

7/8/2024 Strategy used: SMA50 SMA200 Crossover (from Sample strategies, with no modifications)

Strategy Name SMA50 SMA200 Crossover
 Backtest data:
 Portfolio backtest mode ETFs - Inverse leveraged 9-18-2023 components: KOLD LABD PST SDOW SRS TBT TMV TTT TYO
 Scale Daily
 Data Range 100 weeks
 Benchmark SPY
 Position Size:
 Type Fixed Value
 Value 20000
 Margin Factor 1.1

Backtest results: "periodic returns"

Monthly	Return	Weekly	Return	Daily	Return
7/1/2024	4,001.62	7/5/2024	4,001.62	7/5/2024	667.04
6/1/2024	15,672.30			7/3/2024	666.94
5/1/2024	(1,015.81)	6/28/2024	4,684.48	7/2/2024	1,999.90
4/1/2024	19,312.60	6/21/2024	4,887.85	7/1/2024	667.75
3/1/2024	25,753.73	6/14/2024	3,085.85		
2/1/2024	23,307.47	6/7/2024	3,014.11	6/28/2024	668.87
1/1/2024	24,137.60		15,672.30	6/27/2024	669.98
12/1/2023	2,762.73			6/26/2024	668.66
11/1/2023	(23,906.75)			6/25/2024	2,008.72
10/1/2023	43,958.24	5/31/2024	5,034.68	6/24/2024	668.25
9/1/2023	46,066.72	5/24/2024	4,488.22	6/21/2024	1,338.53
8/1/2023	26,544.02	5/17/2024	(4,763.18)	6/20/2024	669.16
7/1/2023	20,154.63	5/10/2024	2,009.82	6/18/2024	2,013.87
6/1/2023	18,059.37	5/3/2024	(5,782.19)	6/17/2024	866.29
5/1/2023	20,432.47	4/26/2024	6,294.99	6/14/2024	524.40
		4/19/2024	5,730.26	6/13/2024	15.90
		4/12/2024	2,264.51	6/12/2024	163.60
		4/5/2024	3,019.69	6/11/2024	1,483.71
		3/28/2024	6,861.08	6/10/2024	898.24
		3/22/2024	4,518.08	6/7/2024	1,703.74
		3/15/2024	8,485.01	6/6/2024	858.97
		3/8/2024	5,089.29	6/5/2024	86.72
		3/1/2024	(1,458.96)	6/4/2024	1,030.95
		2/23/2024	(884.86)	6/3/2024	(666.28)
		2/16/2024	12,286.93		15,672.30
		2/9/2024	12,080.12		
		2/2/2024	6,483.76		
		1/26/2024	5,634.12	5/31/2024	193.55
		1/19/2024	11,510.26	5/30/2024	203.53
		1/12/2024	3,589.64	5/29/2024	3,153.03
		1/5/2024	(995.67)	5/28/2024	1,484.56
		12/29/2023	4,290.45	5/24/2024	3,094.53
		12/22/2023	3,407.24	5/23/2024	1,961.43
		12/15/2023	(3,983.79)	5/22/2024	(2,140.40)
		12/8/2023	3,968.08	5/21/2024	2,514.17
		12/1/2023	(4,475.51)	5/20/2024	(941.51)
		11/24/2023	2,975.40	5/17/2024	(994.29)
		11/17/2023	(11,889.57)	5/16/2024	(318.42)
		11/10/2023	9,290.02	5/15/2024	(2,792.24)
		11/3/2023	(24,768.18)	5/14/2024	1,340.19
		10/27/2023	5,547.56	5/13/2024	(1,998.42)
		10/20/2023	25,978.56	5/10/2024	3,146.93
		10/13/2023	(4,145.75)	5/9/2024	(2,345.22)
		10/6/2023	16,619.74	5/8/2024	2,082.73
		9/29/2023	12,493.45	5/7/2024	389.69
		9/22/2023	13,623.33	5/6/2024	(1,264.32)

Backtest results: "positions"(do not retain NSF)

Position	Symbol	Quantity	Entry Date	Entry Price	Exit Date	Exit Price	Profit	Profit %	Bars Held	Signal	Exit Signal	Profit	ProfitPct	BarsHeld	GainPct	RiskPct	MFEpct	MAEPct
Comment: no transactions after 5/31/2024																		
Long	TBT	552	5/31/2024	36.21	6/6/2024	34.02	(1,208.88)	-6.04805	4	Buy At Mar	Sell At Mar	(1,208.88)	-6.04805	4	-6.04805	NaN	0.345209	-6.93179
Long	SRS	1163	4/26/2024	17.19	5/3/2024	16.41	(907.14)	-4.53752	5	Buy At Mar	Sell At Mar	(907.14)	-4.53752	5	-4.53752	NaN	1.890634	-4.53752
Long	TTT	228	4/25/2024	87.57	5/10/2024	78.76	(2,008.68)	-10.0605	11	Buy At Mar	Sell At Mar	(2,008.68)	-10.0605	11	-10.0605	NaN	0	-12.5614
Long	TMV	499	4/17/2024	40.01	5/17/2024	36.57	(1,716.56)	-8.59785	22	Buy At Mar	Sell At Mar	(1,716.56)	-8.59785	22	-8.59785	NaN	5.773557	-10.8648
Long	TBT	527	4/16/2024	37.92	5/20/2024	35.59	(1,227.91)	-6.14451	24	Buy At Mar	Sell At Mar	(1,227.91)	-6.14451	24	-6.14451	NaN	2.004219	-9.07173
Long	TYO	1343	4/12/2024	14.89	6/14/2024	14.01	(1,181.84)	-9.91001	44	Buy At Mar	Sell At Mar	(1,181.84)	-9.91001	44	-9.91001	NaN	5.038281	-9.91001
Long	PST	818	4/11/2024	24.43	6/17/2024	23.65	(638.04)	-3.1928	46	Buy At Mar	Sell At Mar	(638.04)	-3.1928	46	-3.1928	NaN	3.110929	-4.29799
Long	SRS	843	2/23/2024	23.71	3/7/2024	22.96	(630.90)	-3.15669	9	Buy At Mar	Sell At Mar	(630.90)	-3.15669	9	-3.15669	NaN	0.42854	-3.15669
Long	TYO	1381	2/22/2024	14.48	3/8/2024	13.77	(980.51)	-4.90331	11	Buy At Mar	Sell At Mar	(980.51)	-4.90331	11	-4.90331	NaN	0.759669	-5.04144
Long	KOLD	548	11/24/2023	36.46	5/28/2024	47.01	5,781.40	28.93582	126	Buy At Mar	Sell At Mar	5,781.40	28.93582	126	28.93582	NaN	142.6906	-10.8475
Long	SDOW	733	10/4/2023	27.28	11/15/2023	23.28	(2,932.00)	-14.6628	30	Buy At Mar	Sell At Mar	(2,932.00)	-14.6628	30	-14.6628	NaN	7.258065	-14.9927
Long	LABD	1166	8/17/2023	17.14	12/6/2023	14.48	(3,101.56)	-15.5193	77	Buy At Mar	Sell At Mar	(3,101.56)	-15.5193	77	-15.5193	NaN	74.56243	-15.5595
Long	SRS	1109	8/16/2023	18.03	11/28/2023	18.00	(33.27)	-0.16639	72	Buy At Mar	Sell At Mar	(33.27)	-0.16639	72	-0.16639	NaN	29.22906	-3.32779
Long	TMV	664	7/13/2023	30.11	12/14/2023	31.00	592.62	2.964378	108	Buy At Mar	Sell At Mar	592.62	2.964378	108	2.964378	NaN	78.59337	-4.60018
Long	TTT	281	7/12/2023	71.00	12/14/2023	70.36	(179.84)	-0.90141	109	Buy At Mar	Sell At Mar	(179.84)	-0.90141	109	-0.90141	NaN	72.13099	-8.01408
Long	TBT	644	7/12/2023	31.03	12/15/2023	30.78	(163.32)	-0.81727	110	Buy At Mar	Sell At Mar	(163.32)	-0.81727	110	-0.81727	NaN	44.89204	-5.38189
Long	TYO	1540	6/16/2023	12.98	12/19/2023	13.26	431.20	2.157165	128	Buy At Mar	Sell At Mar	431.20	2.157165	128	2.157165	NaN	29.19877	-2.7735
Long	PST	934	6/1/2023	21.40	12/20/2023	22.16	706.20	3.533178	140	Buy At Mar	Sell At Mar	706.20	3.533178	140	3.533178	NaN	22.66355	-0.31916
Long	TBT	653	5/30/2023	30.60	6/7/2023	30.06	(352.62)	-1.76471	6	Buy At Mar	Sell At Mar	(352.62)	-1.76471	6	-1.76471	NaN	0.359477	-4.64052
Long	SRS	1108	5/16/2023	18.05	6/15/2023	17.52	(587.24)	-2.93629	21	Buy At Mar	Sell At Mar	(587.24)	-2.93629	21	-2.93629	NaN	10.74792	-4.43213

Backtest results: "positions"(retain NSF)

Position	Symbol	Quantity	Entry Date	Entry Price	Exit Date	Exit Price	Profit	Profit %	Bars Held	Entry Sign	Exit Signal	Profit	ProfitPct	BarsHeld	GainPct	RiskPct	MFEpct	MAEPct
Comment: no transactions after 5/31/2024																		
Long	TBT	552	5/31/2024	36.21	6/6/2024	34.02	(1,208.88)	-6.04805	4	Buy At Mar	Sell At Mar	(1,208.88)	-6.04805	4	-6.04805	NaN	0.345209	-6.93179
Long	SRS	1163	4/26/2024	17.19	5/3/2024	16.41	(907.14)	-4.53752	5	Buy At Mar	Sell At Mar	(907.14)	-4.53752	5	-4.53752	NaN	1.890634	-4.53752
Long	TTT	228	4/25/2024	87.57	5/10/2024	78.76	(2,008.68)	-10.0605	11	Buy At Mar	Sell At Mar	(2,008.68)	-10.0605	11	-10.0605	NaN	0	-12.5614
Long	TMV	499	4/17/2024	40.01	5/17/2024	36.57	(1,716.56)	-8.59785	22	Buy At Mar	Sell At Mar	(1,716.56)	-8.59785	22	-8.59785	NaN	5.773557	-10.8648
Long	TBT	527	4/16/2024	37.92	5/20/2024	35.59	(1,227.91)	-6.14451	24	Buy At Mar	Sell At Mar	(1,227.91)	-6.14451	24	-6.14451	NaN	2.004219	-9.07173
Long	TYO	1343	4/12/2024	14.89	6/14/2024	14.01	(1,181.84)	-9.91001	44	Buy At Mar	Sell At Mar	(1,181.84)	-9.91001	44	-9.91001	NaN	5.038281	-9.91001
Long	PST	818	4/11/2024	24.43	6/17/2024	23.65	(638.04)	-3.1928	46	Buy At Mar	Sell At Mar	(638.04)	-3.1928	46	-3.1928	NaN	3.110929	-4.29799
Long	SRS	843	2/23/2024	23.71	3/7/2024	22.96	(630.90)	-3.15669	9	Buy At Mar	Sell At Mar	(630.90)	-3.15669	9	-3.15669	NaN	0.42854	-3.15669
Long	TYO	1381	2/22/2024	14.48	3/8/2024	13.77	(980.51)	-4.90331	11	Buy At Mar	Sell At Mar	(980.51)	-4.90331	11	-4.90331	NaN	0.759669	-5.04144
Long	KOLD	548	11/24/2023	36.46	5/28/2024	47.01	5,781.40	28.93582	126	Buy At Mar	Sell At Mar	5,781.40	28.93582	126	28.93582	NaN	142.6906	-10.8475
Long	SDOW	733	10/4/2023	27.28	11/15/2023	23.28	(2,932.00)	-14.6628	30	Buy At Mar	Sell At Mar	(2,932.00)	-14.6628	30	-14.6628	NaN	7.258065	-14.9927
Long	LABD	1166	8/17/2023	17.14	12/6/2023	14.48	(3,101.56)	-15.5193	77	Buy At Mar	Sell At Mar	(3,101.56)	-15.5193	77	-15.5193	NaN	74.56243	-15.5595
Long	SRS	1109	8/16/2023	18.03	11/28/2023	18.00	(33.27)	-0.16639	72	Buy At Mar	Sell At Mar	(33.27)	-0.16639	72	-0.16639	NaN	29.22906	-3.32779
Long	TMV	664	7/13/2023	30.11	12/14/2023	31.00	592.62	2.964378	108	Buy At Mar	Sell At Mar	592.62	2.964378	108	2.964378	NaN	78.59337	-4.60018
Long	TTT	281	7/12/2023	71.00	12/14/2023	70.36	(179.84)	-0.90141	109	Buy At Mar	Sell At Mar	(179.84)	-0.90141	109	-0.90141	NaN	72.13099	-8.01408
Long	TBT	644	7/12/2023	31.03	12/15/2023	30.78	(163.32)	-0.81727	110	Buy At Mar	Sell At Mar	(163.32)	-0.81727	110	-0.81727	NaN	44.89204	-5.38189
Long	TYO	1540	6/16/2023	12.98	12/19/2023	13.26	431.20											