

TradersStudio Version 2.5

New Features

TradersStudio Version 2.5 represents a major product upgrade that will prove to be well worth waiting for.

Enhanced Data Handling

The data handling capabilities of TradersStudio has been enhanced. TradersStudio now supports assigning groups and sectors to data added to the program. For example, when the S&P 500 stocks are added to TradersStudio, it is possible to assign the industry group for each stock. Industry groups can be used to create portfolios and sessions and can be accessed by systems and trading plans. This new feature expands TradersStudio's power and enhances the possibilities for money management and sector analysis.

This is only the start of the new data management features. Another advance is the ability to automatically import all of the data universe settings using a Data Universe file. TradersStudio also supports custom data fields for ASCII files. In TradersStudio, it is possible to move beyond the standard analysis fields of date, time, open, high, low, close, volume and open interest data fields and add fundamental information or data that has been produced in analysis. These fields are fully accessible to the user using TradersStudio basic.

TradersStudio has multiple new Drag-and-Drop capabilities. Data can be added to a Session using drag-and-drop from the directory tree and a new charting feature called QuickCharts allows the user to use TradersStudio's drag-and-drop power to create charts effortlessly.

Optimization of Trade Plans

In TradersStudio Version 2.0, it was possible to optimize system parameters at the Session level, but there was no way to optimize a money management strategy in a Trade Plan. We listened to our customers' requests and added this powerful new feature in Version 2.5. Now, you can optimize a Trade Plan, which opens many new possibilities. You can optimize a trade plan on factors like the Sharpe Ratio, the ratio between the average win to average loss or you can create your own custom optimization criteria.

Forex Support

TradersStudio has realistic Forex Support unlike other backtesting platforms. TradersStudio supports account leverage and has margin for money management strategies based on this account leverage. TradersStudio also calculates the interest rate cost of carry for overnight Forex trades. This cost has been overlooked by other platform developers and is required for realistic testing. TradersStudio allows slippage and spreads in Forex backtesting to be set in dollars or pips and special reports are supported providing results in dollars and pips.

All New Super Stock Analysis

Stock analysis in TradersStudio is truly revolutionary. If you use CSI stock data, TradersStudio provides the most realistic stock analysis ever produced in a backtesting platform. The TradersStudio stock mechanism links split-adjusted, unadjusted and dividend-adjusted data to produce correct dollar profits and percent returns. The Trade-by-Trade Report shows split-adjusted entries/exits and entries/exits based on actual stock prices. In TradersStudio, you can also see if a stock split occurred

and/or dividends were declared and paid during a given trade and how the transactions affected the trade.

TradersStudio also produces a Split and Dividend Report that shows all of the stock splits and dividend dates and amounts for all of the stocks in a backtesting portfolio. Many data vendors charge thousands of dollars for this type of information but TradersStudio can extract it from its historical data because of its revolutionary processing.

New Advanced Walk Forward Analyzer

TradersStudio® 2.5 comes with a true walk forward analyzer which allow you to optimize using various built in criteria as well as any user defined one you want to perform your walk forward analysis. You can set the training window size, out of sample size and product complete analysis of all out of sample trade. It even produces active orders so you can now use Walk Forward analysis as part of a real trading solution. TradersStudio walk forward analyzer even let's you change the method used for transitional trades without having to rerun the optimizer. You can even produce all the advance report produced running a normal system as part of your walk forward analyzer. Walk forward analysis can be automated using a global macro so that you can test performance and save your results using different custom criteria's and window sizes and parameter optimization ranges.

Enhanced Migration Tool with 8x Support

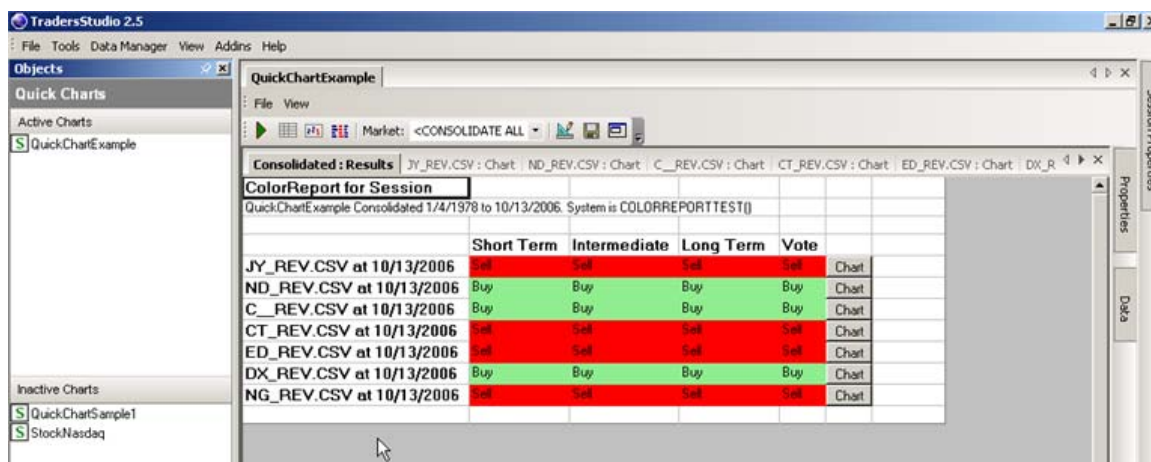
Our TradeStation® Migration Tool is one of our most popular features because it allows TradeStation® users to migrate existing TradeStation® coded systems and functions and use them in TradersStudio without reprogramming them. In TradeStation® 8.x, the language was changed. For example, 'Sell' no longer means sell, it means 'exitlong.' To solve this problem, TradersStudio has two different translators, one written for versions 4.0 and 2000i, and another for 8.x.

Quick Charts

QuickCharts is a new and exciting feature that has been added to TradersStudio Version 2.5. TradersStudio Sessions have always let you chart the markets included in a backtest, but it was only possible to chart the market(s) in your session. Because of these limitations, many of our users requested chart capabilities that could be created without requiring a Session and system. We listened to our users and added this new and powerful feature, called QuickCharts. It gives the user the ability to drag-and-drop a data series and quickly create a chart.

Color Reports

The Color Report runs a lot like a system. It is run across a portfolio of markets, but instead of generating buy/sell signals, the Report colors the cells and adds text to them indicating a market's direction based on parameters that are selected or coded like a system.



This screen shot shows an example Color Report script called 'ColorReportTest.' This report evaluates trend based on three timeframes depending on whether price is above or below a moving average. It prints 'Sell' if the market is below the moving average for a given timeframe and 'Buy' if the market is above it. It also paints the cell 'green' when the market is above the average and 'red' when it is below the moving average. Also, notice the chart button to the right of the screen, this button opens up or moves to the top the market represented by the row in the portfolio.

As you can see, Color Reports work on a portfolio basis. The default is to run the report for the last bar of the data. This feature allows you to write a stock or commodity screener and is a good tool for discretionary traders to use when moving toward system trading. You can also make a Color Report run for a given date to graphically see how the trend changed over time. The Color Report is a very powerful feature.

Programming Wizard Add-in

TradersStudio has the most powerful programming language ever developed for traders, but realistically requires some time and effort to learn to program. Many traders have found this learning process quite difficult. Now, TradersStudio's new Programming Wizard lets you develop systems, functions, indicators, macros and trade plans using drag-and-drop technology without writing code.

Simply drop a Template Block into the Wizard and fill in the blanks. You can even develop your own template block for code that you want to share or for trading methods that are used often and want available from the Wizard. TradersStudio will offer Template Block add-in packages to complement those that ship with TradersStudio. This makes it possible to test something like buying the S&P 500 on Monday when Treasury Bonds are above their moving average and exiting at the first profitable opening with just a few mouse clicks.

Greatly Enhanced Programming API

We have opened the internal API of the TradersStudio program making almost any internal feature and menu functionality available to end-users. This includes new advanced data handling capabilities and adding code to the editor.

We have also added almost 100 new functions to the program since the release of TradersStudio Version 2.0.