Samurai Suite

designed and tuned specially for

NinjaTrader

Architects of Electronic Trading Innovation

Rediscover the Classics

Trade with Precision
What’s Inside

- Quad Trading Precision
- Behind Technical Analysis
- Raw Data Streams
- Stable Price Aggregates
- Stochastic Price Beam
- Quantum Uncertainty of Price
Double to Quad Trading Precision
Where Precision Matters

- All **classical** technical indicators
- **Building** blocks of every trading strategy
- Precise blocks mean **precise signals**
- Up to **quad precision** against standard
- Sharpen entries and exits: **cut slippage**
- **Avoid losses** on false alarms
- Suitable to improve any strategy
- **Trusted** by institutional traders
Precise versus Standard Chart
Precise versus Standard

- Precise Bollinger Bands: Orange
- Versus Classical Bollinger Bands: Cyan
- Precise Bollinger period 3 equals to Classical Bollinger period 12 due to Quad channel price aggregation
- Up to quad faster reaction to market
- Up to quad grow profits
- Up to quad cut losses
Witness Live on Market

- Not convinced? Still in doubt?
- Watch our proven live performance
- Get your copy and trade better!
  http://fractalfinance.com/products/samurai-for-ninja/
The Mystery of Stock Prices
Behind Technical Analysis

Samurai Suite for NinjaTrader offer a simple and powerful collection of improved technical indicators inherited from classical oscillators widely used throughout modern technical analysis. These oscillators take advantage of full intra-bar information provided by the NinjaTrader charting package. They allow for up to four times more precision against their classical counterparts.
Precise Indicators on Chart

- Standard Error Indicator
- Classical version (Cyan)
- Precise version (Orange)

Notice narrowed and sharpened price channel plotted by precise version against classical version.
Stable Price Aggregates

One way to improve precision without acquiring additional data is to use all available data from the provider and to smooth the data. So in the case above, we take all four data points lumped under one time stamp and sum up averages over several bars. Not only will you have four times the amount of data, but the relative role of high and low prices in the average will steadily diminish.
Row Data Aggregation

Price

High

Open

Low

Close

Aggregation period

\[ t_0 \quad \text{to} \quad t_1 \]
Take Advantage of the Data

A standard bar on a price chart typically has four channels: open, high, low and close. Many technical indicators use only one of these channels for the statistical inference (analysis). In the image below, we illustrate the benefits of using all four channels to improve trading signal precision on a simple example of a Bollinger Bands calculation. In this suite we reconstruct many indicators on the same improvement principle.
Precise Bollinger Bands
Price Probability Channel

The figure illustrates a simulated intra-bar probability channel associated with price components provided on the chart. The blue price gradient depicts the associated probability levels extrapolated from the price sample within each bar. Over this price distribution we plot Bollinger bands calculated by the standard method against the improved bar price resolution method.
Quantum Uncertainty Principle
Quantum Uncertainty of Price

- Uncertainty affects the measurement of market conditions similar to what happens in quantum systems.
- Take advantage of all four price channels to leverage uncertainty.
- Read more in our paper: *Unraveling the Mystery of Stock Prices*, *Stocks & Commodities*, V. 28:3 (10-16) [http://store.traders.com/stcov281unmy.html](http://store.traders.com/stcov281unmy.html)
Precise Indicators
Price Beam Indicator

Price Beam is the fundamental basic indicator that constitutes the core foundation of all other indicators in this suite. It visually shows the stochastic distribution of the underlying price points in the form of a visual heat map. Lightly colored regions reveal a higher concentration of the price probability function, while darker regions correspond to less likely price distribution ranges.
Price Beam Chart
Stochastic Price Channel

Price points are more concentrated in the brighter high probability channels and gradually fade out to less probable dark outer regions where a trade is highly unlikely to occur. Due to this feature, the Precision Price Beam indicator should always appear on a uniform black background. Black designates a uniform outer field of zero probability, on which the channel of positive probabilities is depicted.
Linear Price Beam Chart

Data Box
- Date: 12/24/2014
- Price: 59.77
- Open: 57.57
- High: 67.82
- Low: 56.54
- Close: 56.31
- Volume: 174,389
Precise versus Standard

- Next see pairs of indicators:
  - Precise indicator chart: Orange
  - Classical indicator: Cyan
- Notice improved precision
- Estimate the accuracy
- Observe the smoothness
Precise Average
Precise Bollinger Bands
Precise Exponential MA
Precise Forecast Oscillator
Precise Linear Regression
Precise Percentage Oscillator
Precise Price Oscillator
Precise Rate-of-Change
Precise Standard MA
Precise Standard Deviation
Precise Standard Error
Precise Triple Exponential MA
Precise Triangular MA
Precise TRIX
Precise Time Series Forecast
Precise Weighted MA
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Past results are not necessarily indicative of futures results. The risk of loss in trading futures or options can be substantial, carefully consider the inherent risks of such an investment in light of your financial condition. Information contained, viewed, sent or attached is considered a solicitation for business.