

Max: \$566,207 Ave: \$239,190

Controls

Long Short
 OVERRIDE REWIND RUN STEP

Settings

Prices	Next Open	No. Algs	10
Start Date	1/8/2020	End Offset	0
Scan Every	1	Months	Level 9
Seek Every	3	Months	Level 2
Investment Style	L&S		

7/27/21: Bullish

FNGU Daily	Constant Threshold			Buy/Hold	
01/08/20-07/27/21	Long	Short	L&S	Long	Short
Total Return on 10K	196,446	18,626	580,969	38,000	-38,000
Annualized Return	606%	97%	1293%	175%	-311%
Efficiency	701%	717%	1293%	175%	-311%
Reward Risk	11.85	4.40	26.28	2.12	-0.92
Drawdown	46.2%	17.1%	46.2%	77.9%	331.7%
%Days in mkt	86%	14%	100%	100%	100%
Trades (Good/Total)	23 / 31	14 / 30	37 / 61	1	1

Thresholds

Buy if > 49.0%

Sell if < 49.0%

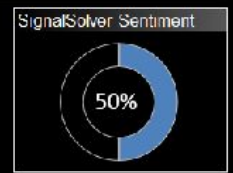
Invert Auto-Invert
 Crosshair Replay mode

Equal
 Symmetric
 Buy >= Sell

Optimize

Optimize Every 0 Intervals

Optimization Window 1000 Intervals



Links

Prices ?

Worksheet ?

Control Panel			
Symbol	FNGU		
Buy Point	9.11%	PB	
Sell Point	0.11%	PB	
Sell % = Buy %	No		
Style	Long & Short		
Start/Reset To	Out		
Scan/Seek Level	Seek	2	
Reset	No		
Data Interval	Daily		
Buy Scan Range	-5%	to	20%
Sell Scan Range	-5%	to	20%
Days To Analyze	250	Offset	0
Optimize	Return		

General Settings	
Amount	\$10,000
Commission per Trade	\$0.00
Slippage per Trade	0.0000%
Periods in Peak/Trough	52
Delay in Peak/Trough (days)	0
Use Div Adj Prices	N
Days or Time	%Days in mkt
Trade Count Exit	150
Drawdown Exit	50%
Speech Alerts	Yes
Signals at Close Only	No
WebQuery End Date	
WebQuery Start Date	
Price Jump Threshold	90%
SMA Periods	50
SMA Prices	(H+L)/2
EMA Periods	10
EMA Prices	(H+L)/2
Process Unclosed Prices	Y
Stop on Errors	Yes
Backtest Start Date	
Click to check for updates	

Scanning	
Algorithm seek	
M prefix (Misses)	Yes
O ref (Open)	Yes
H ref (High)	Yes
L ref (Low)	Yes
B/S rf (last Buy/Sell)	Yes
Y ref (Prev Open)	Yes
M ref (MA)	Yes
E ref (EMA)	Yes
A ref (Ave(HL))	Yes
U ref (User Defined)	Yes
P ref (Peak)	Yes
T ref (Trough)	Yes
I suffix (Ignore Both)	No
A suffix (Sell & Buy)	No
Hypotheticals	No
Assign Scan Level	4
Clear Level 4 At Start	Yes
Results Retained	100
Figure of Merit Weights	
Return	100%
% Time In Market	0%
Max Drawdown	50%
Ending Drawdown	0%
Min QARet.	100%
RecentQARet	50%
FOM Offset	5%

Bands	
BOL1	
Periods	50
Prices	(H+L)/2
Scaler	10
BOL2	
Periods	7
Prices	(H+L)/2
Scaler	10
KEL	
Periods	14
Prices	True Range
Scaler	1
RSI1	
Periods	40
Value	30.0
Scaler	1
RSI2	
Periods	40
Value	70.0
Scaler	1
TMTR	
Periods	20
Value	20.0%
Scaler	10
SMA	
Periods	20
Prices	(H+L)/2
Scaler	1.00
EMA	
Periods	10
Prices	(H+L)/2
Scaler	1.00
Donchian (UD and LD)	
Periods	20
Scaler	1.00