rules | **Inputs** | Data | Settings

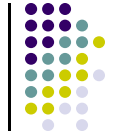
Set all Inputs with the same name to the same values

Rule Name	Input	Value
DOW Sell	Today	4
DOW Sell	HowManyTicksBelow	46
DOW Buy	Today	4
DOW Buy	HowManyTicksAbove	14
Exit Long: Profitable Opening	Profit	1
Exit Long: Profitable Opening	Delay	0
Exit Long: Profitable Opening	TicksAboveOpen	0
Exit Short: Profitable Opening	Profit	1
Exit Short: Profitable Opening	Delay	0
Exit Short: Profitable Opening	TicksBelowOpen	0
Exit Long: Stop Loss	Stop Loss Amount	3300
Exit Short: Stop Loss	Stop Loss Amount	3200

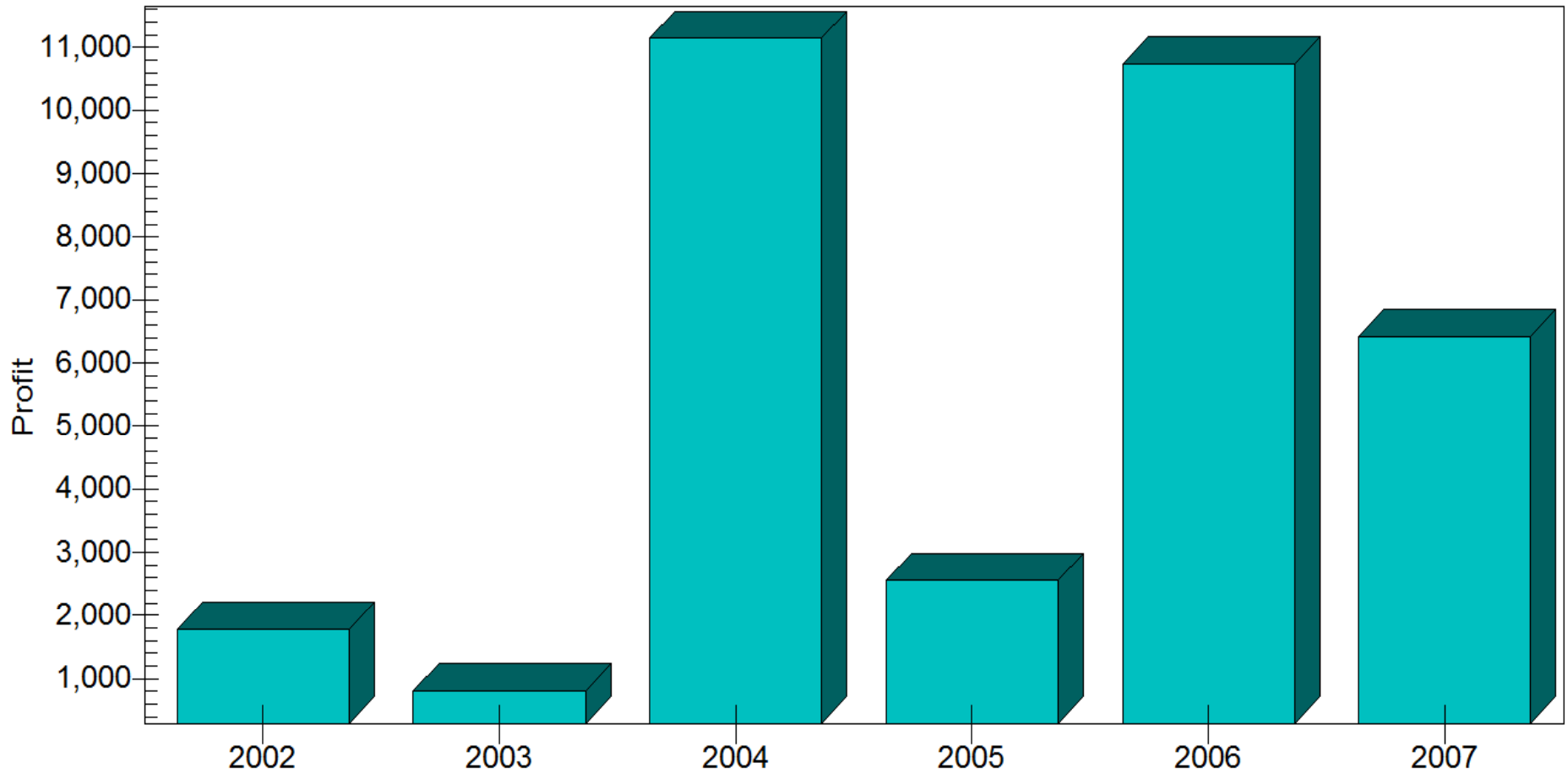
Before OOS



Summary - All Trades			
Overall			
Total Net Profit:	\$33,465	Profit Factor (\$Wins/\$Losses):	2.11
Total Trades:	110	Winning Percentage:	90.9%
Average Trade:	\$304	Payout Ratio (AvgWin/AvgLoss):	0.21
Max Closed-out Drawdown:	-\$8,148	CPC Index (PF x Win% x PR):	0.41
Max Intraday Drawdown:	-\$10,417	Expectancy (AvgTrade/AvgLoss):	10.13%
Account Size Required:	\$15,817	Return Pct:	211.6%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	47.91%
Percent in the Market:	18.2%	Optimal f:	0.48
Avg # of Bars in Trade:	2.65	Z-Score (W/L Predictability):	0.2
Avg # of Trades per Year:	21.0	Current Streak:	22 Wins
Monthly Profit Analysis			
Average Monthly Profit:	\$531	Monthly Sharpe Ratio:	0.34
Std Dev of Monthly Profits:	\$1,466	Annualized Sharpe Ratio:	1.17
		Calmar Ratio:	0.61
Winning Trades		Losing Trades	
Total Winners:	100	Total Losers:	10
Gross Profit:	\$63,500	Gross Loss:	-\$30,035
Average Win:	\$635	Average Loss:	-\$3,004
Largest Win:	\$2,182	Largest Loss:	-\$3,306
Largest Drawdown in Win:	-\$3,256	Largest Peak in Loss:	\$569
Avg Drawdown in Win:	-\$486	Avg Peak in Loss:	\$309
Avg Run Up in Win:	\$856	Avg Run Up in Loss:	\$309
Avg Run Down in Win:	-\$486	Avg Run Down in Loss:	-\$3,006
Most Consec Wins:	25	Most Consec Losses:	2
Avg # of Consec Wins:	10.00	Avg # of Consec Losses:	1.11
Avg # of Bars in Wins:	2.45	Avg # of Bars in Losses:	4.60



By Year by Profit

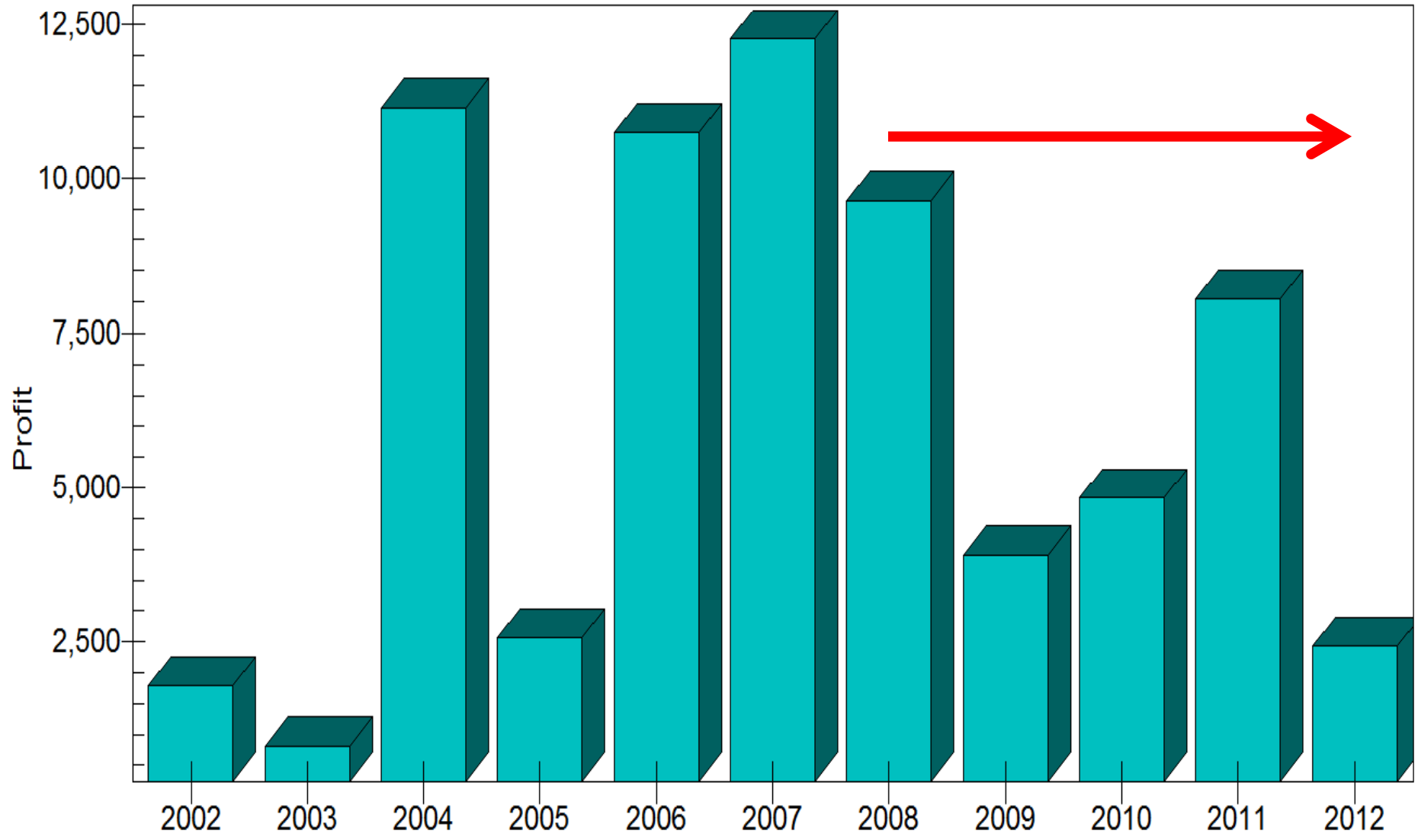




Add 3 years oos no input changes

Summary - All Trades			
Overall			
Total Net Profit:	\$68,134	Profit Factor (\$Wins/\$Losses):	1.73
Total Trades:	236	Winning Percentage:	87.3%
Average Trade:	\$289	Payout Ratio (AvgWin/AvgLoss):	0.25
Max Closed-out Drawdown:	-\$12,111	CPC Index (PF x Win% x PR):	0.38
Max Intraday Drawdown:	-\$14,617	Expectancy (AvgTrade/AvgLoss):	9.32%
Account Size Required:	\$20,017	Return Pct:	340.4%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	36.91%
Percent in the Market:	19.4%	Optimal f:	0.35
Avg # of Bars in Trade:	2.36	Z-Score (W/L Predictability):	0.6
Avg # of Trades per Year:	23.3	Current Streak:	4 Wins
Monthly Profit Analysis			
Average Monthly Profit:	\$558	Monthly Sharpe Ratio:	0.28
Std Dev of Monthly Profits:	\$1,880	Annualized Sharpe Ratio:	0.98
		Calmar Ratio:	0.46
Winning Trades		Losing Trades	
Total Winners:	206	Total Losers:	30
Gross Profit:	\$161,114	Gross Loss:	-\$92,980
Average Win:	\$782	Average Loss:	-\$3,099
Largest Win:	\$3,969	Largest Loss:	-\$3,306
Largest Drawdown in Win:	-\$3,256	Largest Peak in Loss:	\$1,282
Avg Drawdown in Win:	-\$588	Avg Peak in Loss:	\$334
Avg Run Up in Win:	\$1,067	Avg Run Up in Loss:	\$334
Avg Run Down in Win:	-\$588	Avg Run Down in Loss:	-\$3,158
Most Consec Wins:	29	Most Consec Losses:	2
Avg # of Consec Wins:	7.36	Avg # of Consec Losses:	1.11
Avg # of Bars in Wins:	2.25	Avg # of Bars in Losses:	3.10

By Year by Profit





LEARN THE BEST FORECASTING TOOL



JAKE BERNSTEIN 2 HR WEBINAR

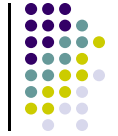
6 September 2012

CYCLES!

4:00 - 6:00 PM PDT

click here to register

http://trade-futures.com/cycles_2012/cycles_2012.html



Concluding

- My 6 best timing triggers were illustrated and explained
 - Examples were give
 - It can be reached at 800-678-5253 or 831-430-0600
 - Email me if you have questions: jake@trade-futures.com
 - Thank you for attending
 - FAST TRACK MENTORING begins next week!
 - http://trade-futures.com/cycles_2012/cycles_2012.html
 - **Mentoring appointment interview and information:**
<http://www.comtrade1.com/letter/>
-
- Best of trading
 - **Jake Bernstein**