

Controls

Long
 Short
 OVERRIDE REWIND RUN STEP

Settings

Prices	Next Open	No. Algs	10
Start Date	7/16/2020	End Offset	0
Scan Every	0	Days	Level 9
Seek Every	20	Days	Level 1
Investment Style	L&S		

8/12/21: Bearish

Results	Current Simulation			Buy/Hold	
SOXL Daily	Long	Short	L&S	Long	Short
Total Return on 10K	28,135	1,393	33,447	20,764	-20,764
Annualized Return	248%	13%	293%	185%	-371%
Efficiency	322%	57%	293%	185%	-371%
Reward Risk	7.25	0.33	8.29	4.13	-1.51
Drawdown	29.2%	33.7%	30.4%	39.9%	240.6%
%Days in mkt	77%	23%	100%	100%	100%
Trades (Good/Total)	14 / 21	12 / 21	26 / 42	1	1

Thresholds

Buy if > 70.0%

Sell if < 70.0%

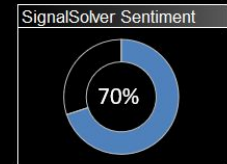
Invert Auto-Invert
 Crosshair Replay mode

Equal
 Symmetric
 Buy >= Sell

Optimize

Optimize Every 30 Intervals

Optimization Window 1000 Intervals



Links

Prices ?

Worksheet ?

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%

Control Panel			
Symbol	SOXL		
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	Return		