

## Josh's Free SP 500 Strategy

This free strategy is just a sample of my full S&P 500 strategy for the full strategy search for Josh's SP 500 Swing Strategy on the TradeStation AppStore, or use the below links. I have strategies for the S&P 500, US 30 Year T Bonds, and Gold available on TradeStation.

Once the strategy is added to the daily chart of the S&P E-mini Contract (root ES), past entries and exits will display. When the strategy enters a new trade, it will be displayed on your chart and in the Order Manager window at the bottom of the provided workspace.

This strategy uses a stop loss at all times of approximately \$2200 from the entry price.

This is a mechanical trading system that produces signals and exits that you can interface with TradeStation. All trades are on the buy side.

Please be sure you are trading the most liquid contract, TradeStation does not do this for you. The system is run on the continuous contract for backtesting (@ES), and the front month contract if you wish to trade in real time on either a live or simulated trading account. When Open Interest leaves the contract you are in you must manually roll any positions and the chart symbol to the most liquid month.

When you insert this strategy onto a chart the name of the strategy is: "Josh's Free SP 500 Strategy".

This free strategy is just a "peek" of my real trading systems, for trials and more information about the real deal see the links below:

Universal Stock Futures: <https://tradestation.tradingappstore.com/products/JoshsUniversal>

S&P 500: <https://tradestation.tradingappstore.com/products/JoshsSP500SwingStrategy>

Bonds: <https://tradestation.tradingappstore.com/products/JoshsUSBondsSwingStrategy>

Gold: <https://tradestation.tradingappstore.com/products/JoshsGoldSwingStrategy>

### TRADES

Trades are taken automatically if setup to do so. To setup TradeStation to take fully automated orders select Automate Execution without confirmation. For more information on how to automate a strategy in TradeStation watch [this video: http://www.tradestation.com/en/education/events/live-webcasts/tradestation-basics/getting-started/lesson-6](http://www.tradestation.com/en/education/events/live-webcasts/tradestation-basics/getting-started/lesson-6).

## SYMBOLS & SOFTWARE

I am using Tradestation to develop and test this strategy. This strategy is rented through Tradestation TradingApp Store ([tradestation.tradingappstore.com](http://tradestation.tradingappstore.com)).

This strategy trades the [E-mini S&P 500 Futures Contract \(@ES\)](#).

## DATA

The strategy can only be run on Daily charts with **at least 50 bars of history** available on the charts. It is important to only live trade on the front month symbol – that is the month with the highest open interest. For example to actually trade the E-Mini S&P you cannot have the symbol @ES on your chart you must have the symbol ESM14 (which corresponds to the June 2014 contract of the E-Mini S&P). If you are in doubt about which symbol is the front month put @ES on your chart and look at the top of the chart bar and it will say something like June 2014 to indicate that the front month is the June 2014 contract of the E-mini S&P which is ESM14.



## ++MONEY MANAGEMENT

All results shown are hypothetical and are using a fixed size of 1 contract per trade with the specified number of trades open at a time. You should do your own research on sizing contracts for your own risk tolerance and account size. For information regarding how to properly size the # of contracts for compounded growth you can look at Tradestation's articles on the effects of money management [here](#) and [here](#) as well as Ralph Vince's Book *The Handbook of Portfolio Mathematics*. Money management is a very important subject both to prevent excessive losses and maximize potential gains, you should spend significant time educating yourself about this subject.

## QUESTIONS OR COMMENTS

Please feel free to contact me at [joshstradingapps@outlook.com](mailto:joshstradingapps@outlook.com) for any questions or comments you might have. Please feel free to use the free trial to do any additional testing you might want to do.

## DISCLAIMER

U.S. Government Required Disclaimer – Commodity Futures Trading Commission Futures and Options trading has large potential rewards, but also large potential risk. You must be aware of the risks and be willing to accept them in order to invest in the futures and options markets. Don't trade with money you can't afford to lose. This is neither a solicitation nor an offer to Buy/Sell futures or options. No representation is being made that any account will or is likely to achieve profits or losses similar to those discussed on this web site. The past performance of any trading system or methodology is not necessarily indicative of future results.

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