

Auto-Trading BBS Band Indicators

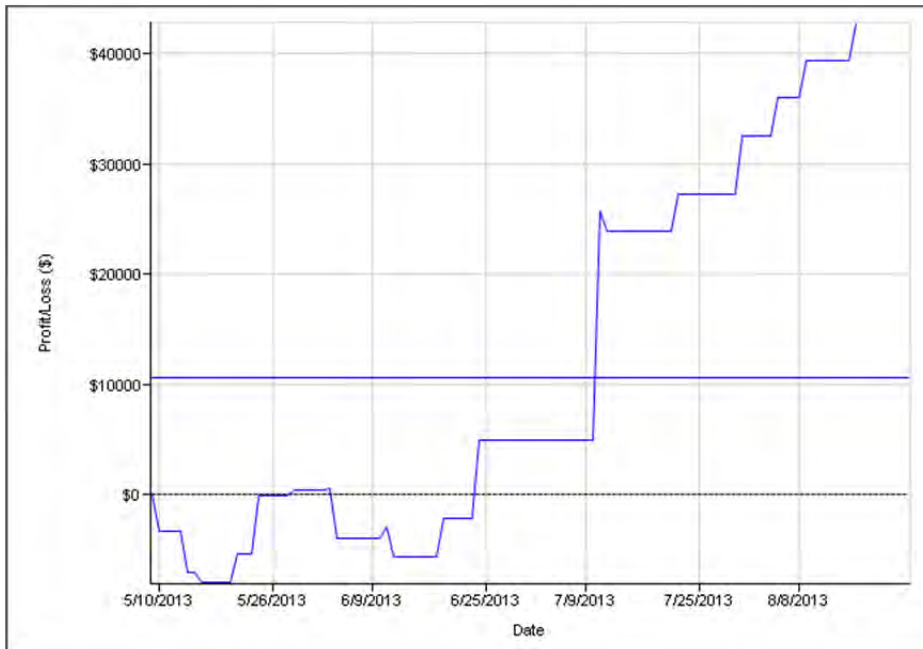
Light Crude Oil Future (CL)

US Market Session Trading Long and Short

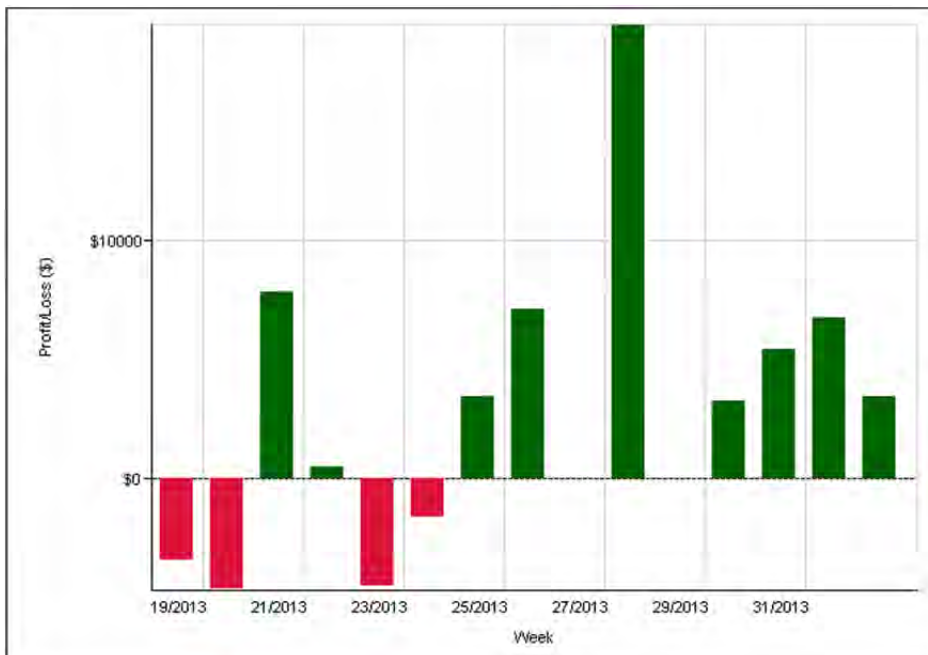
The overnight initial required margin for CL is about \$5000. With a \$25,000 basic real time trading account, you could trade up to 5 contracts. Because this is not a mini future, the leverage is quite heavy with a value of \$10 for a change of only 1 cent per barrel. I therefore suggest a maximum of 2 contracts. In the test period with the first buy May 10, 2013 till today (08/21/2013) or less than 4 months, there were 21 trades, 13 winning and 8 losing. Average winning trade was \$4,709 and the average losing trade was \$2,302. The final net profit long and short was \$42,800 (2 contracts) or some 170% profit in about 3 months' time. The maximum drawdown was \$7,940.

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$42800.00	\$34560.00	\$8240.00
Gross Profit	\$61220.00	\$39960.00	\$21260.00
Gross Loss	-\$18420.00	-\$5400.00	-\$13020.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	3.32	7.40	1.63
Cumulative Profit	\$42800.00	\$34560.00	\$8240.00
Max. Drawdown	-\$7940.00	-\$3700.00	-\$5460.00
Sharpe Ratio	1.02	0.93	2.19
Start Date	4/1/2013		
End Date	8/22/2013		
Total # of Trades	21	10	11
Percent Profitable	61.90%	80.00%	45.45%
# of Winning Trades	13	8	5
# of Losing Trades	8	2	6
Average Trade	\$2038.10	\$3456.00	\$749.09
Average Winning Trade	\$4709.23	\$4995.00	\$4252.00
Average Losing Trade	-\$2302.50	-\$2700.00	-\$2170.00
Ratio avg. Win / avg. Loss	2.05	1.85	1.96
Max. conseq. Winners	5	6	2
Max. conseq. Losers	3	1	2
Largest Winning Trade	\$20780.00	\$20780.00	\$7100.00
Largest Losing Trade	-\$3700.00	-\$3700.00	-\$3380.00
# of Trades per Day	0.21	0.10	0.11
Avg. Time in Market	4.68 days	6.82 days	2.73 days
Avg. Bars in Trade	43.4	59.6	28.6
Profit per Month	\$13185.86	\$10647.27	\$2538.59

Cumulative Profit



Weekly Profit



Trades

Trades were created on a 30 Minute chart with a BBS optimized setting of 1, 5, 13.

The default setting 0.9, 8, 11 gave a total profit of \$36,840.

Trad	Instrume	Market pos	Quantit	Entry pr	Exit price	Entry time	Exit time	Profit	Cum. profit
1	CL 09-1	Short	2	94.52	96.21	5/10/2013 16:30:00 PM	5/10/2013 21:00:00 PM	-\$3,380.00	-\$3,380.00
2	CL 09-1	Long	2	96.21	94.36	5/10/2013 21:00:00 PM	5/14/2013 21:00:00 PM	-\$3,700.00	-\$7,080.00
3	CL 09-1	Short	2	94.36	94.79	5/14/2013 21:00:00 PM	5/16/2013 16:30:00 PM	-\$860.00	-\$7,940.00
4	CL 09-1	Long	2	94.79	96.02	5/16/2013 16:30:00 PM	5/21/2013 18:00:00 PM	\$2,460.00	-\$5,480.00
5	CL 09-1	Short	2	96.02	93.33	5/21/2013 18:00:00 PM	5/24/2013 16:00:00 PM	\$5,380.00	-\$100.00
6	CL 09-1	Long	2	93.33	93.6	5/24/2013 16:00:00 PM	5/29/2013 18:00:00 PM	\$540.00	\$440.00
7	CL 09-1	Short	2	93.6	93.57	5/29/2013 18:00:00 PM	6/3/2013 18:30:00 PM	\$60.00	\$500.00
8	CL 09-1	Long	2	93.57	92.72	6/3/2013 18:30:00 PM	6/4/2013 17:00:00 PM	-\$1,700.00	-\$1,200.00
9	CL 09-1	Short	2	92.72	94.13	6/4/2013 17:00:00 PM	6/4/2013 18:30:00 PM	-\$2,820.00	-\$4,020.00
10	CL 09-1	Long	2	94.13	94.65	6/4/2013 18:30:00 PM	6/11/2013 16:30:00 PM	\$1,040.00	-\$2,980.00
11	CL 09-1	Short	2	94.65	95.97	6/11/2013 16:30:00 PM	6/12/2013 16:30:00 PM	-\$2,640.00	-\$5,620.00
12	CL 09-1	Long	2	95.97	97.68	6/12/2013 16:30:00 PM	6/19/2013 21:30:00 PM	\$3,420.00	-\$2,200.00
13	CL 09-1	Short	2	97.68	94.13	6/19/2013 21:30:00 PM	6/24/2013 20:00:00 PM	\$7,100.00	\$4,900.00
14	CL 09-1	Long	2	94.13	104.52	6/24/2013 20:00:00 PM	7/11/2013 17:30:00 PM	\$20,780.00	\$25,680.00
15	CL 09-1	Short	2	104.52	105.4	7/11/2013 17:30:00 PM	7/12/2013 19:00:00 PM	-\$1,760.00	\$23,920.00
16	CL 09-1	Long	2	105.4	107.03	7/12/2013 19:00:00 PM	7/22/2013 19:00:00 PM	\$3,260.00	\$27,180.00
17	CL 09-1	Short	2	107.03	104.32	7/22/2013 19:00:00 PM	7/31/2013 18:00:00 PM	\$5,420.00	\$32,600.00
18	CL 09-1	Long	2	104.32	106.05	7/31/2013 18:00:00 PM	8/5/2013 16:30:00 PM	\$3,460.00	\$36,060.00
19	CL 09-1	Short	2	106.05	104.4	8/5/2013 16:30:00 PM	8/9/2013 16:00:00 PM	\$3,300.00	\$39,360.00
20	CL 09-1	Long	2	104.4	106.9	8/9/2013 16:00:00 PM	8/16/2013 19:00:00 PM	\$5,000.00	\$44,360.00
21	CL 09-1	Short	2	106.9	107.68	8/16/2013 19:00:00 PM	8/16/2013 22:00:00 PM	-\$1,560.00	\$42,800.00

Chart Example



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