

Mechanical Strategy - Optimizer

Feature Availability is by Trade Navigator™ Product

Silver	Gold	Platinum
Not Available	Not Available	Available
Lite	Standard	Professional
Not Available	Not Available	Available

Trader's Challenge:

Traders have a significant requirement to optimize trading strategies to control entry and exit from the market to ensure the maximum trading performance.

Trade Navigator's™ Feature:

Trade Navigator's™ Mechanical Strategy Optimizer feature allows the Trader to Back Test previously developed Mechanical Strategies. Using historical End of Day, Intraday data, and Tick data the mechanical strategy optimizing process can simulate the strategy against one or "n" symbols and various combinations of control variables to assist the Trader in refining a mechanical strategy.

Trade Navigator's™ Benefit:

Trade Navigator's™ Mechanical Strategy Optimizer provides the Trader with an easy to use tool to test, validate, and optimize a mechanical strategy. A summary of additional benefits include:

1. Saves Trader time and therefore money.
2. Assists in the Trader's trading execution process.
3. Simplifies the Trader's work.

Trade Navigator™ Example:

This sample Optimizing report shows the results of 11 tests using Bollinger Band Trading strategy.

Test#	I-1	Win%	Trades	Wins	Losses	Payout	Avg Win	Return%	Avg Loss	Large Win	Large Loss	Net Profit	Profit Factor	Avg Trade	M
11	50	69.9%	226	158	68	0.69	\$4,954	224.0%	(\$7,150)	\$19,525	(\$47,850)	\$296,488	1.61	\$1,312	
10	45	69.8%	235	164	71	0.70	\$4,908	260.2%	(\$6,983)	\$19,400	(\$47,850)	\$309,163	1.62	\$1,316	
9	40	70.7%	242	171	71	0.66	\$4,727	251.6%	(\$7,129)	\$19,275	(\$47,850)	\$302,100	1.60	\$1,248	
8	35	70.0%	253	177	76	0.68	\$4,650	252.7%	(\$6,798)	\$19,150	(\$47,850)	\$306,513	1.59	\$1,212	
7	30	69.6%	260	181	79	0.68	\$4,539	239.6%	(\$6,679)	\$19,025	(\$47,850)	\$293,975	1.56	\$1,131	
6	25	70.0%	270	189	81	0.65	\$4,384	231.3%	(\$6,701)	\$18,900	(\$49,350)	\$285,738	1.53	\$1,058	
5	20	70.1%	284	199	85	0.64	\$4,151	217.8%	(\$6,518)	\$18,775	(\$49,475)	\$272,025	1.49	\$958	
4	15	70.6%	299	211	88	0.60	\$3,886	198.3%	(\$6,475)	\$18,650	(\$49,600)	\$250,225	1.44	\$837	
3	10	71.8%	312	224	88	0.54	\$3,580	175.5%	(\$6,571)	\$18,525	(\$49,725)	\$223,688	1.39	\$717	
2	5	71.9%	324	233	91	0.53	\$3,408	168.1%	(\$6,416)	\$18,400	(\$49,850)	\$210,200	1.36	\$649	
1	0	72.4%	341	247	94	0.49	\$3,159	138.3%	(\$6,426)	\$18,275	(\$50,200)	\$176,188	1.29	\$517	

Column: **Win%** Winning percentage (Wins/Total Trades) Optimization Column: Test#

Total Tests: 11 Bollinger Band Trading Data From: 04/21/1982 Data To: 09/19/2008 Symbol: SP-067