

# BXR Trading System

*Powerful Day Trading Strategy for Stocks*

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# BXR

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## System Description

BXR is a powerful day trading strategy. BXR can trade any stock that meets the criteria for day trading. BXR is a trend following system. When a trend is detected, BXR enters the trade and wait for the market to move in our direction. When our profit objective is reached or when one of exit conditions is met, BXR exits the trade. BXR is similar to BOR but the entry method is different and has fewer trades. All trades are entered and exited before market close on the same day. There is no overnight risk using BXR. We recommend trading this strategy fully automated due to the short term nature of each trade. BXR is programmed in EasyLanguage and can run on the Tradestation 8.8 or MultiCharts 6.0 trading platform.

## Stocks Must Meet the Following Criteria for Day Trading

1. Inter-day Range has to be greater than \$1.00.
2. Daily Volume has to be greater than 100,000 shares.
3. Can Sell Short

## Back Testing Results

The BXR trading system was back-tested on 29 symbols. For trade size, we used 1 share per trade; therefore, the total net profit can be regarded as the number of points gained during the test period. To get your actual total net profit, just multiply the total net profit by your trade size. The same input parameters was used for each stock we back-tested on. A \$0.01 commission per share was deducted from each trade. Combine total of 29 stocks, the Total Net Profit (In Points) is \$2,456.51 and drawdown is only (\$877.07) which is 35.70% of the Total net Profit. If trade size was 10,000 shares each trade, then Total Net Profit will be \$24,565,100. From our results, we are confident that BXR will continue to perform well in the future and break new equity high.

Initial Capital = \$100.00, Trade Size = 1 share, Commission = \$0.01 per share, End Date =08/10/10  
The same input parameter was used for each symbol. No optimization was done.

| Symbol       | Start Date | Total Net Profit | % Profitable | Number of Trades | Max Drawdown |
|--------------|------------|------------------|--------------|------------------|--------------|
| AAPL (1 Min) | 01/02/02   | \$26.74          | 76.24%       | 1246             | (\$26.42)    |
| AMZN (1 Min) | 01/02/02   | (\$0.09)         | 75.55%       | 1358             | (\$15.96)    |
| AMZN (3 MIN) | 01/02/02   | \$3.86           | 75.12%       | 607              | (\$14.12)    |

|               |          |          |        |      |           |
|---------------|----------|----------|--------|------|-----------|
| BA (1 Min)    | 01/02/02 | \$0.62   | 71.99% | 614  | (\$11.64) |
| BEN (1 Min)   | 01/02/02 | \$18.69  | 70.41% | 980  | (\$13.02) |
| BEN (3 Min)   | 01/02/02 | \$20.61  | 71.45% | 746  | (\$12.90) |
| BEN (5 Min)   | 01/02/02 | \$4.78   | 68.42% | 304  | (\$10.29) |
| BIDU (1 Min)  | 01/02/02 | \$9.48   | 77.19% | 491  | (\$8.00)  |
| BRK.B (1 Min) | 01/02/02 | \$30.73  | 67.33% | 404  | (\$4.35)  |
| BRK.B (3 Min) | 01/02/02 | \$22.49  | 71.52% | 316  | (\$5.17)  |
| CERN (1 Min)  | 01/02/02 | \$9.24   | 74.92% | 331  | (\$3.17)  |
| CHL (1 Min)   | 01/02/02 | \$5.18   | 76.84% | 285  | (\$7.79)  |
| CME ( 1 Min)  | 12/06/02 | \$385.67 | 72.49% | 1134 | (\$37.44) |
| CME (3 Min)   | 12/06/02 | \$332.43 | 75.26% | 768  | (\$73.11) |
| CME (5 Min)   | 12/06/02 | \$76.47  | 70.43% | 328  | (\$46.71) |
| CRM (1 Min)   | 06/23/04 | \$34.85  | 76.75% | 542  | (\$4.44)  |
| CTRP (1 Min)  | 12/09/03 | \$5.41   | 76.28% | 215  | (\$4.85)  |
| CTRP (5 Min)  | 12/09/03 | \$4.23   | 81.25% | 48   | (\$0.92)  |
| EOG (1 Min)   | 01/02/02 | \$7.00   | 74.38% | 808  | (\$15.48) |
| EOG (5 Min)   | 01/02/02 | \$16.99  | 68.87% | 318  | (\$10.57) |
| FAST (1 Min)  | 01/02/02 | \$11.38  | 74.71% | 431  | (\$4.57)  |
| FDX (1 Min)   | 01/02/02 | \$19.36  | 72.98% | 1273 | (\$12.02) |
| FDX (3 Min)   | 01/02/02 | \$24.55  | 75.26% | 861  | (\$10.40) |
| GOOG (3 Min)  | 01/02/02 | \$78.71  | 73.99% | 592  | (\$99.71) |
| GOOG (5 Min)  | 01/02/02 | \$88.67  | 74.78% | 226  | (\$28.46) |
| GS (1 Min)    | 01/02/02 | \$26.55  | 71.15% | 1563 | (\$28.57) |
| GS (3 Min)    | 01/02/02 | \$52.86  | 74.74% | 1061 | (\$27.08) |
| IBM (1 Min)   | 01/02/02 | \$4.22   | 74.01% | 1685 | (\$23.96) |
| ISRG (1 Min)  | 01/02/02 | \$193.08 | 74.47% | 807  | (\$26.16) |
| MA (1 Min)    | 05/25/06 | \$77.49  | 74.87% | 577  | (\$26.98) |
| MA (3 Min)    | 05/25/06 | \$91.62  | 76.24% | 362  | (\$29.29) |
| MA (5 Min)    | 05/25/06 | \$25.91  | 75.41% | 122  | (\$12.87) |
| MICC (1 Min)  | 01/02/02 | \$58.00  | 72.37% | 619  | (\$8.35)  |
| MICC (3 Min)  | 01/02/02 | \$37.11  | 72.26% | 465  | (\$7.20)  |
| MMM (1 Min)   | 01/02/02 | \$2.96   | 72.34% | 940  | (\$15.90) |
| PCLN (1 Min)  | 01/02/02 | \$87.72  | 71.35% | 698  | (\$18.10) |
| PCLN (3 Min)  | 01/02/02 | \$60.52  | 75.43% | 468  | (\$16.41) |
| PCLN (5 Min)  | 01/02/02 | \$15.72  | 74.86% | 179  | (\$15.45) |
| POT (1 Min)   | 01/02/02 | \$58.40  | 77.66% | 555  | (\$23.58) |
| PTR (1 Min)   | 01/02/02 | \$51.22  | 71.86% | 764  | (\$11.37) |
| PTR (3 Min)   | 01/02/02 | \$43.13  | 74.54% | 593  | (\$20.80) |
| RIMM (3 Min)  | 01/02/02 | \$22.25  | 79.49% | 663  | (\$9.31)  |
| SNDK (1 Min)  | 01/02/02 | \$26.86  | 79.24% | 891  | (\$10.44) |
| SOHU (1 Min)  | 01/02/02 | \$39.01  | 74.11% | 560  | (\$6.79)  |
| SOHU (3 Min)  | 01/02/02 | \$17.59  | 74.44% | 360  | (\$7.17)  |
| SOHU (5 Min)  | 01/02/02 | \$6.52   | 69.78% | 139  | (\$8.29)  |
| V (1 Min)     | 01/02/02 | \$23.64  | 78.72% | 470  | (\$8.13)  |
| WYNN (1 Min)  | 10/25/02 | \$85.43  | 76.84% | 855  | (\$21.39) |
| WYNN (3 Min)  | 10/25/02 | \$70.09  | 76.81% | 539  | (\$6.63)  |

|              |          |                   |        |     |                   |
|--------------|----------|-------------------|--------|-----|-------------------|
| WYNN (5 Min) | 10/25/02 | \$40.56           | 74.35% | 191 | (\$5.34)          |
|              |          | <b>\$2,456.51</b> |        |     | <b>(\$877.07)</b> |

## System Requirements

We recommend running this system on a computer hosted at an ISP to guarantee its continuous uptime. If you choose to run this system at your local office, we recommend having two Internet connections, one Broadband and one DSL, and a Dual Wan Router that can load balance or failover the two Internet connections. A UPS (Uninterruptable Power Supply) is also recommended.

|                     |  |
|---------------------|--|
| Processor           | Single-core Intel® or AMD® processor at 2.6 GHz or faster        |
| Memory (RAM)        | 2 GB to 4 GB   |
| Hard Drive          | 1 GB of free space, 5400 RPM drive                               |
| Video Card (s)      | 16-bit graphics support, 64 MB for a single monitor              |
| Screen Resolution   | 1024x768 pixels  |
| Operating Systems   | Windows 7®   |
| Internet Browser    | Microsoft Internet Explorer 7.x                                  |
| Internet Connection | Broadband Connection 3 Mbps or better and DSL 1.5 Mbps or better |
| Trading Platform    | Tradestation 8.8 or MultiCharts 6.0                              |

## Purchase

BXR is available for lease or a permanent license can be purchased. All purchase includes initial setup and configuration, 1 day of on-site training, and unlimited telephone or email support.

|                                | Price                   |
|--------------------------------|-------------------------|
| 3 Months Contract              | \$10,000.00 USD / Month |
| Annual Lease (1 Year Contract) | \$9,000.00 USD / Month  |
| Annual Lease (2 Year Contract) | \$8,000.00 USD / Month  |
| Annual Lease (3 Year Contract) | \$7,000.00 USD / Month  |
| Permanent License              | \$240,000.00 USD        |

Lease purchase cannot be credited toward Permanent License purchase. 3 months minimum lease is required.