

# TRADE ANGLE

STRATEGIES

## Automated Trading Systems



# TRADING SOFTWARE

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Today, a variety of academic evidence demonstrates the potential benefit of using managed commodity futures to create a better balance for a stock and bond portfolio.

**“By allocating only 10% of a securities portfolio to commodities, investors can vastly improve their performance.”**

—Study by Goldman Sachs, covering a 25-year period

### Commodities as an Asset Class

As an asset class, commodities offer strong opportunities to fine-tune a portfolio’s risk and return characteristics. Although any investment involves risk, common sense suggests that qualified investors should consider including the Commodity Asset Class as a reasonable portion of a well-balanced portfolio.

## benefits of commodities in a traditional portfolio

“In addition to impressive historical returns, commodities provided positive returns when they were needed most.”

—Strategic Asset Allocation and Commodities, Ibbotson & Assoc, 2006.

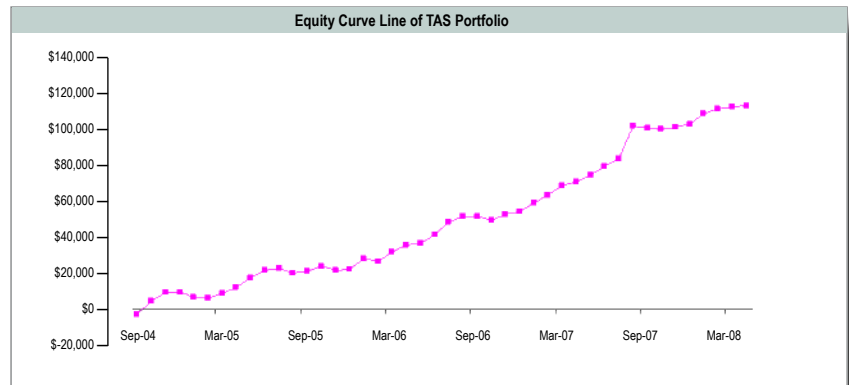
“Combined portfolios of stocks (or stocks and bonds), after including judicious investments in managed [commodity] futures accounts, show substantially less risk at every

possible level of expected return than portfolios of stocks (or stocks and bonds) alone.”

—The Potential Role of Managed Commodity Financial Futures Accounts, a landmark study by Dr. John Lintner, Harvard University

“Portfolios with as much as 20% of assets in managed futures yielded up to 50% more than a portfolio of stocks and bonds alone.”

—Study conducted by the Chicago Mercantile Exchange.



# why invest in commodities ?

Two of the most compelling reasons to add commodities to a traditional portfolio are their ability to provide both diversification and low correlation (low volatility). Diversification and low correlation are fundamental principles of *Modern Portfolio Theory*, which won Markowitz the Nobel Peace Prize in Economics.

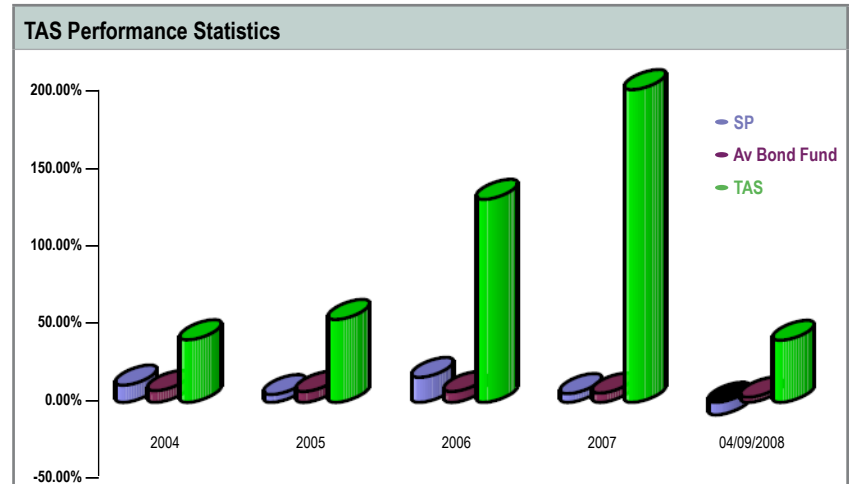
Because commodities have historically low correlations to financial assets such as stocks and bonds, adding commodities actually reduces the risks (volatility) in your portfolio – and can also significantly improve portfolio performance.

## What are commodities?

Commodities are the goods used in the initial phase of the manufacturing process, and refer to real assets such as energy, industrial and precious metals, agriculture and livestock.

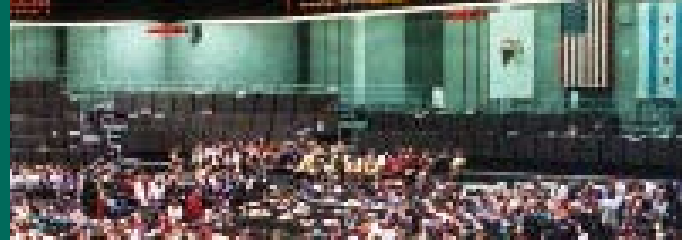
### Futures & Commodities

Gold — S&P 500 — Soybeans — Crude Oil  
 Coffee — Wheat — NASDAQ — US Treasury  
 Bond — Corn — Russell 2000 Index



This chart shows the yearly values from September 2004 to April 2008. The chart represents the comparison of the TAS Portfolio to the S&P 500 and the average bond funds.





# automated trading programs outperform traders

In a recent article on “automated trading programs”, *The Economist* magazine reported that a 2001 study conducted by Jeffrey Kephart at IBM showed six basic commodity trading systems outperforming their human trading counterparts by 7%. Now, any experienced trader will tell you that even a few percentage points in trading can be the difference between a profit and a loss. Kephart himself believes that “the impact might be measured in billions of dollars annually”.

## But, can systems really outperform traders in the long run?

Our experience has shown that, yes, robust systems have indeed proven themselves over time even in the face of inevitable pullbacks. Yet, in spite of such consistent performance, even superior systems retain an aura of unreliability. As the inevitable draw downs can be sharp, many traders are prone to play, “Monday morning quarterback,” regarding any given system trade. We have come to believe that part of the resistance to using auto-traded systems is psychological. Many traders are unwilling or unable to face their own performance facts over time compared with those of robust systems. But as the old adage has it, “**arithmetic is not an opinion.**” One reason that systems consistently outperform traders has to do with the limits of the human brain.

*The Economist* quotes Richard Balarkas, Global Head of Trading Services at Credit Suisse First Boston, who observes that while human traders are only capable of considering three or four variables at a given time, “...computers can take in hundreds of variables simultaneously, and refer back to a wealth of historical data in the blink of an eye”. While many traders use a system of some kind when trading the markets, few have the discipline and tenacity to stick with the system in the heat of the battle. A “robotic” approach—in which the computer actually places the trades in addition to generating signals—can seem an attractive solution. However, in spite of the fact that computers may be superior to humans in many regards, computers are not perfect and still fall way short. Experience has shown that having an experienced team of systems specialists monitoring and executing trading signals is the safest bet for system trading success.

**At Trade Angle Strategies, we have found that our sophisticated auto systems, coupled with human experience and oversight, yield the best results.**

**Simply put, our numbers speak for themselves.**

This is what the market has done thus far in 2008		This is what the TAS Daily 5 Portfolio has done thus far in 2008	
NASDAQ	-13.40%	NASDAQ Daily	57.40%
Dow	-6.92%	Dow Daily	22.00%
S&P 500	-8.96%	S&P Daily	87.25%
Russell 200	-9.80%	Russell Daily	17.80%
Bonds	1.48%	Bond Daily	21.86%
<b>STATIC MARKET RETURN</b>	<b>-7.52</b>	<b>TAS GROSS RETURN</b>	<b>41.26%</b>

This is data shows the comparson of what the broad indices has done versust the TAS Portfolio from January 1,2008 to April 9, 2008.

# trading as a mechanical process

**When your hard-earned dollars are on the line, investing and trading can be a very nerve-wracking endeavor.**

Experienced traders know that the best way to control their risk, as well as the emotional highs and lows of trading, is to follow a disciplined set of trading rules. That's why Trade Angle Strategies, LLC offers an automated, computerized (non-emotional) system based on a proven set of trading rules. Our sophisticated rules-based system automatically enters and exits the market during the day, searching for the highest percentage opportunities for profit. And it works in a wide variety of markets, from Gold to NASDAQ to the Eurocurrency.

## The Experts at Trade Angle Strategies

The success of Trade Angle Strategies was built on four cornerstones. First, the principals of Trade Angle Strategies are active participants, not merely observers, of the markets. They have over 50 years of "in-the-trenches" trading experience in a variety of markets from Gold to Grains to Forex. Because of their reputation and experience, many leading Commodity Trading Advisors rely upon Trade Angle Strategies automated trading signals on a daily basis. Second, with graduate degrees in Mathematics, Statistics, and Computer Science, and accomplishments in several other analytical disciplines, they have the skills necessary to understand the complex inter-workings of these markets. With these analytical skills, Trade Angle Strategies applies the discipline and logic necessary to give them the "edge" that so many other traders do not have. Third, they have a deep background in economics which provides insight into how the different markets relate to each other as well as how they are impacted by rapidly changing daily news. In turn, this translates into the ability to analyze and understand the technical reactions that happen as a result of these factors. Fourth, their in-house programming experience allows for the creation and utilization of several proprietary trading programs. These sophisticated computer programs are critical in tying together, in real time, all of their decision-making processes and applying these processes in an automated fashion.

## Experience-Analysis-Insight-Automation The Foundation of Trading Success

Because of the low minimum investment to use the TAS system, even the small investor can have access to this world-class trading methodology. Contact us to learn how Trade Angle Strategies' systems and services will benefit your portfolio.

919-373-4278 or visit us at [www.tradeangle.com](http://www.tradeangle.com)

## The Trade Angle Strategies' Portfolio Trading System Benefits

1. Enhances portfolio returns.
2. Reduces portfolio risk.
3. Uses highly liquid markets to facilitate easy entry and exit of market positions.
4. Transaction costs for automated systems are lower than those for comparable cash transactions.
5. Ability to profit in any economic environment.
6. Automatic trade execution
7. Automatic profit targets
8. Automatic trailing stops
9. Participate easily in global markets.
10. Automated Futures Systems offer potential tax benefits versus stocks.
11. Diversifying across multiple commodities creates profit potential and risk reduction through a broad array of non-correlated markets.

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 ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



# TAS 5 System Portfolio

This TAS 5 system portfolio provides the investor with participation in five products. Such diversification supports our main goal: higher profits with lower risks

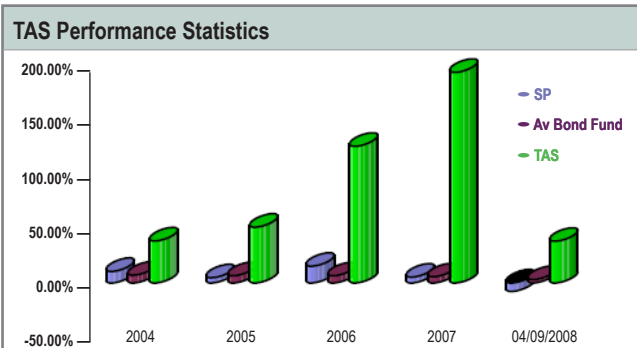
Historical simulation was from 2004-2006 and real results are from 2007 onwards.

TAS Performance Statistics	
Avg Annual Return	126.70%
Avg Monthly Return	10.68%
% Years Profitable	100.00%
% Months Profitable	79.07%
Maximum Drawdown %	-14.39%
Months in Max Drawdown	2

Monthly Monetary Gains														
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2004										-\$2,695	\$7,645	\$4,947	\$23	\$9,920
2005	-\$2,861	-\$736	\$3,021	\$3,095	\$5,513	\$4,507	\$911	-\$2,927	\$1,212	\$2,633	-\$2,026	\$798	\$13,140	
2006	\$5,781	-\$1,575	\$5,110	\$4,027	\$1,001	\$4,925	\$7,235	\$2,912	\$202	\$2,051	\$2,890	\$1,771	\$32,228	
2007	\$4,755	\$4,742	\$5,272	\$2,200	\$3,585	\$5,116	\$4,470	\$18,837	-\$1,194	-\$585	\$915	\$2,043	\$49,656	
2008	\$5,656	\$2,715	\$1,465										\$9,836	

Monthly Percentage Returns														
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2004										-10.78%	30.58%	19.79%	0.09%	39.68%
2005	-11.44%	-2.94%	12.08%	12.38%	22.05%	18.03%	3.64%	-11.71%	4.85%	10.53%	-8.10%	3.19%	52.56%	
2006	23.12%	-6.30%	20.44%	16.11%	4.00%	19.70%	28.94%	11.65%	0.81%	-8.20%	11.56%	7.08%	128.91%	
2007	19.02%	18.97%	21.09%	8.80%	14.34%	20.46%	17.88%	73.35%	-4.78%	-2.34%	3.66%	8.17%	198.62%	
2008	22.62%	10.86%	5.86%										39.34%	

Performance figures include simulated data and real data as trading results. The performance is net of all brokerage fees and possible slippage.



**TAS 5 Portfolio General Information**

Mgt/Perf Fees:	0.0/0.0%	Account Size:	US \$25,000.00
Systematic:	100%	Styles:	Multiple automated intraday and overnight trading strategies
Discretionary:	0%	Markets:	Futures Products Traded = Dow 30, Russell, NASDAQ, S&P 500, 30 Year Bond
Avg Holding Period:	1 Day to 2 Weeks	Description:	Information herein is based on a Historical Simulation and Real Results 2004 and 2008 results are partial years
Avg Trading Freq:	20-40x/mo		

**TAS Risk/Return Analysis**

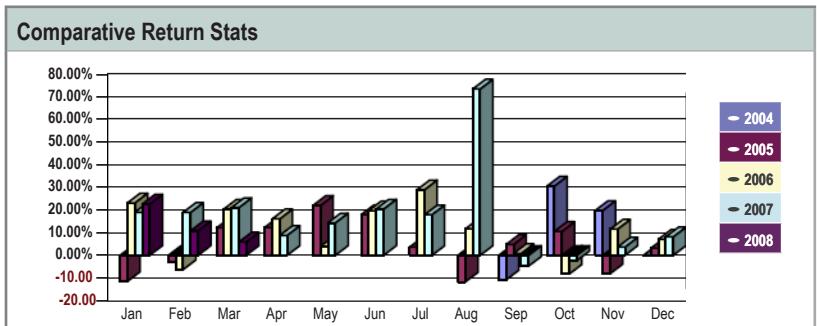
	Monthly	Annual
Best Period	73.35%	198.62%
Worst Period	-11.71%	52.56%

**Index Linear Correlation Analysis**

Index	30 Year	Dow	NASDAQ	Russell	S&P 500
30 Year		0.1453	0.0512	-0.2360	0.1350
Dow	0.1453		0.3179	0.0869	0.5740
NASDAQ	-0.109	0.3179		0.3102	0.1826
Russell	-0.2360	0.0869	0.3102		0.1347
S&P 500	0.1350	0.5740	0.1826	0.1347	

**Return Statistics**

	2004	2005	2006	2007	2008
SP	10.87%	4.89%	15.81%	5.54%	-8.05%
Avg Bond Fund	7.38%	6.85%	6.79%	5.85%	3.78%
TAS	39.86%	52.56%	128.91%	198.62%	39.34%



HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

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