

COMEX Gold-Daily

## ADTR Band Counter-trend with Exit at Median

This profitable trade made possible by exit at median



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Exit at median significantly reduces  
profit during choppy trading range



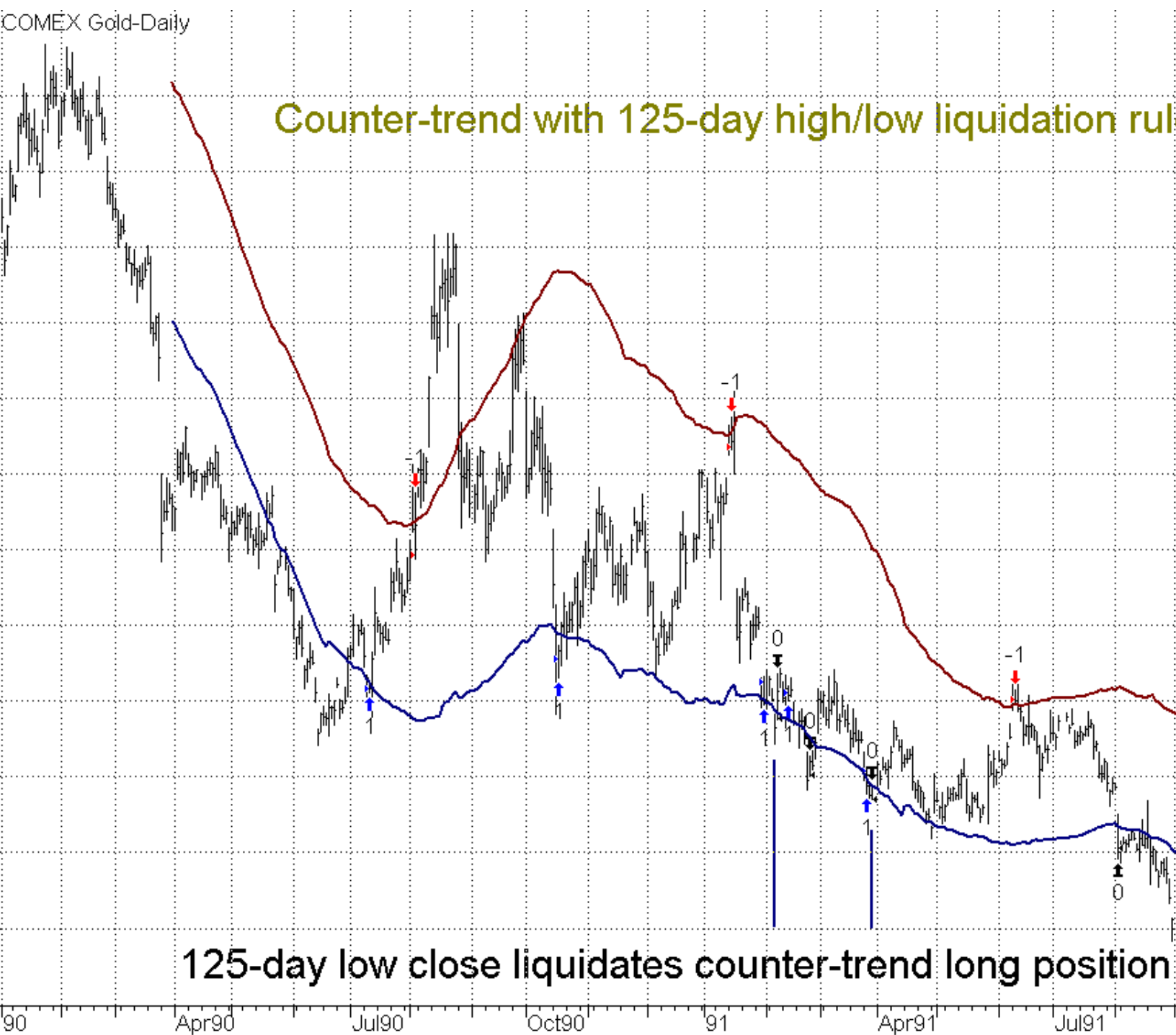
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Exit at median reduces loss  
during strong trending periods

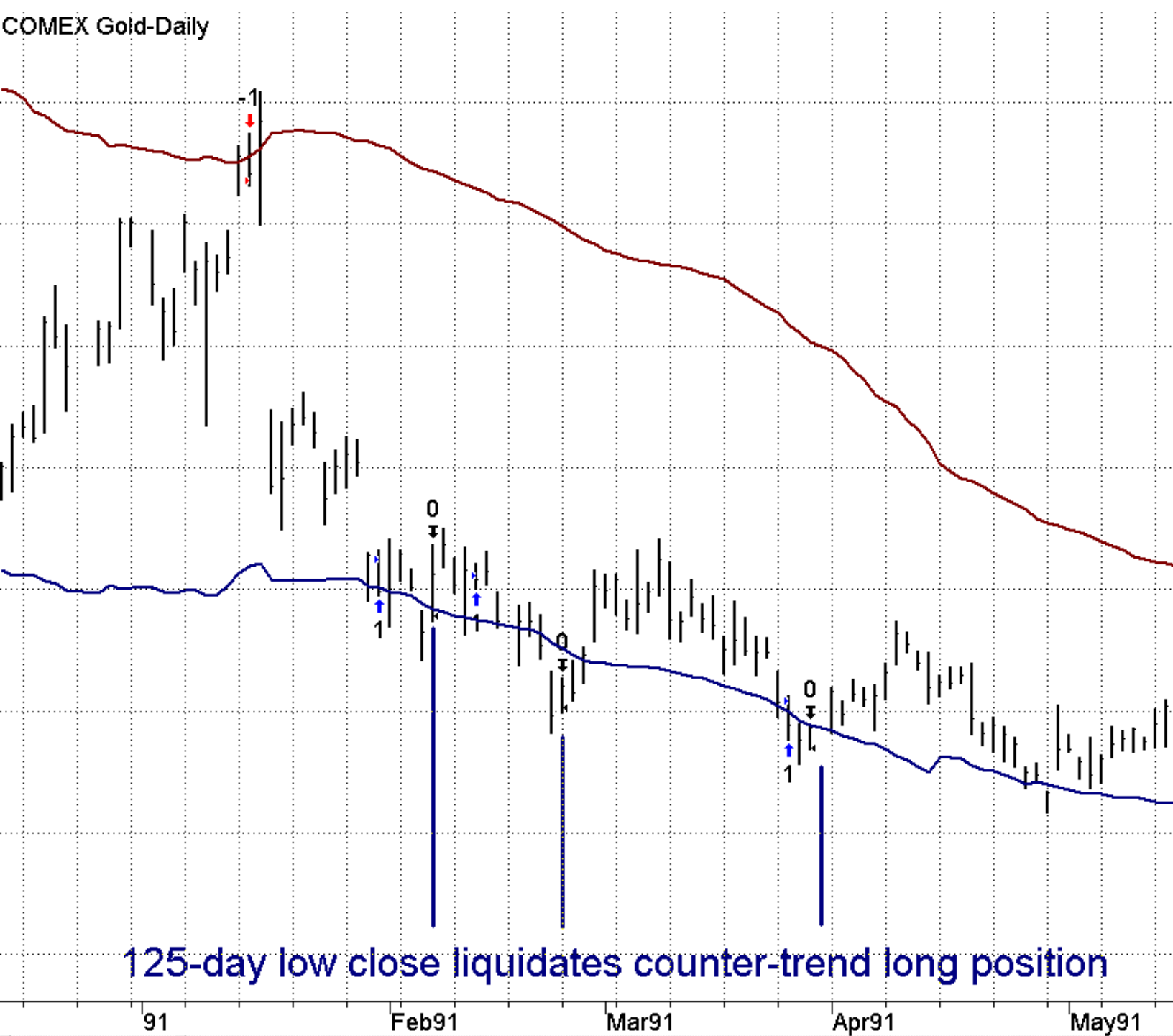


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Counter-trend with 125-day high/low liquidation rule



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125-day low close liquidates counter-trend long position

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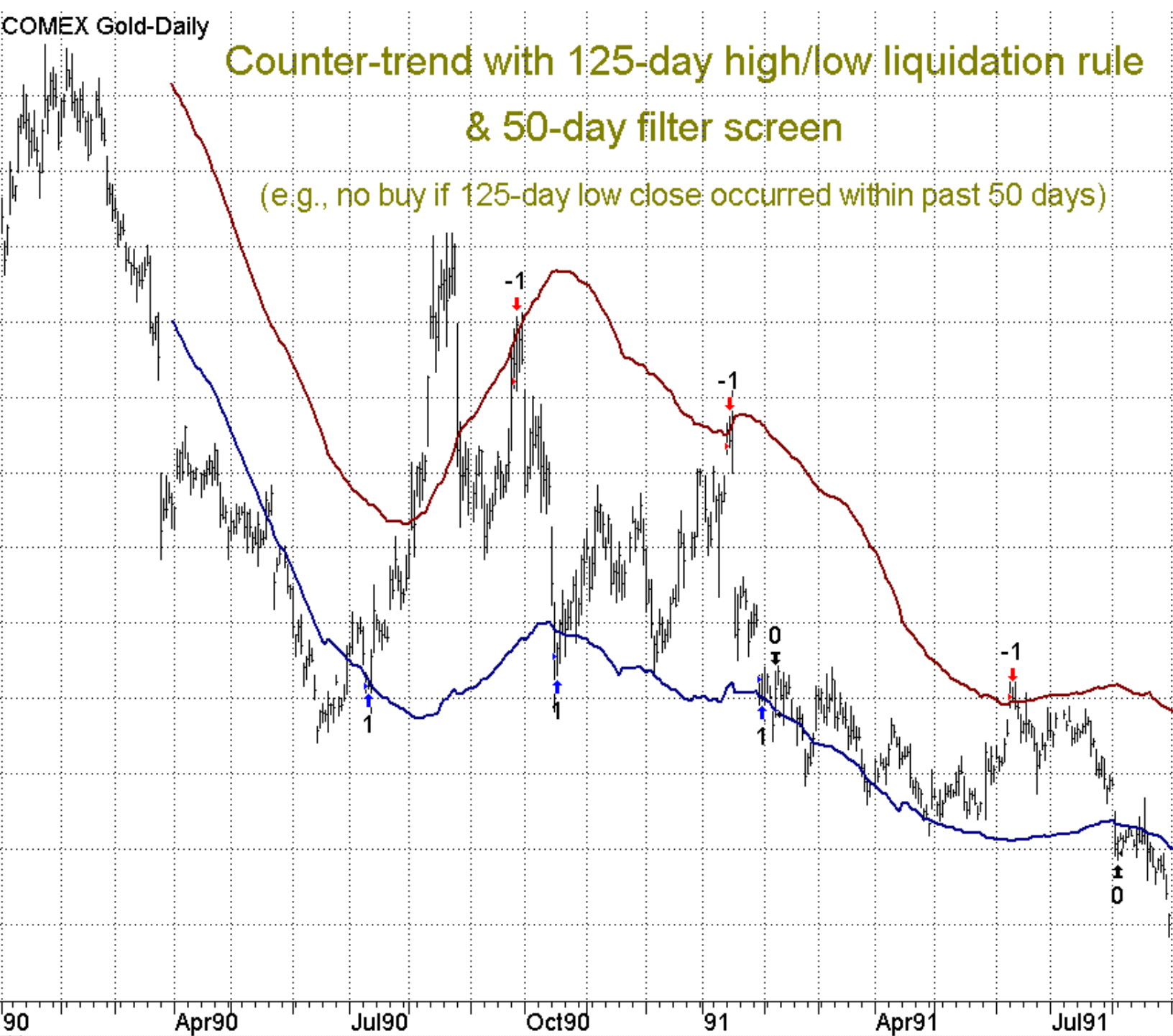
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Counter-trend with 125-day high/low liquidation rule  
& 50-day filter screen

(e.g., no buy if 125-day low close occurred within past 50 days)

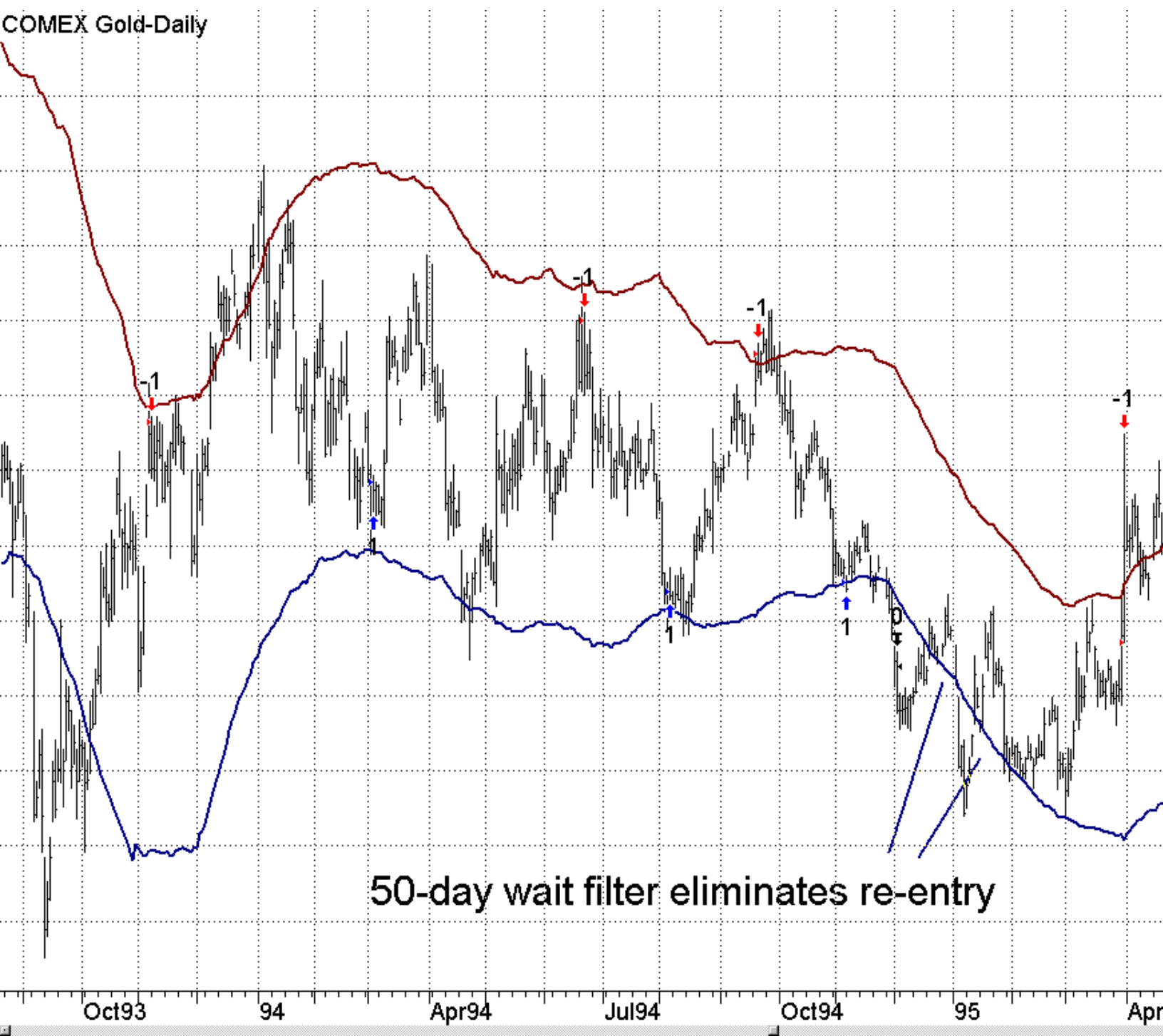


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Filter eliminates new sell  
signals at these points



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Note: filter avoids repeated buy re-entries  
during this period



# System Report: Performance Summary

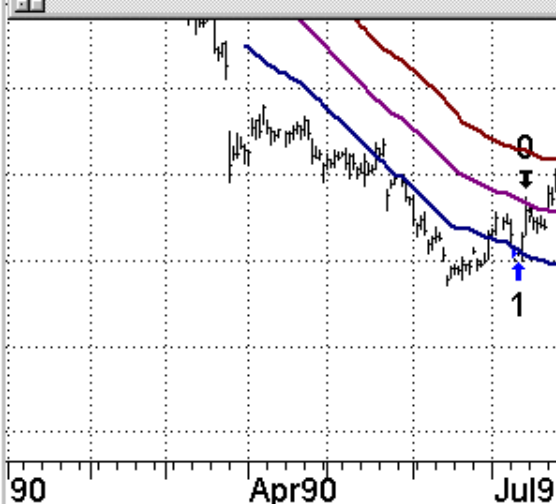
jsmaband3 COMEX Gold-Daily 01/02/90 - 03/20/98

## Performance Summary: All Trades

Total net profit	\$ 8660.00	Open position P/L	\$ 0.00
Gross profit	\$ 23720.00	Gross loss	\$ -15060.00
Total # of trades	25	Percent profitable	72%
Number winning trades	18	Number losing trades	7
Largest winning trade	\$ 3060.00	Largest losing trade	\$ -7530.00
Average winning trade	\$ 1317.78	Average losing trade	\$ -2151.43
Ratio avg win/avg loss	0.61	Avg trade(win & loss)	\$ 346.40

Max consec. winners 6  
Avg # bars in winners 50

Max intraday drawdown \$ -953  
Profit factor 1.1  
Account size required \$ 953



jsmaband3A COMEX Gold-Daily 01/02/90 - 03/20/98

## Performance Summary: All Trades

Total net profit	\$ 2410.00	Open position P/L	
Gross profit	\$ 18310.00	Gross loss	
Total # of trades	37	Percent profitable	
Number winning trades	22	Number losing trades	
Largest winning trade	\$ 2470.00	Largest losing trade	
Average winning trade	\$ 832.27	Average losing trade	
Ratio avg win/avg loss	0.79	Avg trade(win & loss)	
Max consec. winners	6	Max consec. losers	
Avg # bars in winners	13	Avg # bars in losers	
Max intraday drawdown	\$ -8920.00	Max # contracts held	
Profit factor	1.15	Return on account	
Account size required	\$ 8920.00		

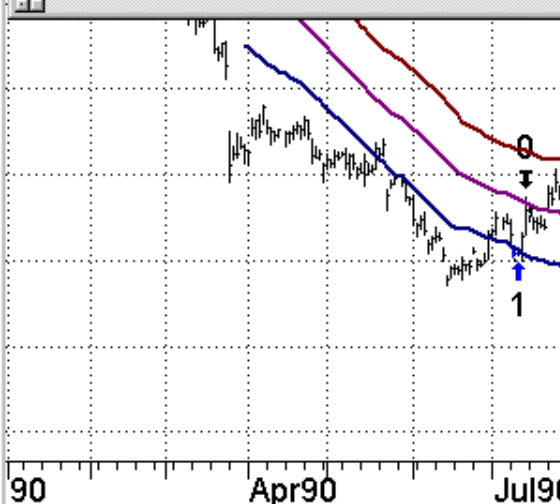
# System Report: Performance Summary

jsmaband3 COMEX Gold-Daily 01/02/90 - 03/20/98

## Performance Summary: All Trades

Total net profit	\$ 8660.00	Open position P/L	\$ 0.00
Gross profit	\$ 23720.00	Gross loss	\$ -15060.00
Total # of trades	25	Percent profitable	72%
Number winning trades	18	Number losing trades	7
Largest winning trade	\$ 3060.00	Largest losing trade	\$ -7530.00
Average winning trade	\$ 1317.78	Average losing trade	\$ -2151.43
Ratio avg win/avg loss	0.61	Avg trade(win & loss)	\$ 346.40

Max consec. winners	6
Avg # bars in winners	50
Max intraday drawdown	\$ -953
Profit factor	1.5
Account size required	\$ 953



jsmaband COMEX Gold-Daily 01/02/90 - 03/20/98

## Performance Summary: All Trades

Total net profit	\$ 12900.00	Open position P/L	
Gross profit	\$ 27540.00	Gross loss	
Total # of trades	37	Percent profitable	
Number winning trades	19	Number losing trades	
Largest winning trade	\$ 3060.00	Largest losing trade	
Average winning trade	\$ 1449.47	Average losing trade	
Ratio avg win/avg loss	1.78	Avg trade(win & loss)	
Max consec. winners	6	Max consec. losers	
Avg # bars in winners	42	Avg # bars in losers	
Max intraday drawdown	\$ -8620.00		
Profit factor	1.88	Max # contracts held	
Account size required	\$ 8620.00	Return on account	

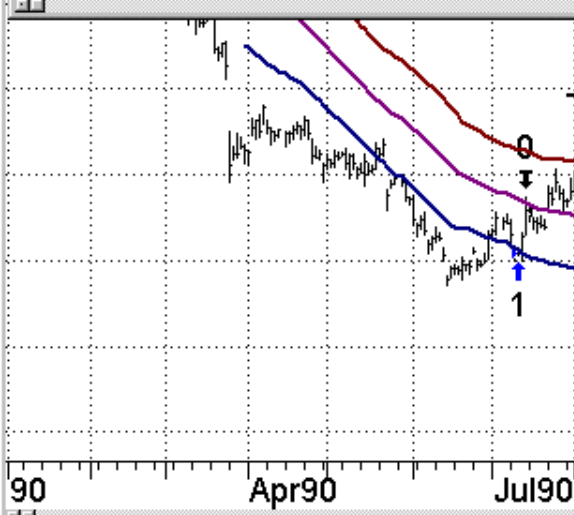
# System Report: Performance Summary

jsmaband3 COMEX Gold-Daily 01/02/90 - 03/20/98

## Performance Summary: All Trades

Total net profit	\$ 8660.00	Open position P/L	\$ 0.00
Gross profit	\$ 23720.00	Gross loss	\$ -15060.00
Total # of trades	25	Percent profitable	72%
Number winning trades	18	Number losing trades	7
Largest winning trade	\$ 3060.00	Largest losing trade	\$ -7530.00
Average winning trade	\$ 1317.78	Average losing trade	\$ -2151.43
Ratio avg win/avg loss	0.61	Avg trade(win & loss)	\$ 346.40

Max consec. winners	6
Avg # bars in winners	50
Max intraday drawdown	\$ -9530.00
Profit factor	1.5
Account size required	\$ 9530.00



jsmaband2B COMEX Gold-Daily 01/02/90 - 03/20/98

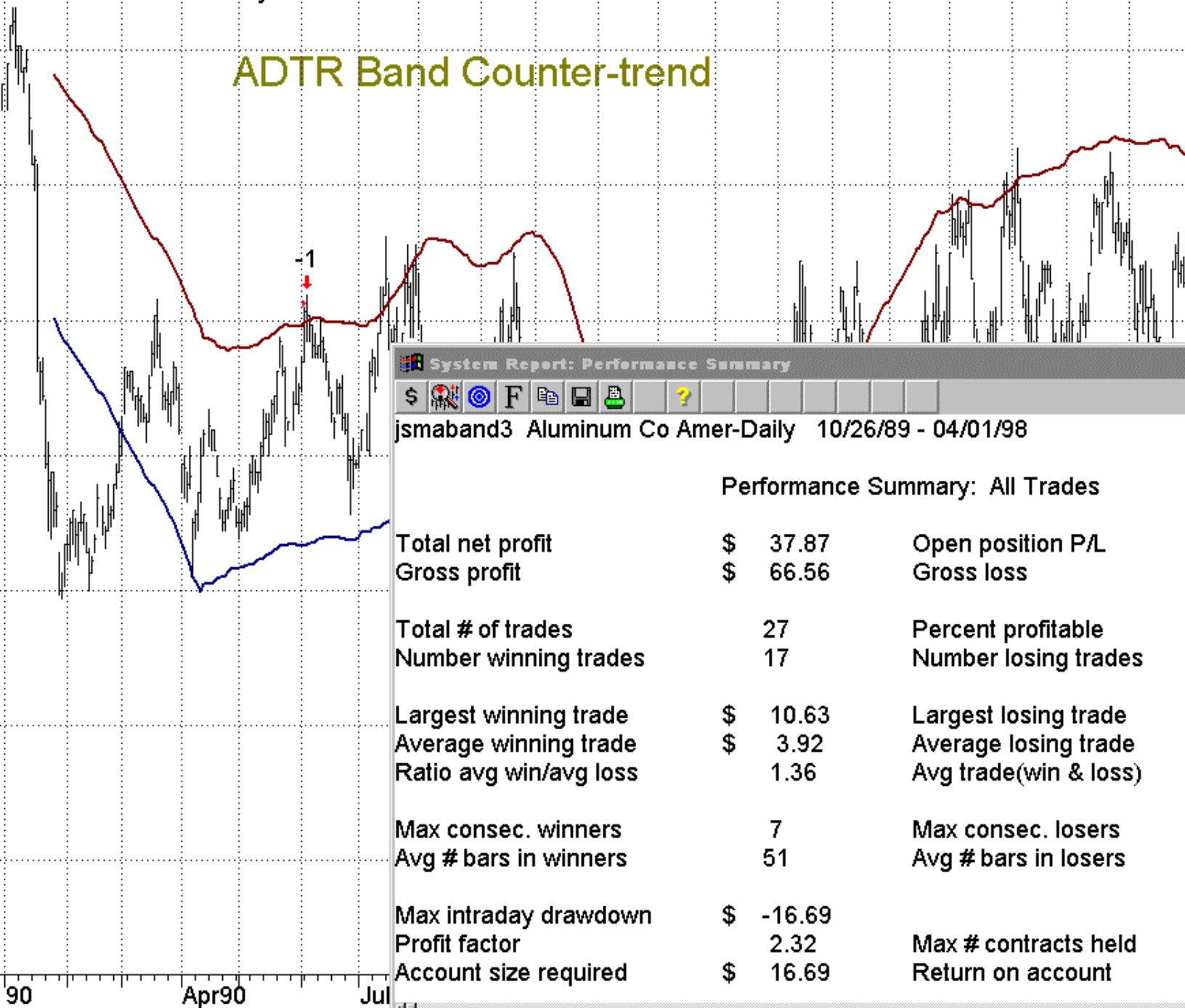
## Performance Summary: All Trades

Total net profit	\$ 21380.00	Open position P/L	
Gross profit	\$ 27680.00	Gross loss	
Total # of trades	23	Percent profitable	
Number winning trades	15	Number losing trades	
Largest winning trade	\$ 3990.00	Largest losing trade	
Average winning trade	\$ 1845.33	Average losing trade	
Ratio avg win/avg loss	2.34	Avg trade(win & loss)	
Max consec. winners	6	Max consec. losers	
Avg # bars in winners	43	Avg # bars in losers	
Max intraday drawdown	\$ -5230.00	Max # contracts held	
Profit factor	4.39	Return on account	
Account size required	\$ 5230.00		



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## ADTR Band Counter-trend



### System Report: Performance Summary

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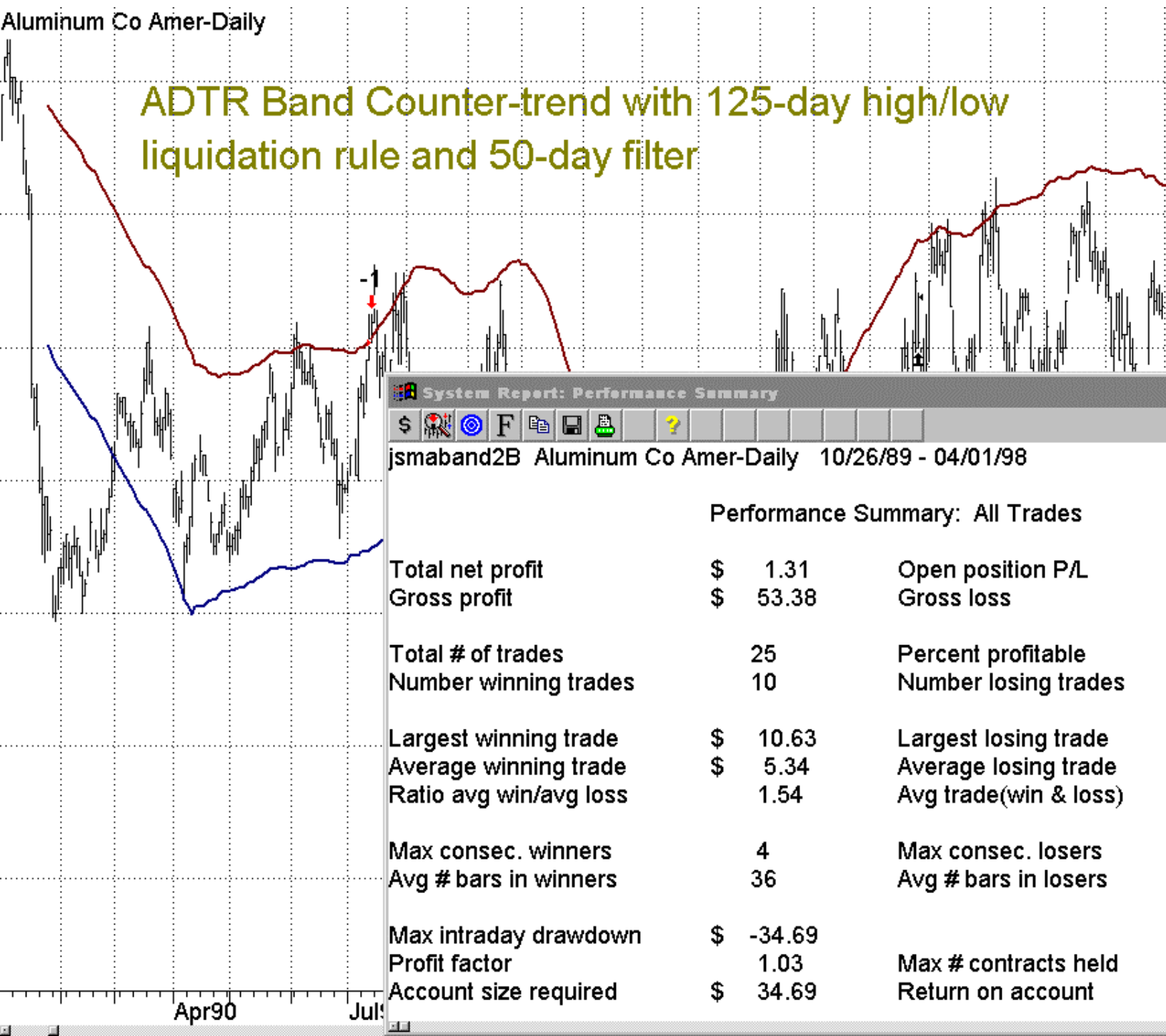
jsmaband3 Aluminum Co Amer-Daily 10/26/89 - 04/01/98

#### Performance Summary: All Trades

Total net profit	\$ 37.87	Open position P/L
Gross profit	\$ 66.56	Gross loss
Total # of trades	27	Percent profitable
Number winning trades	17	Number losing trades
Largest winning trade	\$ 10.63	Largest losing trade
Average winning trade	\$ 3.92	Average losing trade
Ratio avg win/avg loss	1.36	Avg trade(win & loss)
Max consec. winners	7	Max consec. losers
Avg # bars in winners	51	Avg # bars in losers
Max intraday drawdown	\$ -16.69	
Profit factor	2.32	Max # contracts held
Account size required	\$ 16.69	Return on account

Aluminum Co Amer-Daily

ADTR Band Counter-trend with 125-day high/low liquidation rule and 50-day filter



System Report: Performance Summary

System icons: Dollar sign, magnifying glass, target, F, document, save, print, help, and others.

jsmaband2B Aluminum Co Amer-Daily 10/26/89 - 04/01/98

Performance Summary: All Trades

Total net profit	\$ 1.31	Open position P/L
Gross profit	\$ 53.38	Gross loss
Total # of trades	25	Percent profitable
Number winning trades	10	Number losing trades
Largest winning trade	\$ 10.63	Largest losing trade
Average winning trade	\$ 5.34	Average losing trade
Ratio avg win/avg loss	1.54	Avg trade(win & loss)
Max consec. winners	4	Max consec. losers
Avg # bars in winners	36	Avg # bars in losers
Max intraday drawdown	\$ -34.69	
Profit factor	1.03	Max # contracts held
Account size required	\$ 34.69	Return on account

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ADTR Band Counter-trend with 125-day high/low  
liquidation rule and 50-day filter



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Stops knock out good trades



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***Taking Advantage of  
Charts by Using  
Pattern Systems***

Sugar #11-Daily

Up Gaps

Down Gaps





Sugar #11-Daily

## Gap System (1-day)

Note: No new signals  
on gaps in direction of  
existing position



Sugar #11-Daily

