

Controls

Long
 Short

OVERRIDE

8/13/21: Bullish

Results	Current Simulation			Buy/Hold	
FAS Daily	Long	Short	L&S	Long	Short
07/16/20-08/13/21					
Total Return on 10K	33,810	1,454	40,179	26,982	-26,982
Annualized Return	295%	13%	348%	237%	-422%
Efficiency	306%	367%	348%	237%	-422%
Reward Risk	9.93	0.75	11.71	7.23	-1.59
Drawdown	24.7%	12.9%	24.7%	27.9%	260.4%
%Days in mkt	96%	4%	100%	100%	100%
Trades (Good/Total)	6 / 11	5 / 10	11 / 21	1	1

Settings

Prices	Next Open	No. Algs	10
Start Date	7/16/2020	End Offset	0
Scan Every	0	Days	Level 9
Seek Every	1000	Days	Level 5
Investment Style	L&S		

Thresholds

Buy if > 50.0%

Sell if < 50.0%

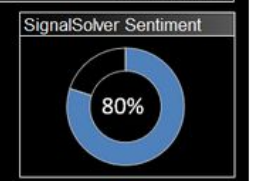
Equal
 Symmetric
 Buy >= Sell

Invert Auto-Invert
 Crosshair Replay mode

Optimize

Optimize Every 0 Intervals

Optimization Window 1000 Intervals



Links

Prices ?

Worksheet

Control Panel			
Symbol	FAS		
Buy Point		PB	
Sell Point		PB	
Sell % = Buy %	No		
Style	Long & Short		
Start/Reset To	Out		
Scan/Seek Level	Scan	9	
Reset	No		
Data Interval	Daily		
Buy Scan Range	-5%	to	20%
Sell Scan Range	-5%	to	20%
Days To Analyze	250	Offset	0
Optimize	Reward/Risk		

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%