Nirvana's
Strategy Wizard 2.0

Including the
ALL NEW! Strategy Maker
Create Winning Strategies AUTOMATICALLY!

Systems VTY-B

Systems 4 Systems → Any Ignore Conflict → Filters 3 Filters → Trade Plans → Orders Market on Open 2 stops

20 Percent Ignore Conflict

Vote Any Conflict

Confirm 2 Signals

Orders Market on Close 4 Stops

Filter Not Trading

Swap components to MAKE the best Strategy combinations!

"This incredibly powerful module is going to single-handedly improve your trading!"

– Ed Downs, CEO and Founder Nirvana Systems, Inc.

Creating Great Trading Strategies Seminar on CD
by Jeff Drake and Jeremy Williams

INSIDE

Creating Profitable Strategies
HAS NEVER BEEN EASIER!

Ed Downs
CEO and Founder
Nirvana Systems, Inc.

To make money in today's market you need successful Trading Strategies. However, as the market changes, Strategies should be updated to stay "in tune" with the market and the list you are trading. The challenge is that the process of creating and maintaining profitable Strategies is difficult and time-consuming.

The first version of Strategy Wizard was released in 2008 following several years of development. OmniTrader users were thrilled with its ability to help them create, test and tune Trading Strategies.

Before Strategy Wizard, the typical Strategy testing process looked something like this:

1. Change a Parameter
2. Run the Focus List
3. Look at the Performance Report
4. Do we have the results we want?
   Yes → Use the Strategy
   No → Go to Step #1 and Repeat

This is how it has always been done. With Strategy Wizard you can just target an existing Strategy, tell it which values in the Strategy to change and Strategy Wizard will search through the possible combinations to find the best ones—across an ENTIRE LIST of symbols.

By looking at the complete list of symbols, Strategy Wizard is tuning to the ENTIRE market. Once the Strategy Wizard process is complete, you have a Strategy that is ready to trade in current market conditions. The enhanced statistics allow you to see how the new Trading Strategy is performing.

Introducing Strategy Maker

Recently through the insight of a Nirvana Club member, we developed a new way to conduct Strategy research—swapping components between Strategies to find the best combination(s).

Strategy Wizard 2.0 now includes Strategy Maker. This product will swap similar components between Strategies, test each combination, and select the ones that have the best performance to create new Strategies. It's a simple idea, but it has the potential to yield Trading Strategies that are truly remarkable.

We developed Strategy Wizard and Strategy Maker for our own internal use (as we are constantly creating Strategies for our customers). We are pleased to make these powerful Strategy development tools available to our customers.

Strategy Wizard comes with our 100% Iron Clad 90-Day Money Back Guarantee. You are going to be amazed at how much Strategy Wizard 2.0 can improve existing Strategies, and more importantly, your trading results.

Sincerely,

Ed Downs
CEO and Founder
Nirvana Systems, Inc.

Introducing *Strategy Maker*

Create Profitable Strategies— Automatically!

Wouldn't it be great to push a button and have the best possible Strategy pop out of OmniTrader? Well, with the NEW Strategy Maker you can actually do it!
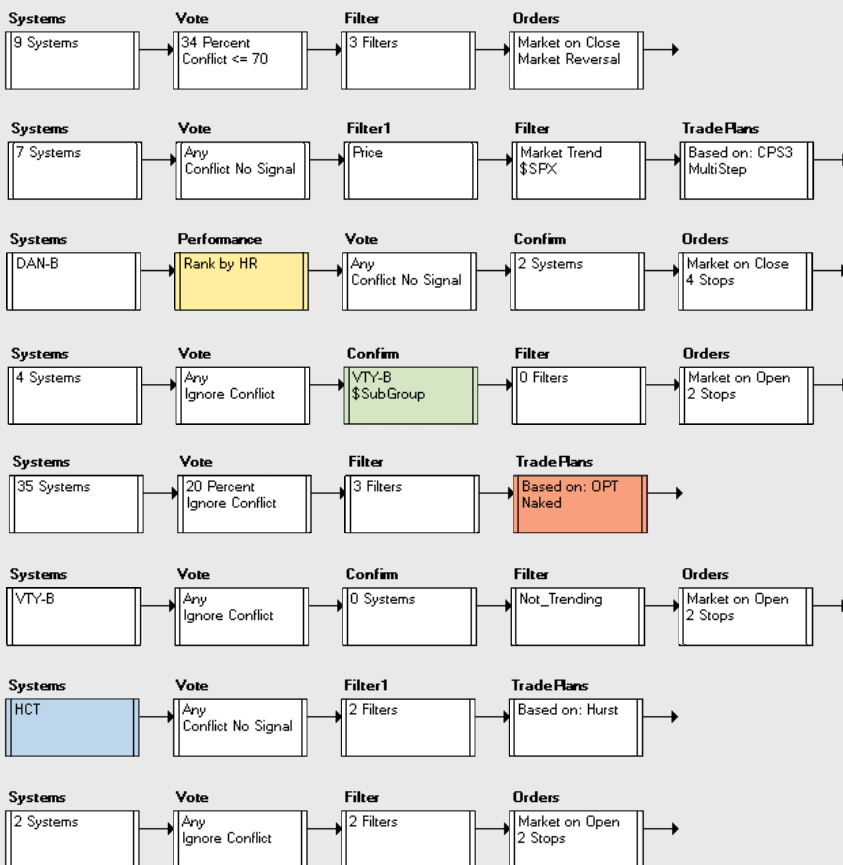
Strategy Maker is based on the principle of "Combination of Inputs." If we have two, three, or even ten existing Strategies that have shown their ability to perform well in certain markets and certain conditions, there is a very good chance that components "borrowed" from one Strategy will enhance another one.

So we simply show Strategy Maker what our target (output) Strategy looks like, and which other existing Strategies to draw material from. Then we let it run. The program will systematically swap (say) a Filter block from Strategy "A" and replace the Filter block in Strategy "B". Then it tests the Strategy on your symbol list.
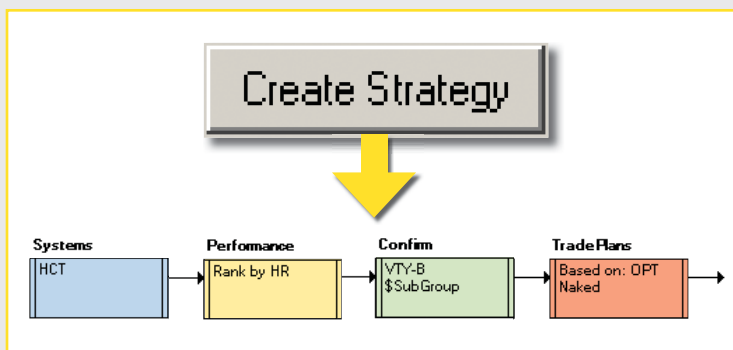
As this testing proceeds, the results, including Hit Rate, Profit per Trade, and so on are recorded. At the end we can sort on any of these Statistics to bring the best Strategy to the top. Hit another button labeled "Create Strategy" and the Strategy with the tested components will be created and added to our Strategy List.

What could be easier? The process of using Strategy Maker is shown on the next two pages.

Finding the Best Combination…

…Is as Easy as Pushing a Button.

Finding the best combination of Strategy components is easy with Strategy Maker. Just indicate which Strategies you want Strategy Maker to select components from, and it will mix and match them automatically, testing each combination for profitability. The process is shown on the next page.

3

1 Select Components to Swap

Select as many "Source" Strategies as you like.

Check the components you want swapped & tested.

QUICK & EASY

It takes just a few minutes to set up a Strategy Maker run. The first step is to show Strategy Maker what you want the final Strategy to look like (the target template). Create a new template or use an existing Strategy to show which components you want your final Strategy to have.

The second step is to activate the Strategies you want Strategy Maker to work from. These can be any Nirvana Strategies or your own, and you can select as many as you want. When you select a Strategy, the flow chart for the Strategy is shown in the upper area. Just "Check" the components you want Strategy Maker to use.

Finally, click RUN to allow Strategy Maker to begin swapping components and testing them. The time it takes to run will be dependent on how many components you have selected, but remember—it's automated. Just let your computer work on the solution! You can stop it at any time and resume your run later if necessary.

Review the results. You can see a number of performance statistics, including Hit Rate, Profit per Trade, etc. When you see statistics that look promising, simply click Create Strategy and the new Strategy will automatically be built for you.
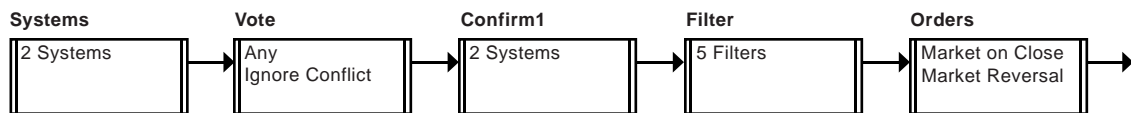
2 Run the Analysis

☑ Append to File
Pause | Run

Strategy Maker

Settings | Output

Iteration	BT NT	BT HR	BT PPT	BT Prof	BT APR	Parameters	BT WDD	BT Avg Win	BT Avg Loss	BT Gain	FT NT	FT HR	FT PPT	FT Prof	FT APR	FT WDD	FT Avg
7	57	78.94737	0.3528651	0.419027	42.86441	2, 0.5	15.95745	0.8001779	-2.488829	4.365193	2660	72.93233	0.416815	11.0873	48.89244	36.65283	0.844
1	68	63.23529	0.372221	0.496294	82.2608	0.5, 0.5	15.95745	0.7635633	-0.9446753	3.104261	3030	54.9835	0.240581	7.289621	59.17269	16.7	0.772
	63	66.66667	0.4100431	0.506523	74.62782	0.75, 0.5	15.95745	0.7817584	-1.174842	3.31332	2968	59.29919	0.262551	7.79254	58.33747	16.7	0.80
	54	61.11111	0.4367735	0.501824	17.72341	2, 1.5	18.20408	2.036902	-4.166358	7.246081	2465	62.0284	0.634421	15.63848	24.3795	46.03381	1.90
	63	33.33334	0.4462793	0.551286	30.20684	0.75, 2	15.95745	2.503747	-1.225674	6.66588	2870	36.3763	0.377182	10.82513	25.39046	33.28477	2.13
	59	76.27119	0.4599404	0.553805	61.89019	1.75, 0.5	15.95745	0.8384491	-2.120597	4.160256	2697	71.11605	0.382526	10.31675	49.38974	36.65283	0.824
	62	75.80645	0.5116323	0.621984	79.30298	1, 0.5	15.95745	0.7196531	-1.620747	3.530839	2898	63.28502	0.323021	9.361156	62.82654	16.7	0.817
	63	39.68254	0.5257639	0.649473	43.71581	0.75, 1.75	15.95745	2.172011	-1.23252	5.874292	2885	39.37608	0.364946	10.52869	28.76693	33.28477	1.88
	67	58.20895	0.5761306	0.756877	109.089	0.5, 0.75	15.95745	1.390226	-0.8954879	3.746945	3010	51.3289	0.290964	8.758029	63.11217	16.7	0.94
	54	64.81481	0.5834449	0.670341	27.48847	2, 1.25	15.95745	2.192102	-2.555581	6.48268	2492	65.65009	0.625934	15.59829	29.4628	46.03381	1.61
	63	60.31746	0.5955106	0.735630	89.49049	0.75, 0.75	15.95745	1.494344	-1.101162	4.112276	2926	55.60492	0.312976	9.157688	56.69043	16.7	0.994
	59	76.27119	0.6523877	0.769817	93.52922	1.5, 0.5	15.95745	0.801596	-1.649259	3.817119	2747	68.91154	0.369707	10.15587	53.76765	22.43436	0.819
	61	78.68852	0.6643682	0.794636	99.40452	1.25, 0.5	15.95745	0.7692762	-1.800163	3.775628	2814	66.66667	0.358971	10.10146	59.69045	16.7	0.812
	62	41.93548	0.6724609	0.817501	34.74381	1, 2	15.95745	2.594897	-2.101863	7.645009	2765	41.01266	0.548680	15.17101	28.58722	21.02397	2.33
	62	69.35484	0.7016855	0.853029	87.68346	1, 0.75	15.95745	1.348684	-1.537181	4.364966	2842	60.97819	0.398331	11.32057	59.75129	16.7	1.01
	54	59.25926	0.7064145	0.811625	25.96351	2, 1.75	18.20408	2.285855	-4.035797	7.602874	2434	58.13476	0.664459	16.17293	21.50439	46.03381	2.20
	63	55.55556	0.7772352	0.960114	99.46179	0.75, 1	15.95745	1.726689	-1.120569	4.835319	2911	51.0134	0.361775	10.53129	51.46868	21.02397	1.24
	61	44.26229	0.7846391	0.938489	37.14738	1.25, 2	15.95745	2.612216	-2.295135	7.89296	2647	44.99434	0.617497	16.34515	25.87676	35.49296	2.44
	62	48.3871	0.7920423	0.962874	50.26662	1, 1.75	15.95745	2.232648	-2.10483	6.718388	2785	44.27289	0.530529	14.77524	32.45386	21.02397	2.03
	67	55.22388	0.8174778	1.073941	138.257	0.5, 1	15.95745	1.515009	-0.8992205	4.353125	2999	46.74892	0.322968	9.685826	58.66096	16.7	1.13
	55	72.72727	0.8232982	0.963434	48.64943	2, 1	15.95745	1.676561	-2.7953	5.572654	2529	70.1463	0.609854	15.42321	37.10249	23.83721	1.32
	63	49.20635	0.8471595	1.046491	93.13066	0.75, 1.25	15.95745	2.157372	-1.084849	5.287664	2902	46.38181	0.362957	10.70901	42.04683	33.28477	1.45
	63	44.44445	0.848666	1.048352	78.53755	0.75, 1.5	15.95745	2.043025	-1.271265	5.851678	2892	42.49654	0.362957	10.49674	33.75158	33.28477	1.68
	62	56.45161	0.8560518	1.04069	73.01352	1, 1.25	15.95745	2.020115	-1.457104	5.664771	2809	51.94019	0.496897	13.95786	44.90275	21.02397	1.51
	67	41.79105	0.8634399	1.134323	99.6101	0.5, 1.75	15.95745	1.75542	-0.963203	5.190274	2987	36.92668	0.311125	9.293316	34.28297	33.28477	1.6

Config | Create Strategy

Load | Copy | Pause | Stop | Run

3 Create NEW Strategy

Systems	**Vote**	**Confirm1**	**Filter**	**Orders**
2 Systems	Any Ignore Conflict	2 Systems	5 Filters	Market on Close Market Reversal

Strategy Maker combines good Strategies to create great ones at the click of a button. There are so many great components in our plug-ins, including Neural Networks in the Nirvana Club. Strategy Maker provides an easy way to leverage all of this work to create *Strategy Magic.*

1998 1999 2001 2003 2005 2007 2009
Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3 Q1 Q3

$7.6M
$7M
$6M
$5M
$4M
$3M
$2M
300%

The MAGIC of Strategy Wizard

Strategy Maker will give you a great starting point using existing Strategies. Once you have created a Strategy, you can then run it through Strategy Wizard to improve it further. Or you can use Strategy Wizard on existing Strategies—including brand new ones—to find the best parameters.

To demonstrate the magic of Strategy Wizard, we created a very simple Strategy using the MAC-M System confirmed by the VTY-B System, with a Fixed Loss Stop and Trailing Profit Stop. The Strategy, as created, generated a Hit Rate of just 46% and an average loss of 0.12% per trade.

We then asked Strategy Wizard to find the best Stop Values to use by testing across the entire S&P 100 list. The results are amazing, but typical of what Strategy Wizard can do. After "tuning" the exits, the Strategy generated a Hit Rate of over 72% and an average Profit per Trade of 0.84%.

This is just one example of how Strategy Wizard can "fine tune" existing Strategies to find the best values to use in them. We are using this powerful tool to create cutting edge technology. The good news is, it's so easy to use, anybody can do it.

Without a tool like Strategy Wizard, it takes many hours of setting up runs to find the best values to use. Now, it's fully automated. See page 9 to see how Strategy Wizard is helping OmniTrader users—right now—to get real results in their trading.
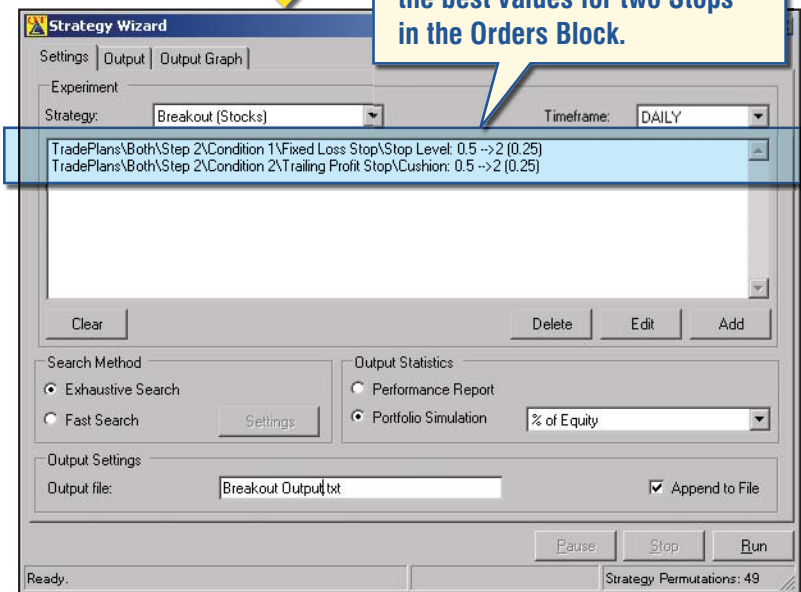
BEFORE

We started with a Strategy based on one System, one Confirmer, and a few simple Stops in the Orders Block. Its original performance is below (not profitable).

Statistic	Back Test	Forward Test
Num. of Trades	129	269
Profitable Trades	46	124
Avg. Hit Rate	35.66	46.10
Profit Per Trade (%)	**-1.01**	**-0.12**

We set Strategy Wizard to find the best values for two Stops in the Orders Block.

Statistic	Back Test	Forward Test
Num. of Trades	131	283
Profitable Trades	88	204
Avg. Hit Rate	67.18	72.08
Profit Per Trade (%)	**0.10**	**0.84**

AFTER

After applying Strategy Wizard to this Strategy, our Hit Rate and Profit per Trade improved dramatically, making the Strategy profitable. We also end up with a Strategy that has been tuned for the current market on the list we want to trade!
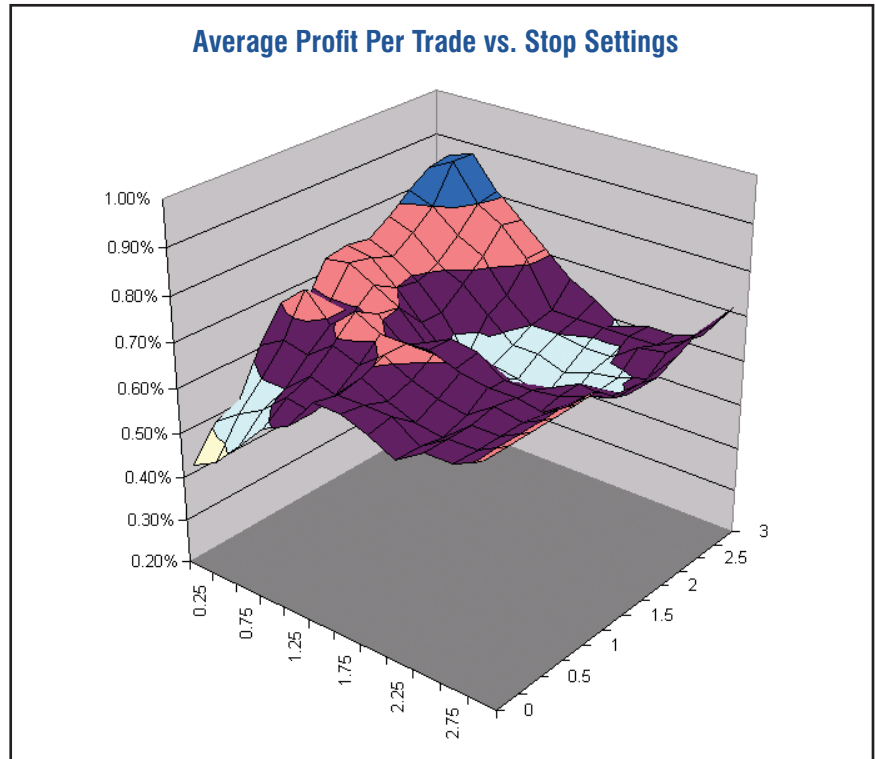
Strategy Wizard Finds Robust Solutions

When improving or creating Strategies, we want to make sure we arrive at a robust solution. For example, if we choose a value for a Stop Loss or Trailing Profit Cushion based on Profit per Trade, we want to make sure we are not using a single value that happened to work. How do we do this? By looking at values AROUND the solution.

A simple surface plot is generated by Strategy Wizard to provide this information. By plotting Profit per Trade against two variables (like Fixed Loss Stop and Trailing Profit Cushion) we can see if the values are profitable around the solution we will use for our trading.

Reading these plots is easy—we show you how in our comprehensive Strategy Wizard seminar, described on page 10.

Average Profit Per Trade vs. Stop Settings

Strategy Wizard shows plots that tell you if a solution is robust. If the curve is smooth, it is likely you have a solution that will hold up over time.

FAST SEARCH ALGORITHM

Strategy Wizard comes with two Search Modes—Exhaustive and FAST SEARCH. Exhaustive searches EVERY possible combination of your parameters. But FAST SEARCH can converge on a solution in a fraction of the time.

In fact, you can search as many parameters as you want and the time does not increase! FAST SEARCH starts with initial trials and finds the best solution by consecutively "honing in" on a good run. An Exhaustive search might require 100,000 runs, but a FAST SEARCH can reach a good solution in as little as 100 to 200 runs.

Initial "Trials"

Best Answer!

Strategy Wizard will help you make more money in the markets!

Let Strategy Wizard Create *the Magic*

As a student of the market, you may read a concept in a magazine or hear about one in a seminar that you want to try, but you are not sure how to put it together.

Using OmniTrader, you can quickly create a Strategy with a few Trading Systems, a Filter, a Confirmer and an Exit method. Or, alter one that is already there. Then, let Strategy Wizard work on your creation to find the "magic" in it. If there is a good Strategy inside your idea, Strategy Wizard can find it!

Tune Your Strategies to YOUR List

Strategies are typically tested on standard lists like the S&P 100. If you are trading stocks in the Russell 1000, your Stops will be better if you tune your Strategies to that list. If you are trading highly volatile stocks for Options plays, you will want your Trading Systems to fire more often, and hence will want your Strategy Filters to be looser.

But you don't have to figure this out because Strategy Wizard can do it! You can set Strategy Wizard to seek out the best values for EVERYTHING in a Strategy. Even if you adjust 5 or 10 variables in your Strategy, Strategy Wizard can find the best combination in a short amount of time, thanks to the amazing FAST SEARCH algorithm built into its logic.

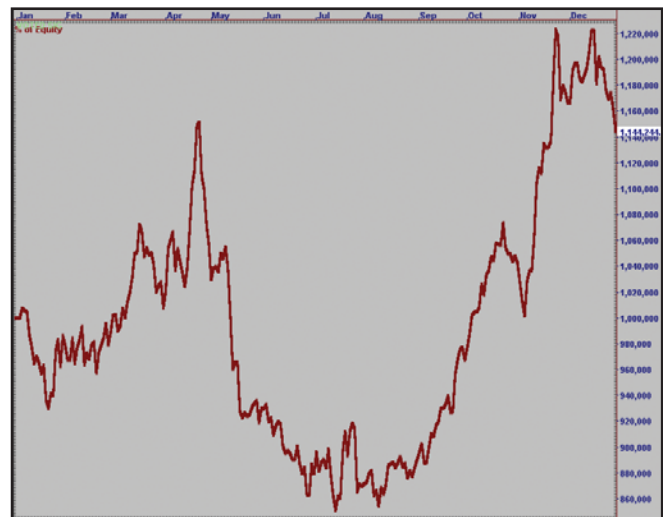## Perform Periodic Tune-Ups to Adjust to Changing Market Conditions

We all know that markets are not static—they are changing all the time. With Strategy Wizard, you can literally "re-tune" all your Strategies monthly or even weekly, getting the best possible parameters that reflect movement in the current market.

Since it is 100% automated, you can just fire it up every Sunday and be trading with the best of the best on Monday. What is this kind of power worth in your trading? A lot!
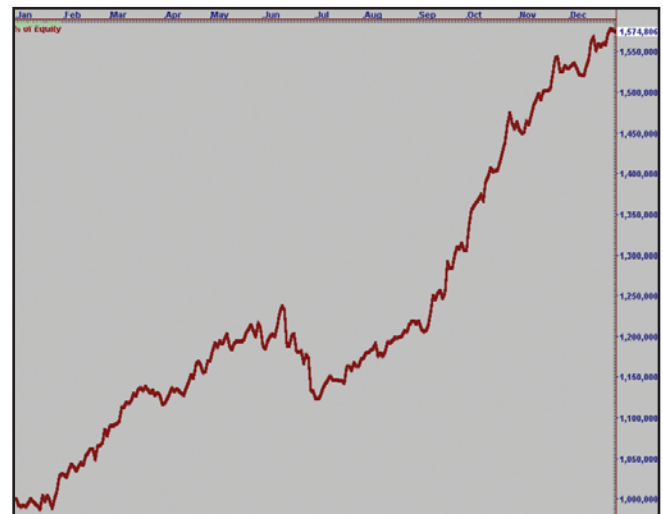
A Tale of 2 Equity Curves

We took one of our Turtle Plug-in Strategies and tuned it to the Russell 1000 list of stocks. Here are the two equity curves generated before and after tuning.

BEFORE TUNING
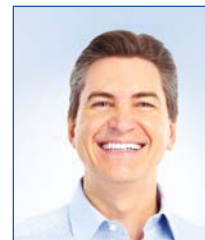

AFTER TUNING

Strategy Wizard was able to dramatically reduce the draw down while improving profits by almost 400% simply by adjusting the Stops and Filters in the Strategy!

Worth its Weight in Gold!

"Strategy Wizard could pay for itself on the first trade. Thank you for a great module… it could be one of the best add-ons Nirvana has developed in my time with them."

— Michael Hicks

"Wow! Strategy Wizard's so cool. I took a strategy getting 65HR and went to 80HR and a trade plan getting 9% to 19% for the same trades. This is truly a tweaker's dream come true!"

— Nick Marodis

"Thank you Nirvana! I have spent hundreds of hours manually changing the parameters, stop levels, profit levels, etc. for my trading systems and never quite knew if I had the best solution. Now with Strategy Wizard, it does all the work in a very short time and I can quickly discard a worthless/marginal idea and concentrate on tweaking the good ideas. I truly believe this is the best add-on for OmniTrader ever—bar none!"
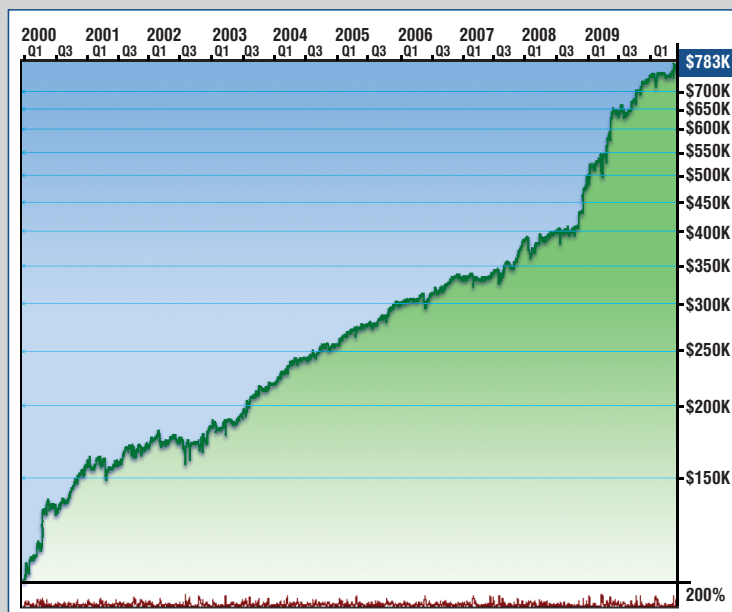
— Jim Gault

Thanks to Strategy Wizard, what used to take us weeks to perform can now be accomplished in just days *or even hours!* Trading ideas have never been easier to construct and validate. This software has led directly to the development of our most robust strategies, including the new NSP-41 (see equity curve to the right). If you are serious about Strategy development, this software should be the "go to" tool in your arsenal. It's worth its weight in gold!

— Jeff Drake
Director of Trading Technology
Nirvana Systems, Inc.

NSP-41 10 Year Performance

Creating Great Trading Strategies
with
Strategy Wizard
and # Strategy Maker

By Jeff Drake and Jeremy Williams

Strategy Wizard is an incredible tool and it's also easy to use. In a matter of minutes you will be creating better Strategies on your list than you ever imagined possible. However, we want to arm you with all of the information you need to use Strategy Wizard as effectively as possible. This is why we have produced the *Creating Great Trading Strategies with Strategy Wizard* seminar.

This seminar by Jeff Drake and Jeremy Williams is designed to answer the question, "How do I achieve the best possible results using Strategy Wizard?" Jeff and Jeremy go through the process of Strategy testing, and explain what you want to look for as you refine your Strategies with the module.

If you are serious about getting the most out of your Strategies, Strategy Wizard can give you the edge you have been looking for. This informative seminar will give you the knowledge you need to properly apply that edge towards greatly improved profits.

The Strategy Wizard Seminar Agenda

I. Welcome to Strategy Wizard
· What is Strategy Wizard?

II. How to Set Up The Wizard
· Preparing a Profile for the Wizard
· Turning on Strategy Wizard

III. The Strategy Wizard Interface

IV. The Strategy Maker Interface

V. The Exhaustive Search Method
· The Exhaustive Search Concept
· Creating an Exhaustive Search Strategy

VI. The Fast Search Method
· The Fast Search Concept
· Creating a Fast Search Strategy

VII. Creating Strategies with Strategy Maker
· Analyzing the Results

VIII. Tuning a Strategy with the Wizard
· System Tuning (Global Optimization)
· Filter/Confirmation Tuning
· Exits Tuning

IX. How Good is Your Strategy?
· Using Out of Sample Data to Determine Robustness
· The Validation Process

X. Final Thoughts and Additional Resources

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Nirvana's
Strategy Wizard 2.0

Systems
4 Systems

Vote
Any
Ignore Conflict

Filters
3 Filters

Trade Plans

Orders
Market on Open
2 stops

Including the
ALL NEW!
Strategy Maker