

Strategy Evolver

DataSet: S&P 100 | Scale: Daily | Range: 7 years | 115 Symbol(s) Loaded | Load | Metrics | Preferences

Evolver: Start | Stop | Resume | Evolve for: Highest | APR | Use Filter Set: Shorts | Push to Filter Set Tool

Enable Apex Strategy Collection | Collect Apex when Top: 5 | Strategies are: 85 % similar

Evolver | Apex Strategies | Log

Strategy	Generations	APR	ProfitPct	Exposure	PositionCount	AvgProfitPct	MaxDrawdown...	AvgBarsHeld	AvgProfit	Shar
Strategy 4 (BmSL-SmSL)	2	10.72	101.82	87.29	2,004	0.65	-21.13	13.16	50.81	
Strategy 2 (BmN-SmN)	2	10.53	101.42	71.57	3,830	0.34	-39.93	6.57	26.48	
Strategy 1 (BmO-SmO)	2	7.00	59.72	80.70	222	3.95	-36.40	115.80	269.00	
Strategy 3 (BmSX-SmSX)	2	6.23	45.41	89.84	135	5.88	-29.79	156.70	336.36	
Strategy 21 (BmSLO-Sm)	1	8.39	73.65	78.50	1,680	0.60	-24.49	13.94	43.84	
Strategy 22 (BmNN-SmI)	1	2.72	20.58	23.68	1,188	0.31	-25.60	6.99	17.32	
Strategy 25 (BmSL-SmN)	1	7.45	64.18	66.07	5,099	0.19	-24.11	4.95	12.59	
Strategy 26 (BmN-SmSL)	1	13.35	137.26	94.85	1,490	1.40	-31.78	24.97	92.12	
Strategy 27 (SSmN-CmN)	1	-16.45	-71.44	75.79	20,331	-0.11	-71.86	2.27	-3.51	
Strategy 28 (SSmSL-Cm)	1	0.00	0.00	0.00	0	0.00	0.00			

Strategy 1

Position Size % Equity=11.65%

Single Position

- ▲ Buy at Market
 - RSI(Close,20) is less than 35.00
- ▲ Sell at Market
 - RSI(Close,20) is greater than 65.00