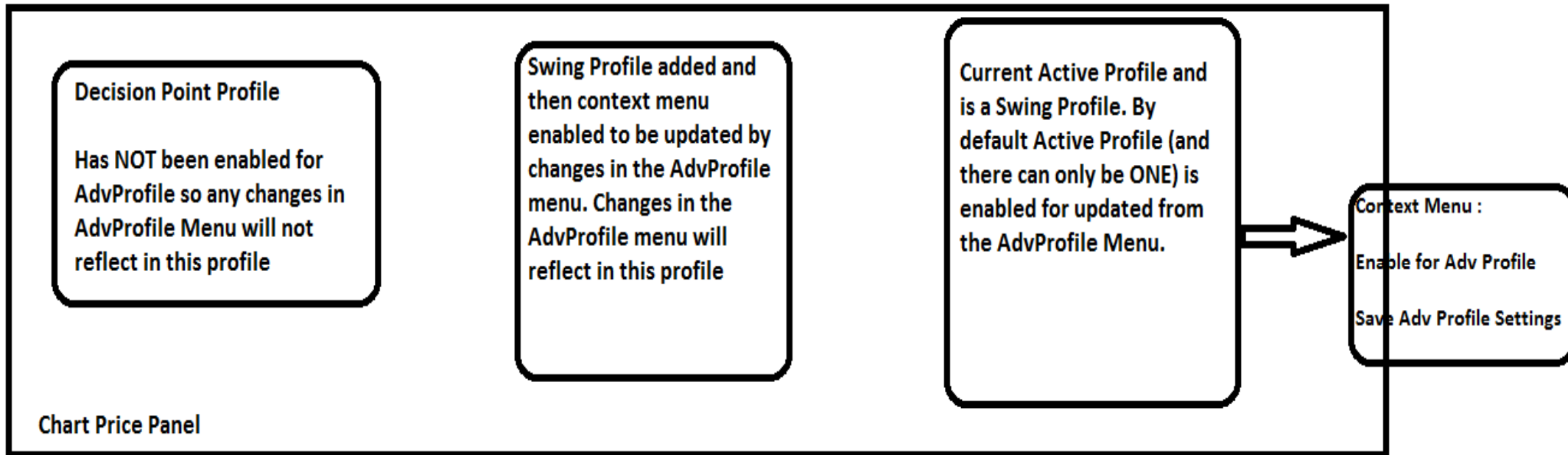


Advanced Profile Chart Case Illustrations

- 1. Outline of process of connecting Profiles to the AdvProfile Menu & Saving the chosen elements for the current Profile.**
- 2. AdvProfile Menu Drop down items of QUICK Display/Hide profile elements.**
- 3. VWAP entry with CWAPVWAP Difference or DWAP risk/stop & Confluence of Evolving VPOC and Evolving 50 Line**
- 4. General example of evolving lines and new OFA Profile elements & Active Profile background color setting**
- 5. VWAP area entry with stop around DWAP & confluence of 50/Midline – showing the Evolving Value Area Lines**
- 6. Price in a range between the Evolving Value Area lines and shows the Value Area Median Line : Retests of VWAP with a few entries to consider.**
- 7. Mean reversion example with Evolving Standard Deviation bands back to VWAP.**
- 8. CWAP entry example with option to use TWAP POC as stop/risk for reduced risk entry opportunity & TWAP POC pulled lower as more time is spent building value in lower price zone.**
- 9. Another CWAP entry example with TWAP POC zone as a stop/risk to reduce trade risk.**
- 10. VWAP entry opportunity with confluence of 50/Midline and DWAP or CWAPVWAP Difference as a stop/risk level.**

AdvProfile Menu to Quick Display each of the Profile Elements



The AdvProfile menu selections apply to the Active Profile and any profile that HAS been enabled via the context menu.

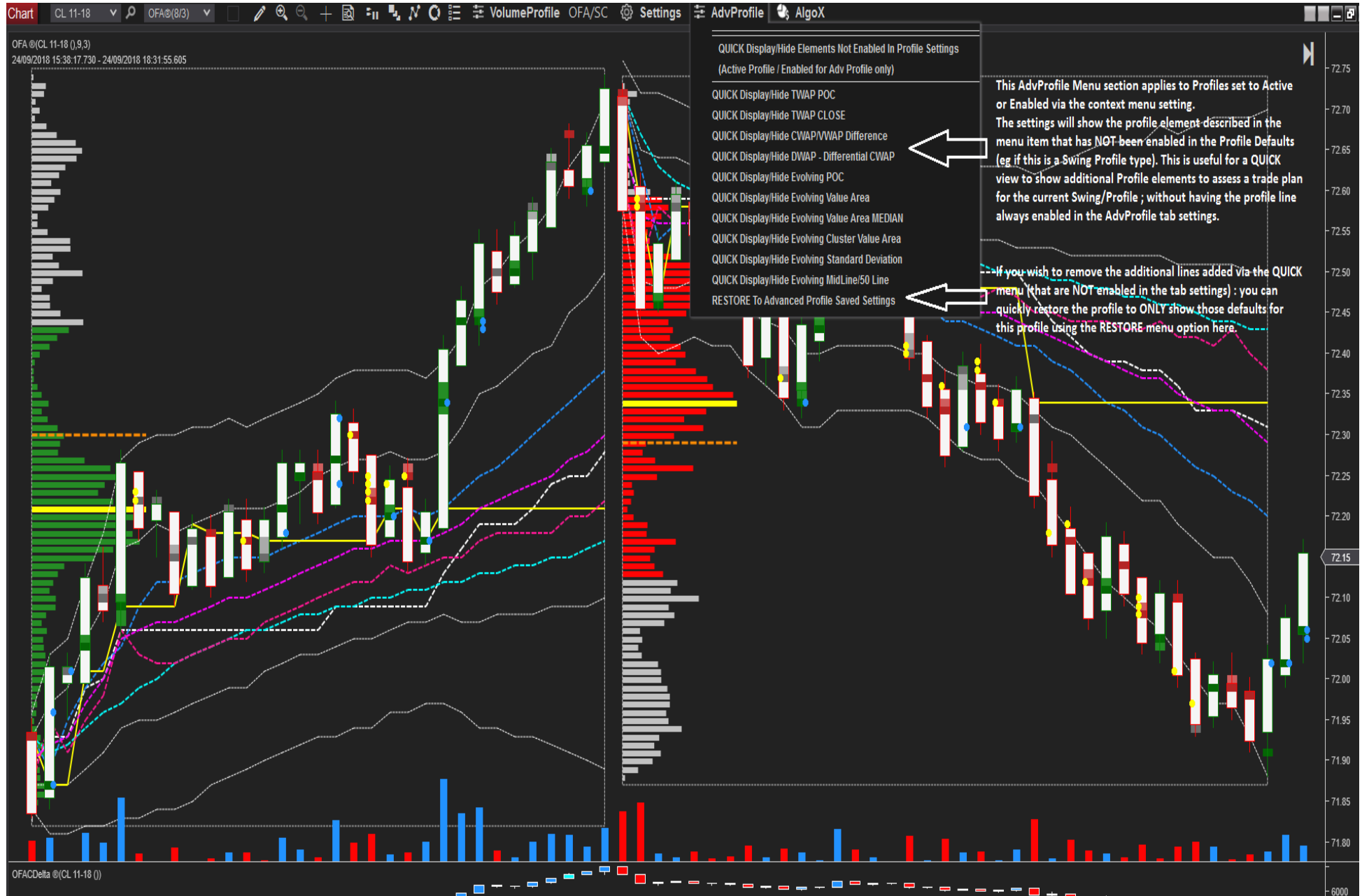
So if a profile is not Active (and there can only be ONE Active profile) or has NOT been enabled via the context menu ; any QUICK display/hide toggle changes will not affect this profile.

Once the user is satisfied with the AdvProfile lines eg DWAP or Evolving SD or TWAP POC and now wishes to save these and update this profile type defaults : they can do so quickly via a context menu setting "Save Adv Profile Settings". This will update the settings to the Dbase as currently displayed for this selected profile without needing to go into the VP settings and explicitly enable each one. To ensure settings just saved are in synch with the display ALL the AdvProfile settings will be set to Hide ie disabled.

When the user goes into the VP settings for this profile ... and then disable or change an item ; when they press OK or Apply (which updates DBase) again all the AdvProfile settings will be set to Hide ie disabled. This again ensures the profile settings for Adv Profile elements is in synch with the Dbase and current settings.

So in both cases of "Save Adv Profile Settings" & changing values in VP Settings Adv Profile Tab : all AdvProfile menu settings will be set to Hide/disabled : ensures consistency and keeping items in synch.

This User Interface with AdvProfile enables multiple profiles to be connected to the AdvProfile menu : users can obviously keep this very simple and ONLY use an Active profile when working with the AdvProfile menu & leave all other added profiles which are by default NOT enabled for AdvProfile.



QUICK Display/Hide Elements Not Enabled In Profile Settings

(Active Profile / Enabled for Adv Profile only)

- QUICK Display/Hide TWAP POC
- QUICK Display/Hide TWAP CLOSE
- QUICK Display/Hide CWAP/VWAP Difference
- QUICK Display/Hide DWAP - Differential CWAP
- QUICK Display/Hide Evolving POC
- QUICK Display/Hide Evolving Value Area
- QUICK Display/Hide Evolving Value Area MEDIAN
- QUICK Display/Hide Evolving Cluster Value Area
- QUICK Display/Hide Evolving Standard Deviation
- QUICK Display/Hide Evolving MidLine/50 Line
- RESTORE To Advanced Profile Saved Settings

This AdvProfile Menu section applies to Profiles set to Active or Enabled via the context menu setting. The settings will show the profile element described in the menu item that has NOT been enabled in the Profile Defaults (eg if this is a Swing Profile type). This is useful for a QUICK view to show additional Profile elements to assess a trade plan for the current Swing/Profile ; without having the profile line always enabled in the AdvProfile tab settings.

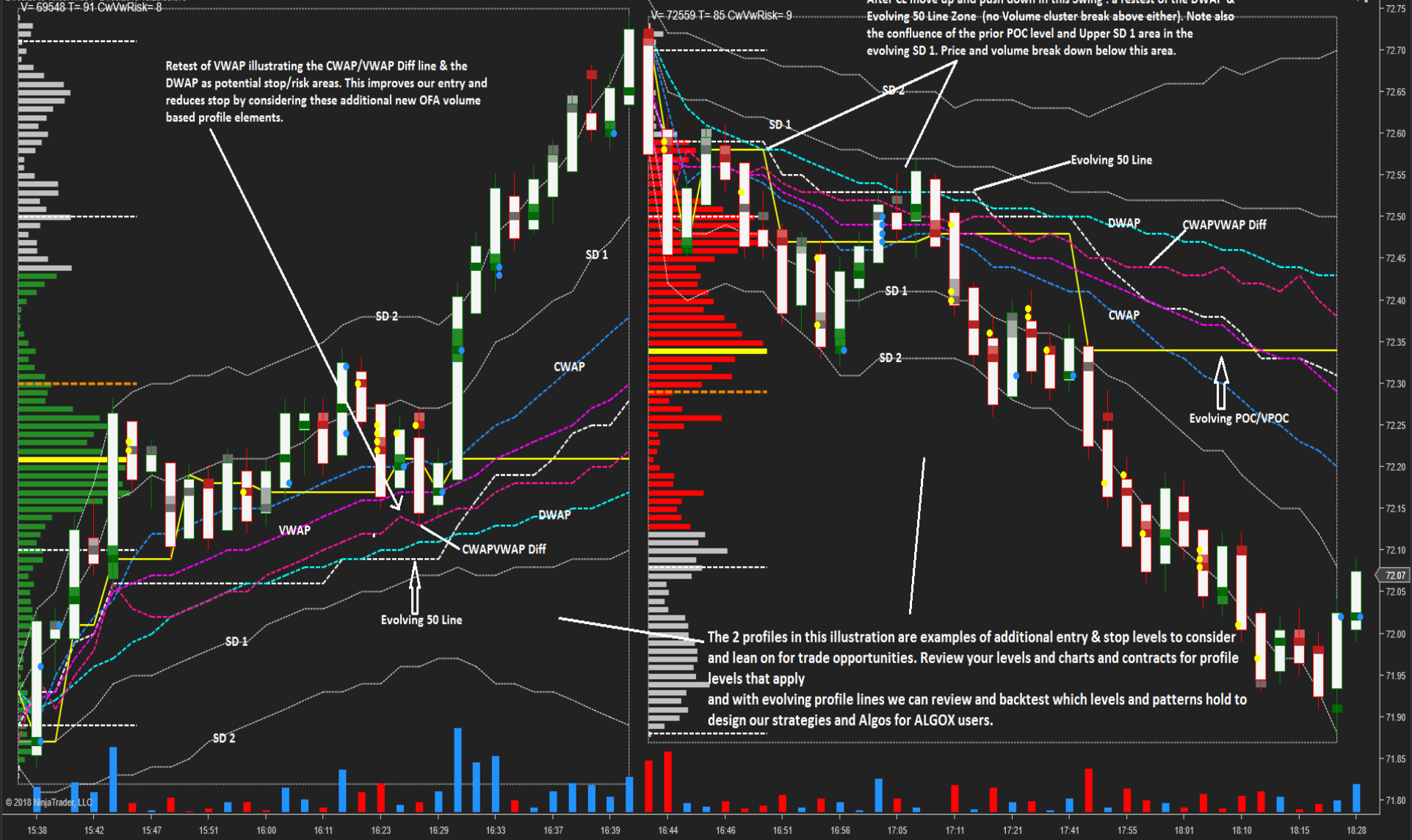
If you wish to remove the additional lines added via the QUICK menu (that are NOT enabled in the tab settings) : you can quickly restore the profile to ONLY show those defaults for this profile using the RESTORE menu option here

OFA @ (CL 11-18 (1,9,3))
24/09/2018 15:38:44.804 - 24/09/2018 18:28:59.679
V= 639548 T= 91 CWVWRisk= 8

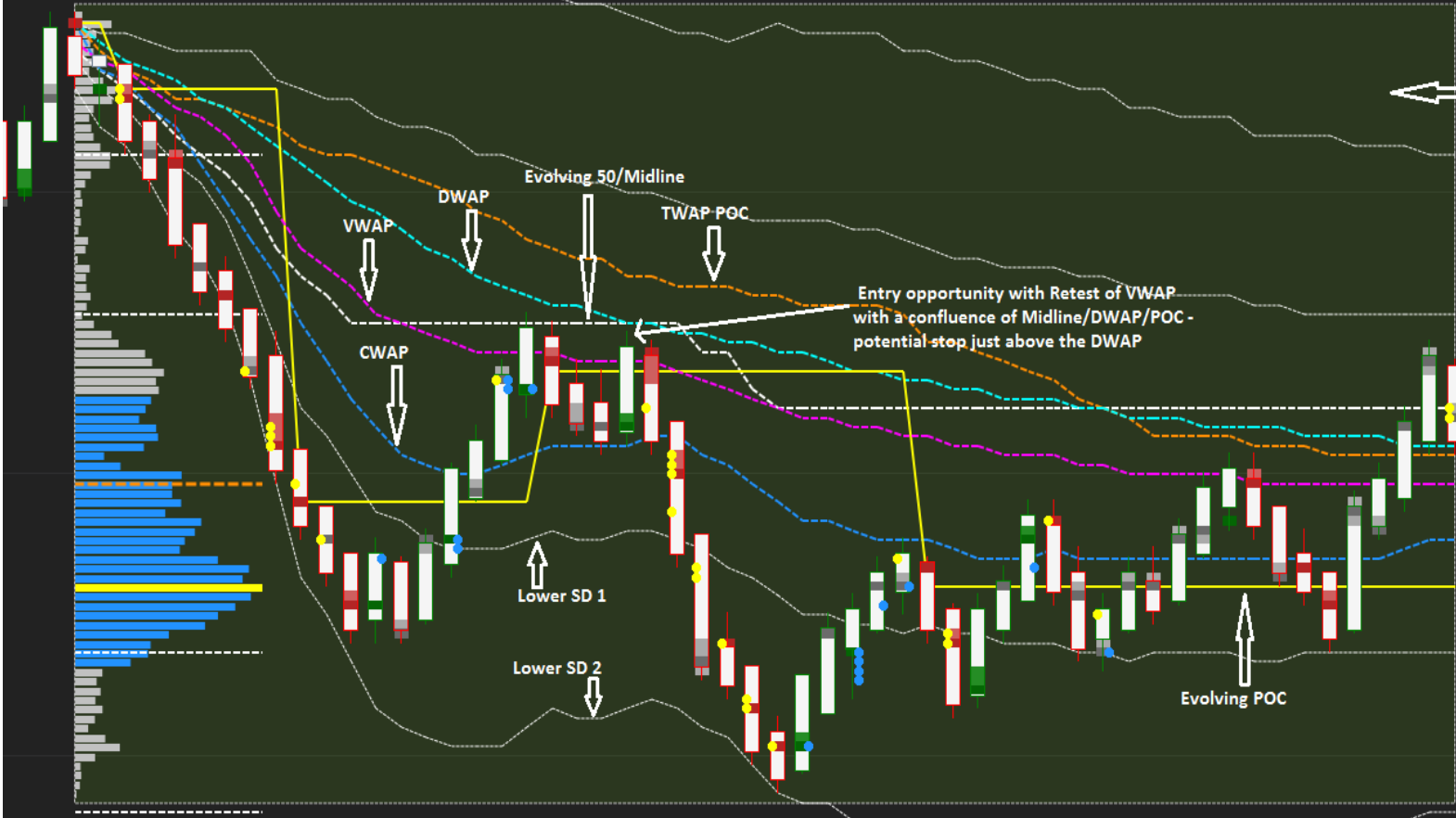
Retest of VWAP illustrating the CWAP/VWAP Diff line & the DWAP as potential stop/risk areas. This improves our entry and reduces stop by considering these additional new OFA volume based profile elements.

After CL move up and push down in this Swing : a retest of the DWAP & Evolving 50 Line Zone (no Volume cluster break above either). Note also the confluence of the prior POC level and Upper SD 1 area in the evolving SD 1. Price and volume break down below this area.

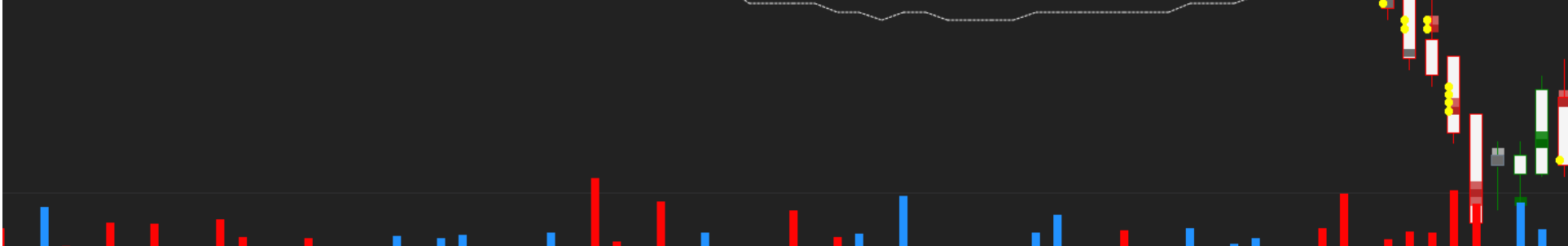
The 2 profiles in this illustration are examples of additional entry & stop levels to consider and lean on for trade opportunities. Review your levels and charts and contracts for profile levels that apply and with evolving profile lines we can review and backtest which levels and patterns hold to design our strategies and Algos for ALGOX users.



17:25:22.847



Set as Active Profile with Background Color Set - Change in the OFA Parameters in AlgoX section.



OFA @CL 10-18 (0.93)
12/09/2018 16:11:16.574 - 12/09/2018 19:14:00.410

CL ~45mins after Inventory Report.

Retest of VWAP - confluence of POC/Midline/VWAP - entry near VWAP stop around DWAP

DWAP

TWAP POC

Evolving POC

Evolving Upper Value

VWAP

50/Midline

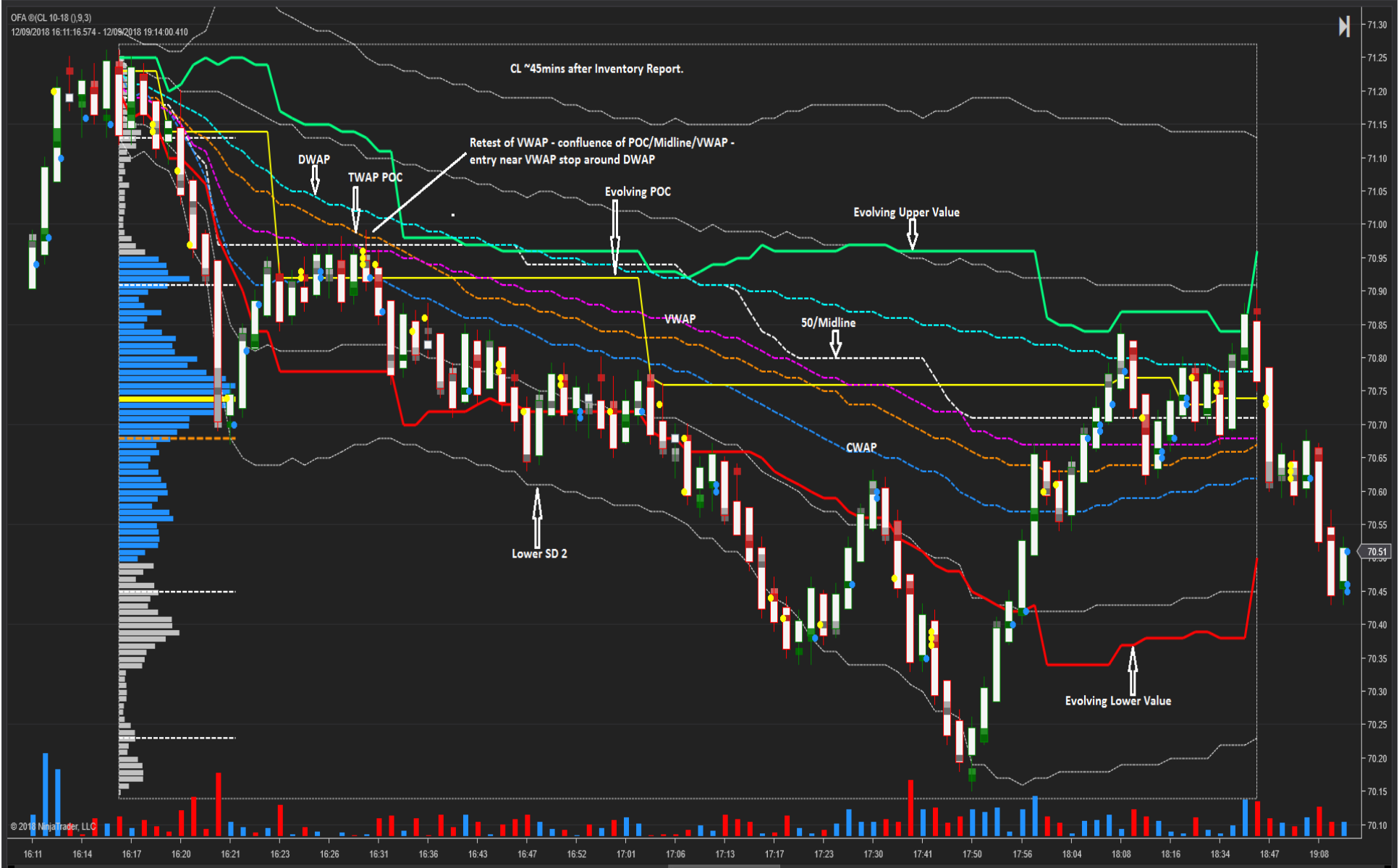
CWAP

Lower SD 2

Evolving Lower Value

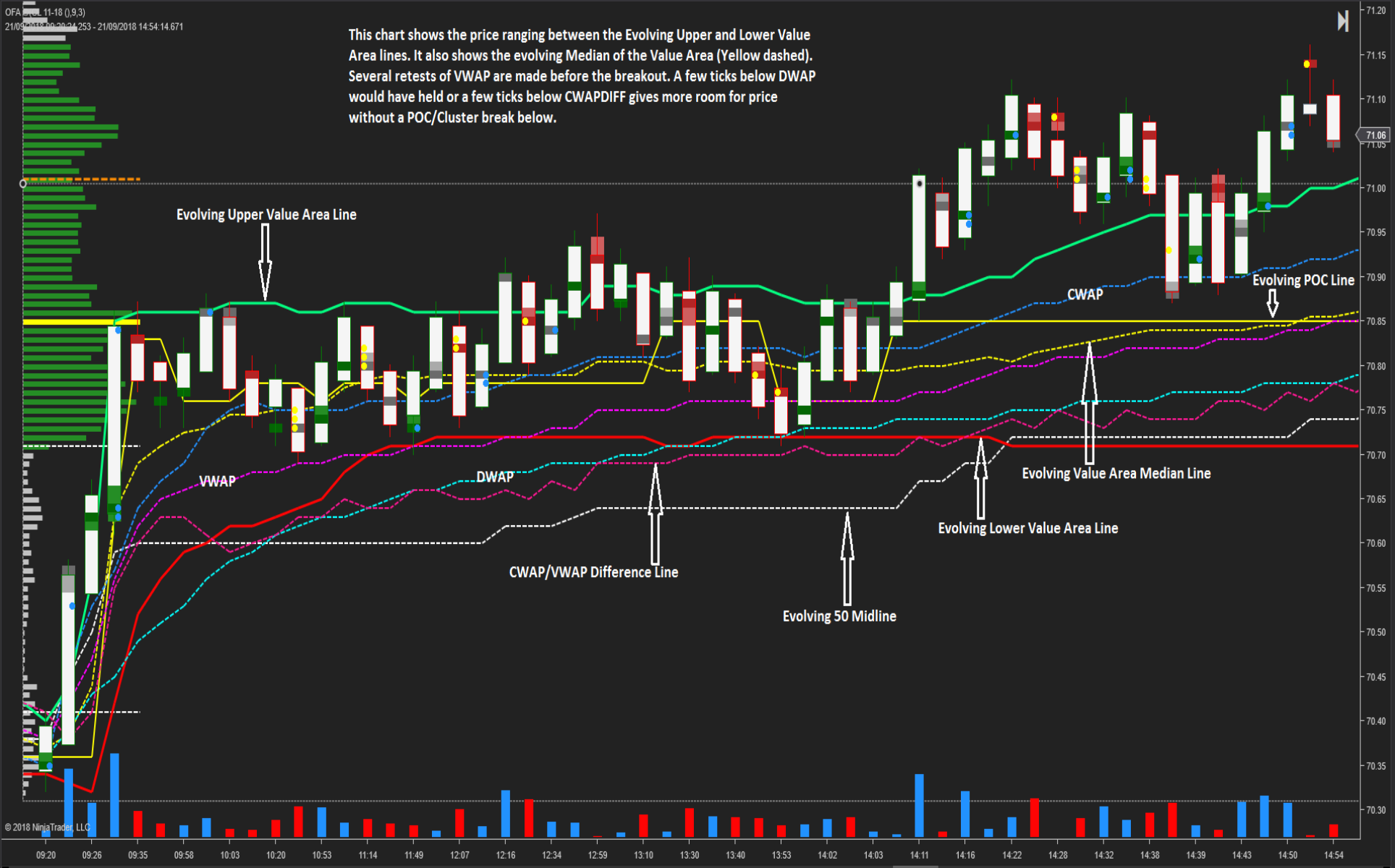
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CL 10-18 ES 12-18 +



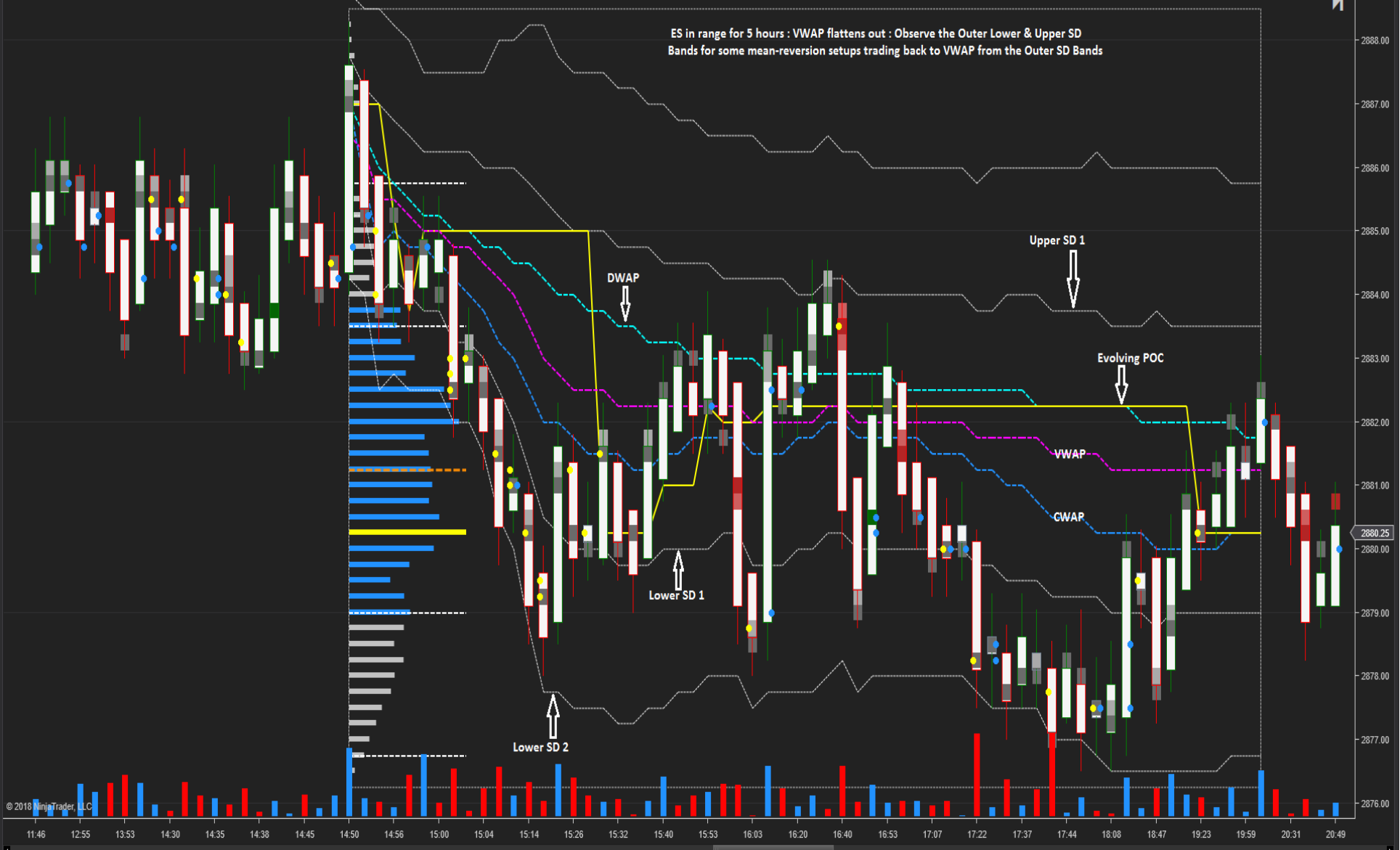
OFA 11-18 (0,9,3)
21/09/2018 14:54:14.671

This chart shows the price ranging between the Evolving Upper and Lower Value Area lines. It also shows the evolving Median of the Value Area (Yellow dashed). Several retests of VWAP are made before the breakout. A few ticks below DWAP would have held or a few ticks below CWAPDIFF gives more room for price without a POC/Cluster break below.



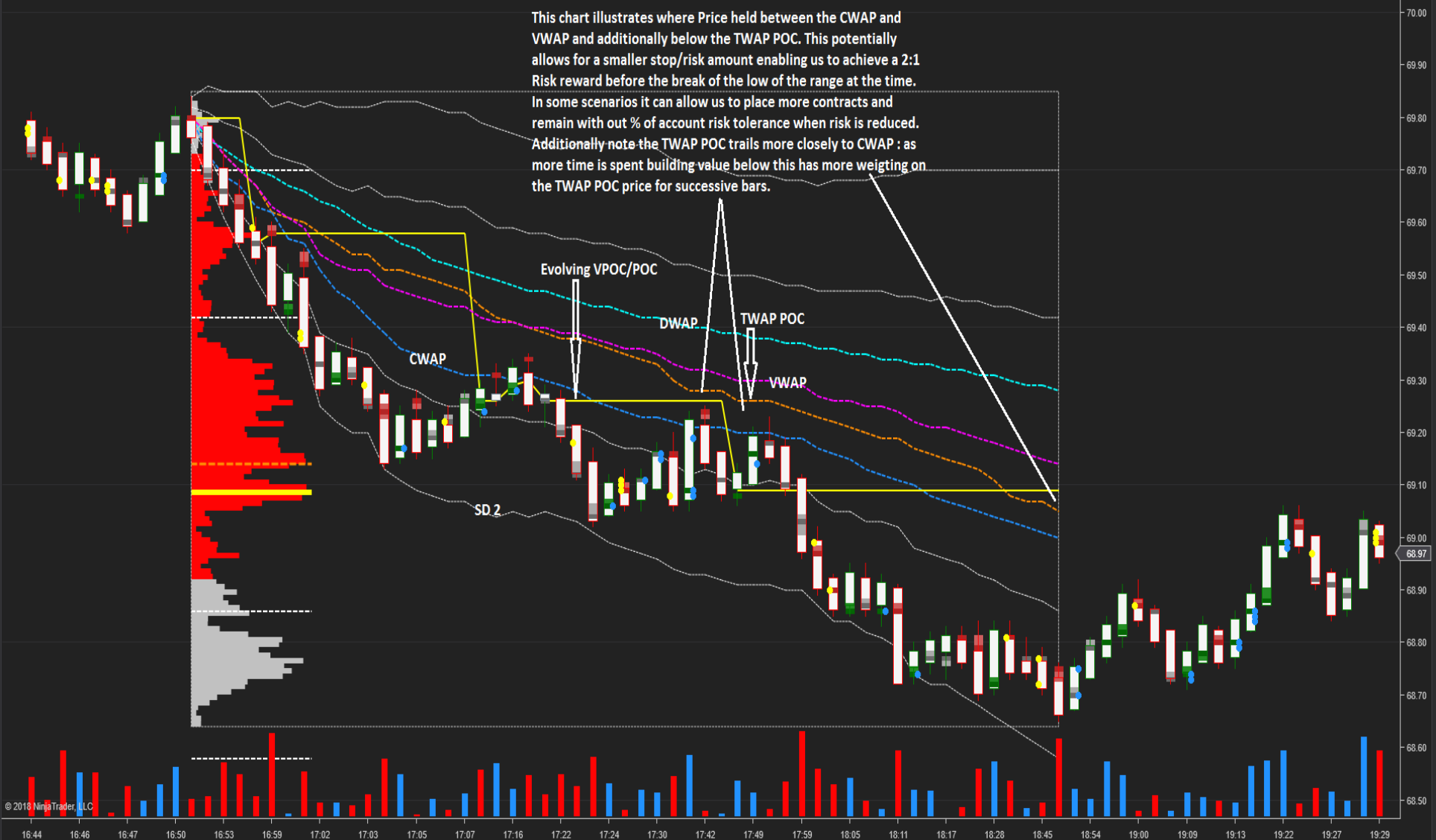
OFA @ (ES 09-18 (), 9, 3)

ES in range for 5 hours : VWAP flattens out : Observe the Outer Lower & Upper SD Bands for some mean-reversion setups trading back to VWAP from the Outer SD Bands

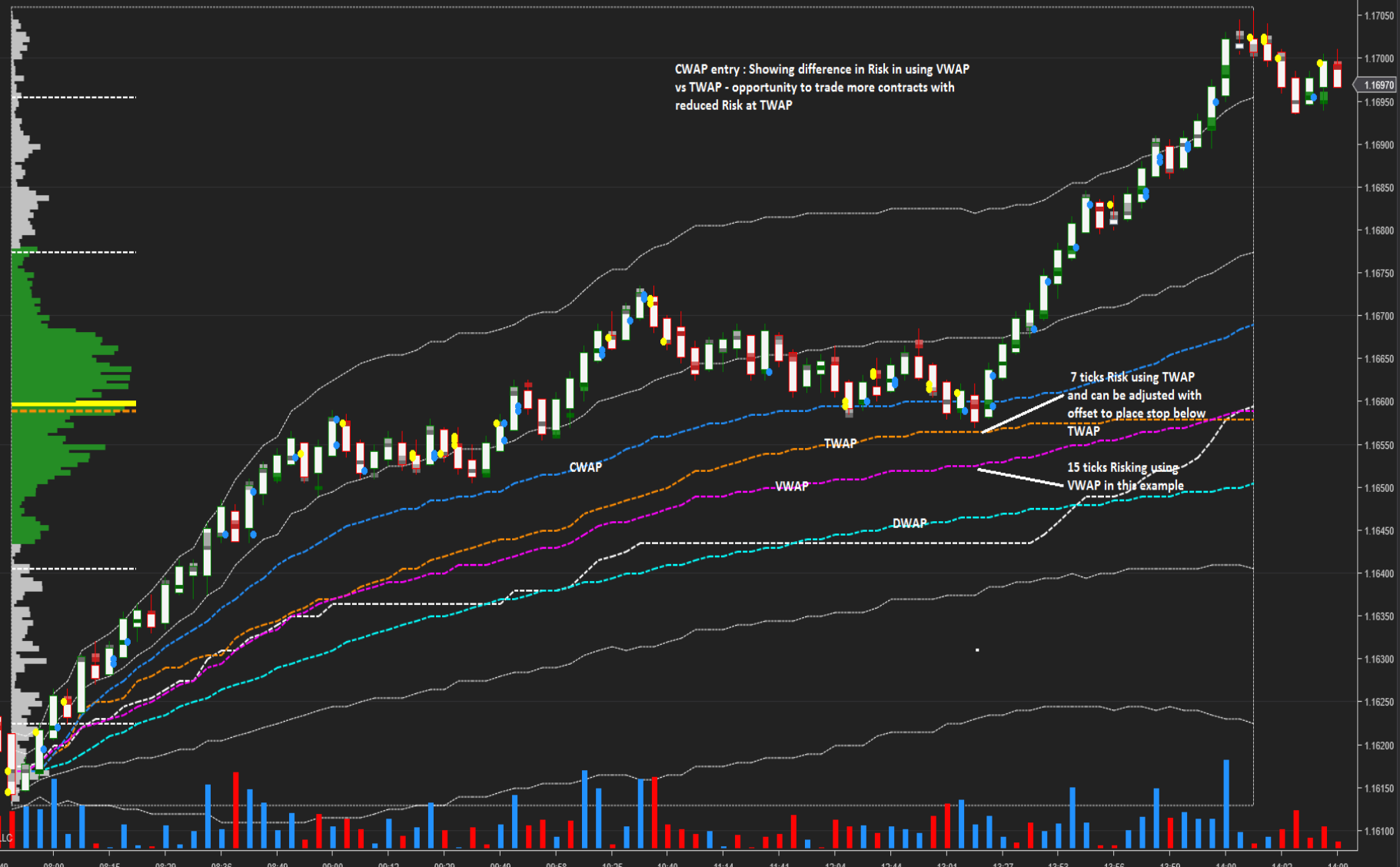


OFA @ (CL 10-18 (0,9,3))
14/09/2018 16:44:48.449 - 14/09/2018 19:29:46.398

This chart illustrates where Price held between the CWAP and VWAP and additionally below the TWAP POC. This potentially allows for a smaller stop/risk amount enabling us to achieve a 2:1 Risk reward before the break of the low of the range at the time. In some scenarios it can allow us to place more contracts and remain with out % of account risk tolerance when risk is reduced. Additionally note the TWAP POC trails more closely to CWAP : as more time is spent building value below this has more weighting on the TWAP POC price for successive bars.



OFA @ (6E 12-18 (0,9,3))
10/09/2018 07:37:40.628 - 10/09/2018 14:09:35.003



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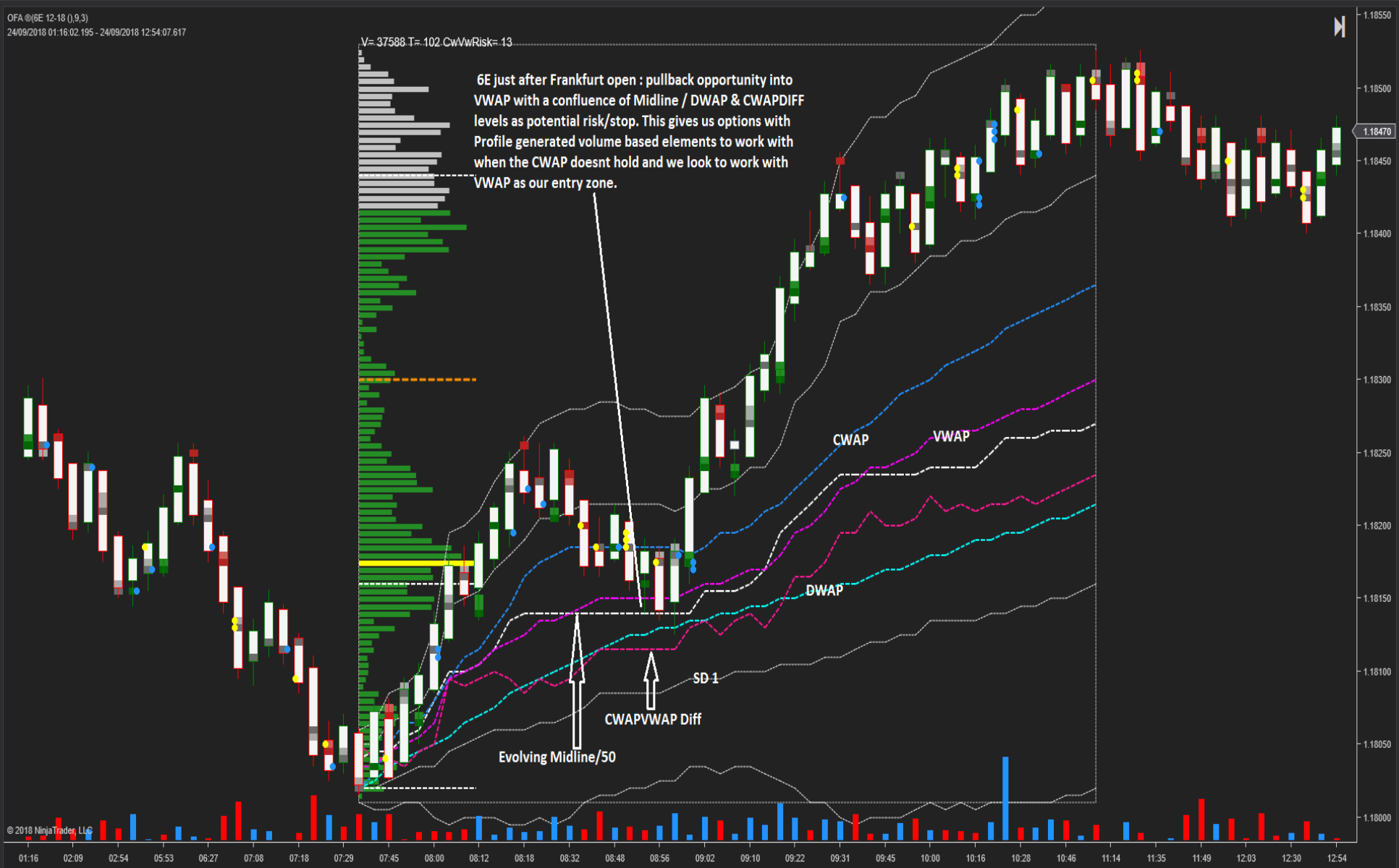
07:37 07:49 08:00 08:15 08:29 08:36 08:49 09:00 09:12 09:29 09:49 09:58 10:25 10:40 11:14 11:41 12:04 12:44 13:01 13:27 13:53 13:56 14:00 14:02 14:09

CL 10-18 ES 12-18 YM 12-18 GC 12-18 6E 12-18 6E 12-18 +

OFA @ (6E 12-18 (0,9,3))
24/09/2018 01:16:02.195 - 24/09/2018 12:54:07.617

V= 37588 T= 102 CwVwRisk= .13

6E just after Frankfurt open : pullback opportunity into VWAP with a confluence of Midline / DWAP & CWAPDIFF levels as potential risk/stop. This gives us options with Profile generated volume based elements to work with when the CWAP doesnt hold and we look to work with VWAP as our entry zone.



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