

| tna | Ticker #1 | Ticker #2 | Time- frame | Lookback period | Profits | Win/lose % | Win/lose \$ | | | |
|-----|-------------|-------------|-------------|-----------------|----------|--------------|-------------|-------------|----------------------|---|
| | SOLUSD.T.3L | SOLUSD.T.3S | 1H | 65 | \$ Entry | Win/lose % | Win/lose \$ | New balance | | Notes or indicator settings |
| 1 | | | | | 100\$ | 79% | | 6,515 | | |
| 2 | QQQ | PSQ | 4H | 131 | 100\$ | 87% | | 702.919 | etoro | Looking for entry |
| 3 | SPXL | SPXS | 1H | 325 | 100\$ | 83% | | 0 | etoro | cfD Looking for entry |
| 4 | SPXL | SPXS | 1D | 325 | 100\$ | 100% | | 0 | etoro | cfD Looking for entry |
| 5 | SPXL | SPXS | 4H | 415 | 100\$ | 100% | | 0 | etoro | cfD Looking for entry |
| 7 | TSLA | TSLQ | 1D | 60 | 100\$ | 100% | | 0 | Trading 212 | Looking for entry |
| 7 | TSLA | TSLQ | 1H | 309 | 100\$ | 100% | | 0 | Trading 212 | Looking for entry |
| 10 | NVDA | NVDS | 1D | 35 | 100\$ | 100% | | 0 | Trading 212 | (No Leverage) Looking for entry |
| 11 | NVDA | NVDS | 4H | 77 | 100\$ | 100% | | 0 | Trading 212 | (No Leverage) Looking for entry |
| 13 | SOXL | SOXS | 60 | 4h | 100\$ | 0% | | 0 | 212 (4x), etoro (3x) | Entry 14/8/24 |
| 15 | TNA | TZA | 133 | 8h | 100\$ | 100% | | 0 | etoro, TT (3x) | |
| 15 | TNA | TZA | 348 | 1h | 100\$ | 84% | | 0 | etoro, TT (3x) | Not sure? |
| 15 | TNA | TZA | 76 | 1h | 100\$ | 83% | | 0 | etoro, TT (3x) | Looks good |
| | GUSH | DRIP | | | | | | | | |
| | | | | | Price In | Date | Price Out | Date | Profit / Loss % | Notes |
| | TSLA | TSLQ | 4H | 60 | 220.56 | Oct 17, 2024 | | | | Paper Trade / Risky Early Buy |
| | SOLUSD.T.3S | SOLUSD.T.3L | 4H | 60 | 15.121 | Oct 17, 2024 | | | | Paper Trade / Gate.io / Waited for Flip |
| | MSTU | MSTX | 15M | 60 | 50 | Oct 17, 2024 | | | | Paper Trade / Arca / Risky Early Buy |

| | Type | Ticker #1 (bullish) | Ticker #2 (bearish) | Lookback period | Timeframe | Win rate | Exchanges | Other notes | |
|---|---|-----------------------|---------------------|-----------------|-------------|----------|-----------|--|--|
| REM use Optimized Trend to finalize the trade - this is your North Star | | | | | | | | | |
| Rem the Sequence is important - Change Master Asset first eg Tesla, add Inverse Asset to Signals second, then add Inverse Asset to PTOS Model third. Then repeat if you are changing asset. | | | | | | | | | |
| REM overall market direction is up so when u play the short make sure it is for less than 20% of the time - don't stay short for long! | | | | | | | | | |
| Please do not create a filter on the tables below, if you must do so then please create a copy of this sheet for your own use. (File > Make a Copy) | | | | | | | | | |
| Other PAIRS I have not yet tested | | | | | | | | | |
| Any advice of Look Back period as this looks a bit random which can either include or eliminate past successful or unsuccessful trades? <- Up to your preference whether you want more or less trades - see which lookback numbers suit your needs best | | | | | | | | | |
| S&P Biotech | Index | LABU | LABD | 42 | 15m, 4H, 8H | 90%-100% | eToro | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 1D | 100% | ByBit | | |
| Bitcoin | Crypto Futures ETF | FNGD | BITI | ? | 8h | 100% | | 8h only. Beware of the spikes in after hours. Beware of going short. Use it as a good long indicator w Mean Reversion and Optimized Trend. | |
| Dow Jones | Index | DIA | | 61 | 2h | 100% | | | |
| Dow Jones | Index | | DXD | 30 | 4h | 100% | | | |
| Dow Jones | Index | DDM | DXD | 30 | 4h | 100% | | | |
| GOOG 1.5X | Stock | GGLL | GGLS | 80 | 15m | 100% | | | |
| NVDA | Stock | NVDA | NVDS | 30 | 1D | 100% | | note 1.25x short | |
| Oil | Index | GUSH | DRIP | 100 | 2h | 100% | eToro | | |
| Oil | Index | GUSH | DRIP | 60 | 4h | 100% | eToro | Direction Daily S&P Oil & Gas Exp. & Prod. 2X | |
| Russell 2000 | Index | IWM | RWM | 70 | 4h | 100% | | Currently underwater, total < initial balance | |
| S&P 500 | Index | FNGU | DXD | 50 | 12h | 100% | eToro | Snipes macro tops and bottoms pretty nicely | |
| S&P 500 | Index | FNGU | DXD | 185 | 4h | 100% | | Great stats, good ROI | |
| S&P Biotech | Index | LABU | LABD | 74 | 8h | 100% | eToro | Start Date 2022-11-01,30% current, LIFO. ROI=24% Trades=4 (tbones 8/7/23) | |
| S&P Biotech | Index | LABU | LABD | 26 | 8h | 100% | eToro | Start Date 2022-11-01,30% current, LIFO. ROI=30% Trades=9 (tbones 8/7/23) | |
| SemiConductor 3X | Index | SOXL | SOXS | 60 | 4h | 100% | eToro | please double check this, thx Algar | |
| Solana | Crypto | 3L | SOLUSD3S | 60 | 2 Hr | 100% | Kucoin | | |
| Solana | 3L | SOLUSD3L | SOLUSD3S | 60 | 4 Hr | 100% | Kucoin | Direction Daily S&P Oil & Gas Exp. & Prod. 2X | |
| Solana | Crypto | SOLUSD3L | SOLUSD3S | 60 | 8 HR | 100% | Kucoin | | |
| Tesla | | TSLA | TSLQ | 60 | 1D | 100% | | LIFO | |
| Tesla | ggl | TSLA | TSLQ | 60 | | 100% | | ROI is basically 0, though | |
| Gold miners | Index | NUGT | DUST | 500 | 10m | 97% | eToro | Just for fun, but surprisingly good at sniping bottoms on sideways to up markets | |
| S&P 500 | Index | SPXL | SPXS | 430 | 15m | 97% | | Great stats, good ROI | |
| Nasdaq 100 | Index | QQQ | PSQ | 60 | 3h | 96% | eToro | 30% in and out, LIFO | |
| S&P 500 | Index | FNGU | FNGD | 60 | 4h | 96% | | Weighted index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged Currently underwater - total is less than initial balance because of big crash in Q1 '22 | |
| Dow Jones | Index | DDM | DXD | 30 | 1h | 95% | | Absolutely crazy ROI, but there might be too many signals... | |
| Gold miners | Index | JNUG | JDST | 60 | 4h | 95% | eToro | Junior Gold Miners Index 2X | |
| Solana | Crypto | SOLUSD3L | SOLUSD3S | 60 | 1 Hr | 95% | Kucoin | Way too many signals | |
| Tesla | Stock | backtested Jan 5 2023 | TSLA | TSLQ | 60 | 24min | 94% | NASDAQ | 33% Current - LIFO - 79.28% ROI - 151 buys - 128 sells - 10k bars in TradingView is a little more than 1yr at this timeframe |
| Dow Jones | Index | DIA | DOG | 30 | 4h | 92% | | Daily does not work, 30 is way to go on 4 hour, 2 hr This seems to be only 64% now. | |
| S&P 500 | Index | SPY | SH | 36 | 2h | 91% | eToro | 4h doesn't work, but 2h is pretty good | |
| Gold miners | Index | NUGT | DUST | 45 | 1D | 90% | eToro | | |
| Gold miners | Index | NUGT | DUST | 60 | 4h | 90% | eToro | 30% in and out, LIFO | |
| GOOG 1.5X | Stock | GGLL | GGLS | 30 | 1h | 90% | | | |
| Nasdaq 100 | Index | | PSQ | 58 | 1h | 90% | eToro | 30% in and out, LIFO | |
| S&P 500 | Index | GGLL | fso | 60 | 1h | 90% | | d | |
| S&P 500 | Index | SH | | 60 | 4h | 90% | eToro | 30% in and out, LIFO | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 5 min | 89% | ByBit | d | |
| Russell 2000 | Index | TNA | TZA | 85 | 12h | 88% | eToro | Direction Small Caps 3x. Good macro tops & bottoms | |
| S&P 500 | Index | SPXL | SPXS | 60 | 12h | 88% | eToro | Direction 3x ETF | |
| Gold miners | Index | JNUG | JDST | 100 | 8h | 87% | eToro | Great ROI | |
| NVDA | Stock | NVDA | NVDS | 60 | 15 min | 87% | | note 1.25x short | |
| Gold miners | Index | S | JDST | 220 | 2h | 86% | eToro | Great ROI | |
| Bitcoin | Crypto | BTC3L | BTC3S | 30 | 5 min | 85% | ByBit | | |
| Nasdaq 100 | Index | QQQ | PSQ | 53 | 4h | 85% | eToro | 30% in and out, LIFO | |
| NVDA | Stock | NVDA | NVDS | 60 | 5 min | 85% | | note 1.25x short, LIFO 30% | |
| Bitcoin | Crypto Futures ETF | BITO | BITI | 40 | 2h | 81% | | | |
| Tesla | Stock | TSLA | TSLQ | 60 | 1h | 81% | | AXI TSLA Bear Daily ETF (Nasdaq: TSLQ) seeks daily investment results, before fees and expenses, that correspond to the inverse (-100%) of the daily performance of the common shares of Tesla, Inc. (TSLA). | |
| Russell 2000 | Index | UPRO | RWM | 40 | 12h | 80% | | | |
| Solana | Crypto | SOLUSD3L | SOLUSD3S | 60 | 5 min | 80% | Kucoin | Starting from Nov '22 // 30% current, LIFO | |
| Tesla | Stock | TSLA | TSLQ | 30 | 5 min | 76% | | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 30 min | 72% | ByBit | | |
| S&P 500 | Index | SH | SPY | 30 | 4h | 71% | eToro | 30% in and out, LIFO | |
| Tesla | Stock | TSLA | TSLQ | 45 | 5 min | 70% | | | |
| S&P 500 | Index | SPY | SPY | 30 | 1h | 54% | eToro | 30% in and out, LIFO | |
| S&P 500 | Index | SPY | SH | 30 | 2h | 50% | eToro | 30% in and out, LIFO | |
| AGQ | Ultra Silver | Commodity | 2x | Commodity | | | | Bloomberg Silver SubindexSM (BCOMSI) | |
| AMEX:BITI | | | | | | | | | |
| AMEX:BITO | | | | | | | | | |
| AMEX:BITO/AMEX:BITI | | | | | | | | | |
| AMEX:BITO/BITSTAMP:BTCUSD | | | | | | | | | |
| AMEX:DGZ | | | | | | | | | |
| AMEX:DIA | | | | | | | | | |
| AMEX:DOG | | | | | | | | | |
| AMEX:GLD | | | | | | | | | |
| AMEX:IWM | | | | | | | | | |
| AMEX:IWM/AMEX:RWM | | | | | | | | | |
| AMEX:PSQ | | | | | | | | | |
| AMEX:RWM | | | | | | | | | |
| BIB | Ultra Nasdaq Biotechnology Sector | | 2x | Equity | | | | Nasdaq Biotechnology® Index (NBI) | |
| BIS | UltraShort Nasdaq Biotechnc Sector | | -2x | Equity | | | | Nasdaq Biotechnology® Index (NBI) | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 5 min | | ByBit | | |
| BITI | Short Bitcoin Strategy ETF | Bitcoin-Linked | -1x | Bitcoin-Linked | | | | S&P CME Bitcoin Futures Index (SPBTCFUE) | |
| BITSTAMP:BTCUSD | | | | | | | | | |
| BOIL | Ultra Bloomberg Natural Gas Commodity | | 2x | Commodity | | | | Bloomberg Natural Gas SubindexSM (BCOMNG) | |
| bybit:BTC3L/USDT | | | | | | | | | |
| bybit:BTC3L/USDT | | | | | | | | | |
| BZQ | UltraShort MSCI Brazil Capp International | | -2x | Equity | | | | MSCI Brazil 25/50 Capped Index (MXBR2550) | |
| DDM | Ultra Dow30 | Broad Market | 2x | Equity | | | | Dow Jones Industrial AverageSM (INDU) | |
| DIG | Ultra Energy | Sector | 2x | Equity | | | | S&P Energy Select Sector Index (IXE) | |
| DOG | Short Dow30 | Broad Market | -1x | Equity | | | | Dow Jones Industrial AverageSM (INDU) | |

| | Type | Ticker #1 (bullish) | Ticker #2 (bearish) | Lookback period | Timeframe | Win rate | Exchanges | Other notes |
|-------------------------|--|---------------------|---------------------|-----------------|-------------------|----------|-----------|--|
| Dow Jones | Index | DFEN | ? | | | | | Direxion Daily Aerospace & Defense ETF |
| DUG | UltraShort Energy | Sector | -2x | Equity | | | | S&P Energy Select Sector Index (IXE) |
| DXD | UltraShort Dow30 | Broad Market | -2x | Equity | | | | Dow Jones Industrial AverageSM (INDU) |
| EET | Ultra MSCI Emerging Market International | International | 2x | Equity | | | | MSCI Emerging Markets Index (MXEF) |
| EEV | UltraShort MSCI Emerging M International | International | -2x | Equity | | | | MSCI Emerging Markets Index (MXEF) |
| EFO | Ultra MSCI EAFE | International | 2x | Equity | | | | MSCI EAFE Index (MXEA) |
| EFU | UltraShort MSCI EAFE | International | -2x | Equity | | | | MSCI EAFE Index (MXEA) |
| EFZ | Short MSCI EAFE | International | -1x | Equity | | | | MSCI EAFE Index (MXEA) |
| EMTY | Decline of the Retail Store E | Thematic | -1x | Equity | | | | Solactive-ProShares Bricks and Mortar Retail Store Index (SOEMTYTR) |
| EPV | UltraShort FTSE Europe | International | -2x | Equity | | | | FTSE Developed Europe All Cap Index (ACDER) |
| EQUITIES RWM | Short Russell2000 | | | | | | | |
| EQUITIES TWM | UltraShort Russell2000 | | | | | | | |
| EUM | Short MSCI Emerging Marke | International | -1x | Equity | | | | MSCI Emerging Markets Index (MXEF) |
| EUO | UltraShort Euro | Currency | -2x | Currency | | | | Euro/US Dollar (EURO) |
| EWV | UltraShort MSCI Japan | International | -2x | Equity | | | | MSCI Japan Index (MXJP) |
| EZJ | Ultra MSCI Japan | International | 2x | Equity | | | | MSCI Japan Index (MXJP) |
| FINRA:ZBIO_SHORT_VOLUME | | | | | | | | |
| FNGD | Microsectors FAANG+ 3x Le | Focused Index 10 | 3x | Equity | | | | Inverse Weighted index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged |
| FNGU | Microsectors FAANG+ 3x Le | Focused Index 10 | 3x | Equity | | | | Weighted index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged |
| FXP | UltraShort FTSE China 50 | International | -2x | Equity | | | | FTSE China 50 Index (XIN0I) |
| GLL | UltraShort Gold | Commodity | -2x | Commodity | | | | Bloomberg Gold SubindexSM (BCOMGC) |
| Inverse Exposure | EQUITIES SRTY UltraPro | Short Russell2000 | | | | | | |
| KOLD | UltraShort Bloomberg Natura | Commodity | -2x | Commodity | | | | Bloomberg Natural Gas SubindexSM (BCOMNG) |
| Leveraged Exposure | EQUITIES URTY UltraPro | Russell2000 | | | | | | |
| Leveraged Exposure | EQUITIES UWM Ultra | Russell2000 | | | | | | |
| LTL | Ultra Communication Service | Sector | 2x | Equity | | | | S&P Communication Services Select Sector Index (XCPR) |
| MVV | Ultra MidCap400 | Broad Market | 2x | Equity | | | | S&P MidCap 400 (MID) |
| MYV | Short MidCap400 | Broad Market | -1x | Equity | | | | S&P MidCap 400 (MID) |
| MZZ | UltraShort MidCap400 | Broad Market | -2x | Equity | | | | S&P MidCap 400 (MID) |
| Nasdaq biotech | Index | BIB | ZBIO | | | | | |
| NASDAQ.BIB | | | | | | | | |
| NASDAQ.BIS | | | | | | | | |
| NASDAQ.QQQ | | | | | | | | |
| NASDAQ.TSLA | | | | | | | | |
| NASDAQ.TSLQ | | | | | | | | |
| NYSE:DOW | | | | | | | | |
| Oil | Index | USO | DNO | | | | eToro | |
| Oil | Index | SCO | UCO | | | | eToro | |
| PSQ | Short QQQ | Broad Market | -1x | Equity | | | | Nasdaq-100® Index (NDX) |
| PST | UltraShort 7-10 Year Treasur | Fixed Income | -2x | Fixed Income | | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| QID | UltraShort QQQ | Broad Market | -2x | Equity | | | | Nasdaq-100® Index (NDX) |
| QLD | Ultra QQQ | Broad Market | 2x | Equity | | | | Nasdaq-100® Index (NDX) |
| REK | Short Real Estate | Sector | -1x | Equity | | | | S&P Real Estate Select Sector Index (IXRE) |
| REW | UltraShort Technology | Sector | -2x | Equity | | | | S&P Technology Select Sector Index (IXT) |
| ROM | Ultra Technology | Sector | 2x | Equity | | | | S&P Technology Select Sector Index (IXT) |
| RWM | Short Russell2000 | Broad Market | -1x | Equity | | | | Russell 2000® Index (RTY) |
| RXD | UltraShort Health Care | Sector | -2x | Equity | | | | Russell 2000® Index (RTY) |
| RXL | Ultra Health Care | Sector | 2x | Equity | s | | | S&P Healthcare Sector (IXV) |
| SBB | Short SmallCap600 | Broad Market | -1x | Equity | | | | S&P SmallCap 600 (SML) |
| SCC | UltraShort Consumer Discret | Sector | -2x | Equity | | | | S&P Consumer Discretionary Select Sector Index (IXY) |
| SCO | UltraShort Bloomberg Crude | Commodity | -2x | Commodity | | | | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCLI) |
| SDD | UltraShort SmallCap600 | Broad Market | -2x | Equity | | | | S&P SmallCap 600 (SML) |
| SDOW | UltraPro Short Dow30 | Broad Market | -3x | Equity | | | | Dow Jones Industrial AverageSM (INDU) |
| SDP | UltraShort Utilities | Sector | -2x | Equity | | | | S&P Utilities Select Sector Index (IXU) |
| SDS | UltraShort S&P500 | Broad Market | -2x | Equity | | | | S&P 500® (SPX) |
| SEF | Short Financials | Sector | -1x | Equity | | | | S&P Financial Select Sector Index (IXM) |
| SemiConductor 3X | Index | SOXL | SOXS | | | | eToro | |
| SH | Short S&P500 | Broad Market | -1x | Equity | | | | S&P 500® (SPX) |
| SIJ | UltraShort Industrials | Sector | -2x | Equity | | | | S&P Industrials Select Sector Index (IXI) |
| SJB | Short High Yield | Fixed Income | -1x | Fixed Income | | | | Markit iBoxx \$ Liquid High Yield Index (IBOXY) |
| SKF | UltraShort Financials | Sector | -2x | Equity | | | | S&P Financial Select Sector Index (IXM) |
| SKYU | Ultra Nasdaq Cloud Computi | Thematic | 2x | Equity | | | | ISE CTA Cloud Computing Index (CPO) |
| SMDD | UltraPro Short MidCap400 | Broad Market | -3x | Equity | | | | S&P MidCap 400 (MID) |
| SMN | UltraShort Materials | Sector | -2x | Equity | | | | S&P Materials Select Sector Index (IXB) |
| SPXU | UltraPro Short S&P500 | Broad Market | -3x | Equity | | | | S&P 500® (SPX) |
| SQQQ | UltraPro Short QQQ | Broad Market | -3x | Equity | | | | Nasdaq-100® Index (NDX) |
| SRS | UltraShort Real Estate | Sector | -2x | Equity | | | | S&P Real Estate Select Sector Index (IXRE) |
| SRTY | UltraPro Short Russell2000 | Broad Market | -3x | Equity | | | | Russell 2000® Index (RTY) |
| SSG | UltraShort Semiconductors | Sector | -2x | Equity | | | | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) |
| SSO | Ultra S&P500 | Broad Market | 2x | Equity | | | | S&P 500® (SPX) |
| SZK | UltraShort Consumer Staple | Sector | -2x | Equity | | | | S&P Consumer Staples Select Sector Index (IXR) |
| TBF | Short 20+ Year Treasury | Fixed Income | -1x | Fixed Income | | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| TBT | UltraShort 20+ Year Treasury | Fixed Income | -2x | Fixed Income | | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| TBX | Short 7-10 Year Treasury | Fixed Income | -1x | Fixed Income | | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| Ticker | Fund Name | Fund Type | Daily Objective | Asset Class | Last Market Price | | | Index/Benchmark |
| TQQQ | UltraPro QQQ | Broad Market | 3x | Equity | | | | Nasdaq-100® Index (NDX) |
| TTT | UltraPro Short 20+ Year Trea | Fixed Income | -3x | Fixed Income | | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| TWM | UltraShort Russell2000 | Broad Market | -2x | Equity | | | | Russell 2000® Index (RTY) |
| UBR | Ultra MSCI Brazil Capped | International | 2x | Equity | | | | MSCI Brazil 25/50 Capped Index (MXBR2550) |
| UBT | Ultra 20+ Year Treasury | Fixed Income | 2x | Fixed Income | | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| UCC | Ultra Consumer Discretionar | Sector | 2x | Equity | | | | S&P Consumer Discretionary Select Sector Index (IXY) |
| UCO | Ultra Bloomberg Crude Oil | Commodity | 2x | Commodity | | | | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCLI) |
| UCYB | Ultra Nasdaq Cybersecurity | Thematic | 2x | Equity | | | | Nasdaq CTA Cybersecurity Index (NOCYBRT) |
| UDOW | UltraPro Dow30 | Broad Market | 3x | Equity | | | | Dow Jones Industrial AverageSM (INDU) |
| UGE | Ultra Consumer Staples | Sector | 2x | Equity | | | | S&P Consumer Staples Select Sector Index (IXR) |
| UGL | Ultra Gold | Commodity | 2x | Commodity | | | | Bloomberg Gold SubindexSM (BCOMGC) |
| UJB | Ultra High Yield | Fixed Income | 2x | Fixed Income | | | | Markit iBoxx \$ Liquid High Yield Index (IBOXY) |
| ULE | Ultra Euro | Currency | 2x | Currency | | | | Euro/US Dollar (EURO) |
| UMDD | UltraPro MidCap400 | Broad Market | 3x | Equity | | | | S&P MidCap 400 (MID) |
| UPRO | UltraPro S&P500 | Broad Market | 3x | Equity | | | | S&P 500® (SPX) |
| UPV | Ultra FTSE Europe | International | 2x | Equity | | | | FTSE Developed Europe All Cap Index (ACDER) |

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|------|--------------------------|---------------------|---------------------|-----------------|-----------|----------|-----------|--|
| UPW | Ultra Utilities | Sector | 2x | Equity | | | | S&P Utilities Select Sector Index (IXU) |
| URE | Ultra Real Estate | Sector | 2x | Equity | | | | S&P Real Estate Select Sector Index (IXRE) |
| URTY | UltraPro Russell2000 | Broad Market | 3x | Equity | | | | Russell 2000® Index (RTY) |
| USD | Ultra Semiconductors | Sector | 2x | Equity | | | | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) |
| UST | Ultra 7-10 Year Treasury | Fixed Income | 2x | Fixed Income | | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| UWM | Ultra Russell2000 | Broad Market | 2x | Equity | | | | Russell 2000® Index (RTY) |
| UXI | Ultra Industrials | Sector | 2x | Equity | | | | S&P Industrials Select Sector Index (IXI) |
| UYG | Ultra Financials | Sector | 2x | Equity | | | | S&P Financial Select Sector Index (IXM) |
| UYM | Ultra Materials | Sector | 2x | Equity | | | | S&P Materials Select Sector Index (IXB) |
| XPP | Ultra FTSE China 50 | International | 2x | Equity | | | | FTSE China 50 Index (XIN01) |
| YCL | Ultra Yen | Currency | 2x | Currency | | | | Yen/US Dollar (YEN) |
| YCS | UltraShort Yen | Currency | -2x | Currency | | | | Yen/US Dollar (YEN) |
| YXI | Short FTSE China 50 | International | -1x | Equity | | | | FTSE China 50 Index (XIN01) |
| ZSL | UltraShort Silver | Commodity | -2x | Commodity | | | | Bloomberg Silver SubindexSM (BCOMSI) |

IA Community PTOS Global Inverse Correlated Pairs

| Market | Type | Ticker #1 (bullish) | Ticker #2 (bearish) | Lookback period | Timeframe | Win rate | Exchanges | Dom's Notes | Other notes |
|------------------|--------------------|---------------------|---------------------|-----------------|-------------|----------|-----------|--|--|
| Bitcoin | Crypto Futures ETF | FNGD | BITI | ? | 8h | 100% | | | 8h only. Beware of the spikes in after hours. Beware of going short. Use it as a good long indicator w Mean Reversion and Optimized Trend. |
| Bitcoin | Crypto Futures ETF | BITO | BITI | 40 | 2h | 81% | | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 1D | 100% | ByBit | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 5 min | 89% | ByBit | | LIFO 30 |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 30 min | 72% | ByBit | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 60 | 5 min | | ByBit | | |
| Bitcoin | Crypto | BTC3L | BTC3S | 30 | 5 min | 85% | ByBit | | |
| Dow Jones | Index | DDM | DXD | 30 | 1D | 100% | | ROI 73.6% current 30 LIFO 30; 2.4 SD; | |
| Dow Jones | Index | DDM | DXD | 30 | 4h | 100% | | | |
| Dow Jones | Index | DDM | DXD | 30 | 1h | 95% | | | Absolutely crazy ROI, but there might be too many signals... |
| Dow Jones | Index | DFEN | ? | | | | | | Direction Daily Aerospace & Defense ETF |
| Dow Jones | Index | DIA | DOG | 61 | 2h | 100% | | | |
| Dow Jones | Index | DIA | DOG | 30 | 4h | 92% | | | Daily does not work, 30 is way to go on 4 hour, 2 hr |
| S&P 500 | Index | FNGU | FNGD | 185 | 4h | 100% | | | Great stats, good ROI |
| S&P 500 | Index | FNGU | FNGD | 60 | 4h | 96% | | | Weighted Index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged Currently underwater - total is less than initial balance because of big crash in Q1 '22 |
| S&P 500 | Index | GGLL | SDS | 60 | 1h | 90% | | | Good ROI |
| S&P 500 | Index | SH | SPY | 60 | 4h | 90% | eToro | | 30% in and out, LIFO |
| S&P 500 | Index | SH | SPY | 30 | 4h | 71% | eToro | | 30% in and out, LIFO |
| S&P 500 | Index | SH | SPY | 30 | 1h | 54% | eToro | | 30% in and out, LIFO |
| S&P 500 | Index | SH | SPY | 30 | 2h | 50% | eToro | | 30% in and out, LIFO |
| S&P 500 | Index | SPXL | SPXS | 430 | 15m | 97% | | 1h and 30m, but trend does not necessarily keep the trade | Great stats, good ROI; **reviewed and lookback period seems to be error - unable to recreate |
| S&P 500 | Index | SPXL | SPXS | 60 | 12h | 88% | eToro | | Direction 3x ETF |
| S&P 500 | Index | SPY | SH | 36 | 2h | 91% | eToro | | 4h doesn't work, but 2h is pretty good |
| NASDAQ? | Index | QQQ | SQQQ | 50 | 4H | 100% | | ROI 55.23%; Current 20-20 LIFO | Snipes macro tops and bottoms pretty nicely |
| Russell 2000 | Index | UPRO | RWM | 40 | 12h | 80% | | | |
| Russell 2000 | Index | TNA | TZA | 85 | 12h | 88% | eToro | | Direction Small Caps 3x, Good macro tops & bottoms |
| Russell 2000 | Index | IWM | RWM | 70 | 4h | 100% | | | Currently underwater, total < initial balance |
| S&P Biotech | Index | LABU | LABD | 42 | 15m, 4H, 8H | 90%-100% | eToro | ROI 100%, 4H; 100%; 11/3/2023; 2.4 SD; 30 current; 30 LIFO | |
| S&P Biotech | Index | LABU | LABD | 74 | 8h | 100% | eToro | | Start Date 2022-11-01, 30% current, LIFO, ROI=24%; Trades=4 (ibones 8/7/23) |
| S&P Biotech | Index | LABU | LABD | 26 | 8h | 100% | eToro | | Start Date 2022-11-01, 30% current, LIFO, ROI=30%; Trades=9 (ibones 8/7/23) |
| Nasdaq biotech | Index | BIB | ZBIO | | | | | | |
| Nasdaq 100 | Index | QQQ | PSQ | 60 | 3h | 96% | eToro | | 30% in and out, LIFO |
| Nasdaq 100 | Index | QQQ | PSQ | 58 | 1h | 90% | eToro | | 30% in and out, LIFO |
| Nasdaq 100 | Index | QQQ | PSQ | 53 | 4h | 85% | eToro | | 30% in and out, LIFO |
| SemiConductor 3X | Index | SOXL | SOXS | 60 | 4h | 100% | eToro | | please double check this, thx Algar |
| SemiConductor 3X | Index | SOXL | SOXS | | | | | | |
| Gold miners | Index | NUGT | DUST | 500 | 10m | 97% | eToro | | Just for fun, but surprisingly good at sniping bottoms on sideways to up markets |
| Gold miners | Index | NUGT | DUST | 60 | 4h | 90% | eToro | | 30% in and out, LIFO |
| Gold miners | Index | NUGT | DUST | 45 | 1D | 90% | eToro | | |
| Gold miners | Index | JNUG | JDST | 60 | 4h | 95% | eToro | | Junior Gold Miners Index 2X |
| Gold miners | Index | JNUG | JDST | 100 | 8h | 87% | eToro | | Great ROI |
| Gold miners | Index | JNUG | JDST | 220 | 2h | 86% | eToro | | Great ROI |
| Oil | Index | USO | DNO | | | | | | |
| Oil | Index | SCO | UCO | | | | | | |
| Oil | Index | GUSH | DRIP | 60 | 4h | 100% | eToro | | |
| Oil | Index | GUSH | DRIP | 100 | 2h | 100% | eToro | | Direction Daily S&P Oil & Gas Exp. & Prod. 2X |
| Solana | Crypto | SOLUSD1.3L | SOLUSD1.3S | 60 | 8 HR | 100% | Kucoin | unable to trade on Ku w/o KYC - no USA allowed | |
| Solana | Crypto | SOLUSD1.3L | SOLUSD1.3S | 60 | 4 Hr | 100% | Kucoin | | |
| Solana | Crypto | SOLUSD1.3L | SOLUSD1.3S | 60 | 2 Hr | 100% | Kucoin | | |
| Solana | Crypto | SOLUSD1.3L | SOLUSD1.3S | 60 | 1 Hr | 95% | Kucoin | | Way too many signals |
| Solana | Crypto | SOLUSD1.3L | SOLUSD1.3S | 60 | 5 min | 80% | Kucoin | | Starting from Nov '22 // 30% current, LIFO |
| Tesla | ggr | TSLA | TSLO | 60 | | 100% | | | ROI is basically 0, though |
| Tesla | Stock | TSLA | TSLO | 60 | 1D | 100% | | 57.45% ROI; PTOS and optimized trend | LIFO 20% Intl capital |
| Tesla | Stock | TSLA | TSLO | 60 | 1h | 81% | | | AVX TSLA Bear Daily ETF (Proxies TSLO) seeks daily investment results, before fees and expenses, that correspond to the inverse (-100%) of the daily performance of the common shares of Tesla, Inc. (TSLA). |
| Tesla | Stock | TSLA | TSLO | 30 | 5 min | 76% | | | |
| Tesla | Stock | TSLA | TSLO | 45 | 5 min | 70% | | | |
| NVDA | Stock | NVDA | NVDS | 30 | 1D | 100% | | | note 1.25x short |
| NVDA | Stock | NVDA | NVDS | 30 | 12h | 100% | | I found it works on the 12h too | |
| NVDA | Stock | NVDA | NVDS | 60 | 15 min | 87% | | | note 1.25x short |
| NVDA | Stock | NVDA | NVDS | 60 | 5 min | 85% | | | note 1.25x short, LIFO 30% |
| GOOG 1.5X | Stock | GGLL | GGLS | 80 | 15m | 100% | | | |
| GOOG 1.5X | Stock | GGLL | GGLS | 30 | 1h | 90% | | | |
| GOOG 1.5X | Stock | GGLL | GGLS | 40 | 15m | 93% | | 2.4 SD LIFO | |

| Ticker | Fund Name Fund Type | Daily Objective | Asset Class | Last Market Price | Index/Benchmark |
|--------|----------------------------|-----------------|-------------|-------------------|--|
| YXI | Short FTSE International | -1x | Equity | | FTSE China 50 Index (XINDI) |
| EFZ | Short MSCI International | -1x | Equity | | MSCI EAFE Index (MXEA) |
| EUM | Short MSCI International | -1x | Equity | | MSCI Emerging Markets Index (MXEF) |
| XPP | Ultra FTSE International | 2x | Equity | | FTSE China 50 Index (XINDI) |
| UPV | Ultra FTSE International | 2x | Equity | | FTSE Developed Europe All Cap Index (ACDER) |
| UBR | Ultra MSCI International | 2x | Equity | | MSCI Brazil 25/50 Capped Index (MXBR2550) |
| EFO | Ultra MSCI International | 2x | Equity | | MSCI EAFE Index (MXEA) |
| EET | Ultra MSCI International | 2x | Equity | | MSCI Emerging Markets Index (MXEF) |
| EZJ | Ultra MSCI International | 2x | Equity | | MSCI Japan Index (MXJP) |
| FXP | UltraShort F International | -2x | Equity | | FTSE China 50 Index (XINDI) |
| EPV | UltraShort F International | -2x | Equity | | FTSE Developed Europe All Cap Index (ACDER) |
| BZQ | UltraShort M International | -2x | Equity | | MSCI Brazil 25/50 Capped Index (MXBR2550) |
| EFU | UltraShort M International | -2x | Equity | | MSCI EAFE Index (MXEA) |
| EEV | UltraShort M International | -2x | Equity | | MSCI Emerging Markets Index (MXEF) |
| EWW | UltraShort M International | -2x | Equity | | MSCI Japan Index (MXJP) |
| SEF | Short Financ Sector | -1x | Equity | | S&P Financial Select Sector Index (IXM) |
| REK | Short Real E Sector | -1x | Equity | | S&P Real Estate Select Sector Index (IXRE) |
| LTL | Ultra Comm Sector | 2x | Equity | | S&P Communication Services Select Sector Index (IXCPR) |
| UCC | Ultra Consum Sector | 2x | Equity | | S&P Consumer Discretionary Select Sector Index (IXY) |
| UGE | Ultra Consum Sector | 2x | Equity | | S&P Consumer Staples Select Sector Index (IXR) |
| DIG | Ultra Energy Sector | 2x | Equity | | S&P Energy Select Sector Index (IXE) |
| UYG | Ultra Financ Sector | 2x | Equity | | S&P Financial Select Sector Index (IXM) |
| RXL | Ultra Health Sector | 2x | Equity | | S&P Health Care Select Sector Index (IXV) |
| UXI | Ultra Industr Sector | 2x | Equity | | S&P Industrials Select Sector Index (IXI) |
| UYM | Ultra Materis Sector | 2x | Equity | | S&P Materials Select Sector Index (IXB) |
| BIB | Ultra Nasdaq Sector | 2x | Equity | | Nasdaq Biotechnology® Index (NBI) |
| URE | Ultra Real E Sector | 2x | Equity | | S&P Real Estate Select Sector Index (IXRE) |
| USD | Ultra Semic Sector | 2x | Equity | | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) |
| ROM | Ultra Techno Sector | 2x | Equity | | S&P Technology Select Sector Index (IXT) |
| UPW | Ultra Utilities Sector | 2x | Equity | | S&P Utilities Select Sector Index (IXU) |
| SCC | UltraShort C Sector | -2x | Equity | | S&P Consumer Discretionary Select Sector Index (IXY) |

| Backtest Settings: | Start Date: 2022-03-01 | 00:00 | Backtest Procedure: |
|--------------------|----------------------------------|-------|--|
| | End Date: 2028-12-31 | 21:00 | 1. Set backtest values (as shown to the left) |
| | Initial Capital: 1000 | | 2. Set Lookback to 30 |
| | Order Trigger: At Bar Close | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS |
| | Entry Type: % Current Capital | 33 | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best |
| | Entry Fee: Percentage | 0 | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef |
| | Exit Type: LIFO | 33 | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts |
| | Exit Fee: Percentage | 0 | |
| | Candles: Heikin Ashi | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. |
| | Sessions: Extended trading hours | | Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView |

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Buys Per Week | Composite Scores | Composite Score MAX | Comments |
|---|---------------|---|---------------|----------|--------------|--------------------------------------|------------|--------------------------------------|--------|--------|----------------------|---------------|------------------|---------------------|----------|
| Direxion Daily MSCI Emerging Markets Bull 3X Shares | EDC | Direxion Daily MSCI Emerging Markets Bear 3X Shares | EDZ | 3 | Wealthsimple | 2023-07-04 | 1m | 46 | 96.93 | 81.1 | 98 | 1.4 | 77.6 | 77.6 | |
| | | | | | | 2023-07-04 | 2m | 30 | 35.90 | 85.19 | 122 | 1.7 | 64.8 | | |
| | | | | | | 2023-07-04 | 3m | 30 | 32.10 | 81.55 | 116 | 1.7 | 60.9 | | |
| | | | | | | 2023-07-04 | 5m | 30 | 29.29 | 81.05 | 102 | 1.5 | 59.2 | | |
| | | | | | | 2023-07-04 | 15m | 30 | 5.67 | 81.67 | 62 | 0.9 | 47.8 | | |
| | | | | | | 2023-07-04 | 30m | 30 | 0.73 | 77.50 | 42 | 0.6 | 39.1 | | |
| | | | | | | 2023-07-04 | 45m | 30 | 14.30 | 94.59 | 44 | 0.6 | 59.2 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 6.31 | 88.89 | 37 | 0.5 | 52.0 | | |
| | | | | | | 2023-07-04 | 2h | 30 | -0.76 | 88.89 | 28 | 0.4 | 48.5 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 1.01 | 78.57 | 24 | 0.3 | 39.8 | | |
| | | | | | | 2023-07-04 | 4h | 30 | -14.66 | 69.23 | 21 | 0.3 | 27.3 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 3.89 | 100.00 | 12 | 0.2 | 56.9 | | |
| | | | | | | Direxion Daily Energy Bull 2X Shares | ERX | Direxion Daily Energy Bear 2X Shares | ERY | 2 | Wealthsimple | 2023-07-13 | 1m | | 30 |
| 2023-07-13 | 2m | 30 | 0.88 | 77.83 | 486 | | | | | | | 6.8 | 39.4 | | |
| 2023-07-13 | 3m | 30 | 7.86 | 81.42 | 447 | | | | | | | 6.2 | 48.7 | | |
| 2023-07-13 | 5m | 30 | 64.73 | 83.89 | 444 | | | | | | | 6.2 | 78.5 | | |
| 2023-07-13 | 15m | 30 | 66.59 | 84.68 | 225 | | | | | | | 3.1 | 79.9 | | |
| 2023-07-13 | 30m | 30 | 70.07 | 86.32 | 113 | | | | | | | 1.6 | 82.5 | | |
| 2023-07-13 | 45m | 24 | 98.24 | 96.2 | 100 | | | | | | | 1.4 | 102.0 | | |
| 2023-07-13 | 1h | 30 | 34.88 | 88.46 | 66 | | | | | | | 0.9 | 66.1 | | |
| 2023-07-13 | 2h | 30 | 55.57 | 88.46 | 36 | | | | | | | 0.5 | 76.4 | | |
| 2023-07-13 | 3h | 25 | 68.82 | 100.0 | 27 | | | | | | | 0.4 | 89.4 | | |
| 2023-07-13 | 4h | 30 | 30.05 | 87.50 | 24 | | | | | | | 0.3 | 63.2 | | |
| 2023-07-13 | 1d | 30 | 32.20 | 100.00 | 8 | | | | | | | 0.1 | 61.1 | | |
| Direxion Daily Financial Bull 3X Shares | FAS | Direxion Daily Financial Bear 3X Shares | FAZ | 3 | Wealthsimple | | | | | | | 2023-07-13 | 1m | 30 | 7.16 |
| | | | | | | 2023-07-13 | 2m | 30 | -15.38 | 75.40 | 445 | 6.2 | 30.9 | | |
| | | | | | | 2023-07-13 | 3m | 30 | -12.22 | 73.13 | 430 | 6.0 | 30.6 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 66.43 | 82.23 | 427 | 6.0 | 75.4 | | |
| | | | | | | 2023-07-13 | 15m | 30 | -30.41 | 78.08 | 220 | 3.1 | 21.3 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 5.92 | 81.20 | 131 | 1.8 | 47.6 | | |
| | | | | | | 2023-07-13 | 45m | 30 | -4.76 | 70.79 | 91 | 1.3 | 33.0 | | |
| | | | | | | 2023-07-13 | 1h | 30 | -26.23 | 76.92 | 67 | 0.9 | 25.3 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 0.73 | 73.53 | 39 | 0.5 | 37.1 | | |
| | | | | | | 2023-07-13 | 3h | 30 | -10.53 | 64.00 | 26 | 0.4 | 26.7 | | |
| | | | | | | 2023-07-13 | 4h | 30 | -8.73 | 62.38 | 21 | 0.3 | 21.8 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 9.96 | 80.00 | 8 | 0.1 | 49.0 | | |
| | | | | | | Direxion Large Cap Bull 3x Shares | BGU | Direxion Large Cap Bear 3x Shares | BGZ | 3 | | 2023-07-13 | | | |
| Direxion Small Cap Bull 3x Shares | TNA | Direxion Small Cap Bear 3x Shares | TZA | 3 | Wealthsimple | 2023-07-13 | 1m | 30 | 6.55 | 89.19 | 463 | 6.5 | 50.1 | 62.3 | |
| | | | | | | 2023-07-13 | 2m | 30 | 33.06 | 81.69 | 459 | 6.4 | 61.9 | | |
| | | | | | | 2023-07-13 | 3m | 30 | -0.32 | 78.75 | 434 | 6.1 | 30.2 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 56.41 | 80.05 | 435 | 6.1 | 62.9 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 8.46 | 78.22 | 314 | 4.4 | 43.3 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 7.33 | 82.17 | 170 | 2.4 | 48.9 | | |
| | | | | | | 2023-07-13 | 45m | 30 | -5.12 | 73.91 | 119 | 1.7 | 34.4 | | |
| | | | | | | 2023-07-13 | 1h | 30 | -12.09 | 71.65 | 88 | 1.2 | 29.9 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 14.62 | 80.56 | 41 | 0.6 | 51.6 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 28.76 | 84.00 | 30 | 0.4 | 60.6 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 30.17 | 80.95 | 22 | 0.3 | 59.6 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 18.59 | 83.33 | 9 | 0.1 | 55.1 | | |
| | | | | | | Direxion Technology Bull 3x Shares | T3H | Direxion Technology Bear 3x Shares | T3R | 3 | | 2023-07-13 | | | |
| ProShares Ultra Basic Materials | UYM | ProShares UltraShort Basic Materials | SMN | 2 | Wealthsimple | 2023-07-13 | 1m | 30 | 18.71 | 94.12 | 21 | 0.3 | 61.1 | 61.1 | |
| | | | | | | 2023-07-13 | 2m | 30 | 6.95 | 86.67 | 20 | 0.3 | 51.1 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 15.38 | 92.86 | 19 | 0.3 | 58.8 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 11.19 | 86.67 | 18 | 0.3 | 53.3 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 1.81 | 76.52 | 16 | 0.2 | 39.1 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 12.98 | 85.71 | 14 | 0.2 | 53.6 | | |
| | | | | | | 2023-07-13 | 45m | 30 | 2.29 | 75.00 | 17 | 0.2 | 38.6 | | |
| | | | | | | 2023-07-13 | 1h | 30 | 2.63 | 80.00 | 14 | 0.2 | 45.3 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 5.05 | 100.00 | 14 | 0.2 | 57.5 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 4.23 | 60.00 | 11 | 0.2 | 32.1 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 5.61 | 100.00 | 11 | 0.2 | 57.8 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 3.36 | 80.00 | 11 | 0.2 | 45.7 | | |
| | | | | | | ProShares Ultra Consumer Goods | UGE | ProShares UltraShort Consumer Goods | SZK | 2 | RBC Direct Investing | 2023-07-14 | 1m | | 30 |
| 2023-07-14 | 2m | 30 | -1.63 | 60.00 | 5 | | | | | | | 0.1 | 24.2 | | |
| 2023-07-14 | 3m | 30 | -1.63 | 60.00 | 5 | | | | | | | 0.1 | 24.2 | | |
| 2023-07-14 | 5m | 30 | 0.05 | 66.67 | 5 | | | | | | | 0.1 | 33.4 | | |
| 2023-07-14 | 15m | 30 | 0.50 | 66.67 | 4 | | | | | | | 0.1 | 33.6 | | |
| 2023-07-14 | 30m | 30 | 0.81 | 100.00 | 4 | | | | | | | 0.1 | 55.4 | | |
| 2023-07-14 | 45m | 30 | 1.24 | 100.00 | 5 | | | | | | | 0.1 | 55.6 | | |
| 2023-07-14 | 1h | 30 | 0.06 | 100.00 | 4 | | | | | | | 0.1 | 55.0 | | |
| 2023-07-14 | 2h | 30 | 0.39 | 100.00 | 4 | | | | | | | 0.1 | 55.2 | | |
| 2023-07-14 | 3h | 30 | 0.39 | 100.00 | 2 | | | | | | | 0.0 | 55.2 | | |
| 2023-07-14 | 4h | 30 | 0.57 | 100.00 | 3 | | | | | | | 0.0 | 55.3 | | |
| 2023-07-14 | 1d | 30 | 3.87 | 100.00 | 12 | | | | | | | 0.2 | 56.9 | | |
| ProShares Ultra Consumer Services | UCC | ProShares UltraShort Consumer Services | SCC | 2 | Wealthsimple | | | | | | | 2023-07-13 | 1m | 30 | 16.37 |
| | | | | | | 2023-07-13 | 2m | 30 | 16.84 | 100.00 | 4 | 0.1 | 59.8 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 11.01 | 100.00 | 4 | 0.1 | 60.5 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 17.96 | 100.00 | 4 | 0.1 | 63.6 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 11.01 | 100.00 | 4 | 0.1 | 60.5 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 2.56 | 100.00 | 4 | 0.1 | 55.4 | | |
| | | | | | | 2023-07-13 | 45m | 30 | 1.74 | 100.00 | 5 | 0.1 | 55.9 | | |
| | | | | | | 2023-07-13 | 1h | 30 | 1.74 | 100.00 | 5 | 0.1 | 55.9 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 2.60 | 100.00 | 4 | 0.1 | 56.3 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 2.86 | 100.00 | 4 | 0.1 | 56.4 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 4.26 | 100.00 | 3 | 0.0 | 57.1 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 14.27 | 100.00 | 9 | 0.1 | 62.1 | | |
| | | | | | | ProShares Ultra Dow30 | DDM | ProShares UltraShort Dow30 | DXD | 2 | Wealthsimple | 2023-07-13 | 1m | 30 | -0.46 |
| 2023-07-13 | 2m | 30 | 11.65 | 89.21 | 283 | | | | | | | 4.0 | 54.9 | | |
| 2023-07-13 | 3m | 30 | 14.85 | 84.64 | 302 | | | | | | | 4.2 | 54.0 | | |
| 2023-07-13 | 5m | 30 | -0.27 | 80.29 | 352 | | | | | | | 4.9 | 44.0 | | |
| 2023-07-13 | 15m | 30 | 13.00 | 82.55 | 163 | | | | | | | 2.3 | 51.9 | | |
| 2023-07-13 | 30m | 30 | 21.94 | 84.78 | 96 | | | | | | | 1.3 | 57.6 | | |
| 2023-07-13 | 45m | 30 | 6.75 | 96.88 | 69 | | | | | | | 1.0 | 56.7 | | |
| 2023-07-13 | 1h | 30 | 32.72 | 90.00 | 52 | | | | | | | 0.7 | 65.9 | | |
| 2023-07-13 | 2h | 30 | 26.30 | 89.29 | 28 | | | | | | | 0.4 | 62.3 | | |
| 2023-07-13 | 3h | 30 | 14.11 | 86.96 | 26 | | | | | | | 0.4 | 54.9 | | |
| 2023-07-13 | 4h | 30 | 14.30 | 92.99 | 20 | | | | | | | 0.3 | 58.2 | | |
| 2023-07-13 | 1d | 30 | 2.81 | 100.00 | 11 | | | | | | | 0.2 | 56.3 | | |
| ProShares Ultra Financials | UYG | ProShares UltraShort Financials | SKF | 2 | Wealthsimple | | | | | | | 2023-07-13 | 1m | 30 | 17.68 |
| | | | | | | 2023-07-13 | 2m | 30 | 7.19 | 73.33 | 90 | 1.3 | 40.3 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 17.96 | 74.07 | 81 | 1.1 | 46.0 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 17.63 | 72.00 | 75 | 1.0 | 44.9 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 12.77 | 74.55 | 57 | 0.8 | 43.7 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 4.00 | 81.08 | 41 | 0.6 | 46.6 | | |

| Backtest Settings: | | | Backtest Procedure: | | | | | |
|--------------------|------------------------|-------|--|--|--|--|--|--|
| Start Date: | 2022-03-01 | 00:00 | 1. Set backtest values (as shown to the left) | | | | | |
| End Date: | 2028-12-31 | 21:00 | 2. Set Lookback to 30 | | | | | |
| Initial Capital: | 1000 | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS | | | | | |
| Order Trigger: | At Bar Close | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best | | | | | |
| Entry Fee: | % Current Capital | 33 | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef | | | | | |
| Exit Fee: | Percentage | 0 | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts | | | | | |
| Exit Type: | LIFO | 33 | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. | | | | | |
| Exit Fee: | Percentage | 0 | Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView | | | | | |
| Candles: | Heikin Ashi | | | | | | | |
| Sessions: | Extended trading hours | | | | | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Per Week | Composite Scores | Composite Score MAX | Comments |
|---------------------------------------|---------------|--|---------------|----------|--------------|---------------|------------|-----------|-------|--------|----------|----------|------------------|---------------------|---------------------|
| | | | | | | 2023-07-13 | 45m | 30 | 4.37 | 78.13 | 32 | 0.4 | 41.3 | | |
| | | | | | | 2023-07-13 | 1h | 30 | -1.29 | 72.41 | 29 | 0.4 | 35.6 | | |
| | | | | | | 2023-07-13 | 2h | 30 | -6.89 | 75.00 | 20 | 0.3 | 34.0 | | |
| | | | | | | 2023-07-13 | 3h | 30 | -0.02 | 67.94 | 14 | 0.2 | 28.6 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 17.38 | 66.67 | 15 | 0.2 | 42.0 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 4.79 | 100.00 | 9 | 0.1 | 67.4 | | |
| ProShares Ultra Health Care | RXL | ProShares UltraShort Health Care | RXD | 2 | Wealthsimple | 2023-07-13 | 1m | 30 | 11.72 | 100.00 | 11 | 0.2 | 60.9 | 62.6 | |
| | | | | | | 2023-07-13 | 2m | 30 | 15.16 | 100.00 | 11 | 0.2 | 62.4 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 13.48 | 100.00 | 11 | 0.2 | 61.7 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 9.56 | 100.00 | 10 | 0.1 | 59.8 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 14.64 | 100.00 | 11 | 0.2 | 62.3 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 13.85 | 100.00 | 10 | 0.1 | 61.9 | | |
| | | | | | | 2023-07-13 | 45m | 30 | 12.23 | 100.00 | 11 | 0.2 | 61.1 | | |
| | | | | | | 2023-07-13 | 1h | 30 | 10.50 | 100.00 | 11 | 0.2 | 60.3 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 7.93 | 100.00 | 11 | 0.2 | 59.0 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 2.10 | 100.00 | 9 | 0.1 | 56.1 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 6.25 | 100.00 | 7 | 0.1 | 58.1 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 3.42 | 100.00 | 11 | 0.2 | 56.7 | | |
| ProShares Ultra Industrials | UXI | ProShares UltraShort Industrials | SIJ | 2 | Wealthsimple | 2023-07-13 | 1m | 30 | 5.91 | 100.00 | 4 | 0.1 | 58.0 | 59.7 | |
| | | | | | | 2023-07-13 | 2m | 30 | 4.65 | 100.00 | 4 | 0.1 | 57.3 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 9.34 | 100.00 | 4 | 0.1 | 59.7 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 9.38 | 100.00 | 4 | 0.1 | 59.7 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 7.66 | 100.00 | 3 | 0.0 | 58.8 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 7.72 | 100.00 | 3 | 0.0 | 58.9 | | |
| | | | | | | 2023-07-13 | 45m | 30 | 7.72 | 100.00 | 3 | 0.0 | 58.9 | | |
| | | | | | | 2023-07-13 | 1h | 30 | 7.58 | 100.00 | 3 | 0.0 | 58.8 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 6.19 | 100.00 | 3 | 0.0 | 58.1 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 6.61 | 100.00 | 3 | 0.0 | 58.3 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 2.77 | 100.00 | 3 | 0.0 | 56.4 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 7.70 | 100.00 | 10 | 0.1 | 58.9 | | |
| ProShares Ultra MidCap400 | MVW | ProShares UltraShort MidCap400 | MZZ | 2 | Wealthsimple | 2023-07-13 | 1m | 30 | 9.94 | 83.87 | 37 | 0.5 | 50.6 | 63.2 | |
| | | | | | | 2023-07-13 | 2m | 30 | 7.67 | 72.73 | 34 | 0.5 | 40.2 | | |
| | | | | | | 2023-07-13 | 3m | 30 | 12.18 | 77.78 | 28 | 0.4 | 45.0 | | |
| | | | | | | 2023-07-13 | 5m | 30 | 8.18 | 80.77 | 30 | 0.4 | 48.5 | | |
| | | | | | | 2023-07-13 | 15m | 30 | 11.29 | 79.17 | 27 | 0.4 | 45.2 | | |
| | | | | | | 2023-07-13 | 30m | 30 | 21.52 | 86.36 | 23 | 0.3 | 58.3 | | |
| | | | | | | 2023-07-13 | 45m | 30 | 15.39 | 82.35 | 20 | 0.3 | 53.0 | | |
| | | | | | | 2023-07-13 | 1h | 30 | 13.58 | 83.75 | 21 | 0.3 | 58.4 | | |
| | | | | | | 2023-07-13 | 2h | 30 | 10.39 | 100.00 | 18 | 0.3 | 60.2 | | |
| | | | | | | 2023-07-13 | 3h | 30 | 16.32 | 100.00 | 14 | 0.2 | 63.2 | | |
| | | | | | | 2023-07-13 | 4h | 30 | 21.68 | 85.71 | 14 | 0.2 | 58.0 | | |
| | | | | | | 2023-07-13 | 1d | 30 | 9.04 | 85.71 | 8 | 0.1 | 51.7 | | |
| ProShares Ultra Oil & Gas | DIG | ProShares UltraShort Oil & Gas | DUG | 2 | Wealthsimple | 2023-07-03 | 1m | 30 | 24.05 | 62.94 | 241 | 3.4 | 19.1 | 88.4 | |
| | | | | | | 2023-07-03 | 2m | 30 | -0.27 | 66.95 | 430 | 6.1 | 32.9 | | |
| | | | | | | 2023-07-03 | 3m | 30 | 15.23 | 66.76 | 352 | 5.0 | 41.0 | | |
| | | | | | | 2023-07-03 | 5m | 30 | 58.81 | 74.46 | 298 | 4.1 | 66.5 | | |
| | | | | | | 2023-07-03 | 15m | 30 | 29.42 | 79.20 | 133 | 1.9 | 54.3 | | |
| | | | | | | 2023-07-03 | 30m | 30 | 46.99 | 79.71 | 75 | 1.1 | 63.4 | | |
| | | | | | | 2023-07-03 | 45m | 30 | 30.62 | 92.00 | 61 | 0.9 | 65.9 | | |
| | | | | | | 2023-07-03 | 1h | 30 | 66.19 | 100.00 | 51 | 0.7 | 88.1 | | |
| | | | | | | 2023-07-03 | 2h | 30 | 40.52 | 80.00 | 26 | 0.4 | 64.3 | | |
| | | | | | | 2023-07-03 | 3h | 25 | 66.77 | 100.0 | 22 | 0.3 | 88.4 | | |
| | | | | | | 2023-07-03 | 4h | 30 | 27.77 | 83.33 | 13 | 0.2 | 59.7 | | |
| | | | | | | 2023-07-03 | 1d | 30 | 7.30 | 100.00 | 7 | 0.1 | 58.7 | | |
| ProShares Ultra QQQ | QLD | ProShares UltraShort QQQ | QID | 2 | Wealthsimple | 2023-06-13 | 1m | 30 | 26.61 | 82.97 | 502 | 7.5 | 58.9 | 72.9 | |
| | | | | | | 2023-06-13 | 2m | 30 | 17.71 | 88.07 | 491 | 7.3 | 57.3 | | |
| | | | | | | 2023-06-13 | 3m | 30 | 51.45 | 78.28 | 420 | 6.3 | 64.9 | | |
| | | | | | | 2023-06-13 | 5m | 30 | 37.86 | 81.86 | 428 | 6.4 | 64.0 | | |
| | | | | | | 2023-06-13 | 15m | 30 | 27.49 | 79.34 | 271 | 4.0 | 53.4 | | |
| | | | | | | 2023-06-13 | 30m | 30 | 6.29 | 82.31 | 148 | 2.2 | 48.4 | | |
| | | | | | | 2023-06-13 | 45m | 30 | 17.06 | 84.11 | 114 | 1.7 | 54.8 | | |
| | | | | | | 2023-06-13 | 1h | 30 | 13.53 | 86.84 | 92 | 1.4 | 54.5 | | |
| | | | | | | 2023-06-13 | 2h | 32 | 49.81 | 87.15 | 39 | 0.6 | 72.9 | | |
| | | | | | | 2023-06-13 | 3h | 30 | -2.23 | 89.87 | 23 | 0.3 | 53.7 | | |
| | | | | | | 2023-06-13 | 4h | 30 | 10.23 | 76.00 | 25 | 0.4 | 43.1 | | |
| | | | | | | 2023-06-13 | 1d | 30 | 7.82 | 89.65 | 6 | 0.1 | 37.8 | | |
| ProShares Ultra Real Estate | URE | ProShares UltraShort Real Estate | SRS | 2 | Wealthsimple | 2023-07-14 | 1m | 30 | 14.49 | 67.50 | 19 | 0.3 | 55.4 | 63.4 | |
| | | | | | | 2023-07-14 | 2m | 30 | 8.07 | 93.33 | 21 | 0.3 | 55.4 | | |
| | | | | | | 2023-07-14 | 3m | 30 | 6.09 | 100.00 | 20 | 0.3 | 58.0 | | |
| | | | | | | 2023-07-14 | 5m | 30 | 7.04 | 100.00 | 22 | 0.3 | 58.5 | | |
| | | | | | | 2023-07-14 | 15m | 30 | 9.50 | 81.82 | 17 | 0.2 | 49.8 | | |
| | | | | | | 2023-07-14 | 30m | 30 | 8.88 | 80.00 | 15 | 0.2 | 48.4 | | |
| | | | | | | 2023-07-14 | 45m | 30 | 14.91 | 100.00 | 16 | 0.2 | 62.5 | | |
| | | | | | | 2023-07-14 | 1h | 30 | 13.82 | 100.00 | 17 | 0.2 | 61.9 | | |
| | | | | | | 2023-07-14 | 2h | 30 | 14.17 | 100.00 | 13 | 0.2 | 62.1 | | |
| | | | | | | 2023-07-14 | 3h | 30 | 12.68 | 100.00 | 13 | 0.2 | 61.3 | | |
| | | | | | | 2023-07-14 | 4h | 30 | 16.88 | 100.00 | 8 | 0.1 | 63.4 | | |
| | | | | | | 2023-07-14 | 1d | 30 | 10.34 | 100.00 | 5 | 0.1 | 60.2 | | |
| ProShares Ultra Russell-MidCap-Growth | UKW | ProShares UltraShort-Russell-MidCap-Growth | SDK | 2 | | 2023-07-14 | | | | | | | | | Appears to be dead. |
| ProShares Ultra-Russell-MidCap-Value | UVVJ | ProShares UltraShort-Russell-MidCap-Value | SVL | 2 | | 2023-07-14 | | | | | | | | | Appears to be dead. |
| ProShares Ultra-Russell1000-Growth | UKF | ProShares UltraShort-Russell1000-Growth | SVK | 2 | | 2023-07-14 | | | | | | | | | Appears to be dead. |
| ProShares Ultra-Russell1000-Value | UVG | ProShares UltraShort-Russell1000-Value | SVF | 2 | | 2023-07-14 | | | | | | | | | Appears to be dead. |
| ProShares Ultra Russell2000 | UWM | ProShares UltraShort Russell2000 | TWM | 2 | Wealthsimple | 2023-07-14 | 1m | 30 | 17.88 | 80.84 | 459 | 6.4 | 53.4 | 68.8 | |
| | | | | | | 2023-07-14 | 2m | 30 | 9.89 | 72.89 | 455 | 6.3 | 41.4 | | |
| | | | | | | 2023-07-14 | 3m | 30 | 24.53 | 78.86 | 423 | 5.9 | 51.7 | | |
| | | | | | | 2023-07-14 | 5m | 30 | -0.50 | 70.76 | 407 | 5.7 | 30.4 | | |
| | | | | | | 2023-07-14 | 15m | 30 | 5.25 | 81.29 | 181 | 2.5 | 47.3 | | |
| | | | | | | 2023-07-14 | 30m | 30 | 2.77 | 72.50 | 92 | 1.3 | 37.6 | | |
| | </ | | | | | | | | | | | | | | |

| | | | | |
|---|--------------------------------------|-------|--|--|
| Backtest Settings: | Start Date: 2022-03-01 | 00:00 | Backtest Procedure: | 1. Set backtest values (as shown to the left) |
| | End Date: 2028-12-31 | 21:00 | | 2. Set Lookback to 30 |
| | Initial Capital: 1000 | | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS |
| | Order Trigger: At Bar Close | | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best |
| | Entry Type: % Current Capital | 33 | | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef |
| Entry Fee: Percentage | 0 | | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts | |
| Exit Type: LIFO | 33 | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. | |
| Exit Fee: Percentage | 0 | | Perhaps using a test automation tool like Selenium vs Cypress with the browser version of TradingView | |
| Candles: Heikin Ashi | | | | |
| Sessions: Extended trading hours | | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Per Week | Composite Scores | Composite Score MAX | Comments |
|---|---------------|---|---------------|----------|--------------|---------------|------------|-----------|--------|--------|----------|----------|------------------|---------------------|-----------------------|
| ProShares Ultra Semiconductors | USD | ProShares UltraShort Semiconductors | SSG | 2 | Wealthsimple | 2023-07-14 | 45m | 30 | 9.14 | 87.39 | 131 | 1.8 | 52.6 | 103.2 | |
| | | | | | | 2023-07-14 | 1h | 30 | 12.92 | 91.01 | 97 | 1.4 | 56.5 | | |
| | | | | | | 2023-07-14 | 2h | 30 | 7.49 | 96.05 | 48 | 0.7 | 51.1 | | |
| | | | | | | 2023-07-14 | 3h | 30 | 15.90 | 90.65 | 31 | 0.4 | 52.3 | | |
| | | | | | | 2023-07-14 | 4h | 30 | 8.21 | 89.97 | 23 | 0.3 | 38.8 | | |
| | | | | | | 2023-07-14 | 1d | 30 | 12.84 | 100.00 | 10 | 0.1 | 61.4 | | |
| | | | | | | 2023-07-14 | 1m | 30 | 10.35 | 87.96 | 448 | 6.2 | 53.6 | | |
| | | | | | | 2023-07-14 | 2m | 30 | 27.69 | 85.86 | 398 | 5.5 | 61.1 | | |
| | | | | | | 2023-07-14 | 3m | 30 | 53.05 | 81.90 | 352 | 4.9 | 71.6 | | |
| | | | | | | 2023-07-14 | 5m | 30 | 31.54 | 82.13 | 293 | 4.1 | 60.9 | | |
| ProShares Ultra SmallCap600 | SAA | ProShares UltraShort SmallCap600 | SDD | 2 | Wealthsimple | 2023-07-14 | 30m | 45 | 106.44 | 90.8 | 77 | 1.1 | 103.2 | 61.6 | |
| | | | | | | 2023-07-14 | 45m | 30 | 37.09 | 90.91 | 67 | 0.9 | 68.5 | | |
| | | | | | | 2023-07-14 | 1h | 30 | 23.80 | 76.92 | 52 | 0.7 | 50.4 | | |
| | | | | | | 2023-07-14 | 2h | 30 | -5.48 | 65.22 | 24 | 0.3 | 29.9 | | |
| | | | | | | 2023-07-14 | 3h | 30 | 42.43 | 100.00 | 21 | 0.3 | 76.2 | | |
| | | | | | | 2023-07-14 | 4h | 30 | 43.00 | 100.00 | 18 | 0.3 | 76.5 | | |
| | | | | | | 2023-07-14 | 1d | 30 | 44.90 | 100.00 | 7 | 0.1 | 77.5 | | |
| | | | | | | 2023-07-14 | 1m | 30 | 15.21 | 73.33 | 19 | 0.3 | 44.3 | | |
| | | | | | | 2023-07-14 | 2m | 30 | 10.92 | 79.33 | 18 | 0.3 | 42.1 | | |
| | | | | | | 2023-07-14 | 3m | 30 | 13.17 | 80.00 | 18 | 0.3 | 50.6 | | |
| ProShares Ultra Technology | ROM | ProShares UltraShort Technology | REW | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | -11.55 | 77.53 | 373 | 5.2 | 33.0 | 84.1 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | -11.53 | 82.24 | 311 | 4.3 | 39.5 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 7.52 | 84.06 | 287 | 4.0 | 50.0 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 29.73 | 81.14 | 232 | 3.2 | 59.5 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 1.42 | 85.22 | 125 | 1.7 | 47.6 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 75.02 | 84.72 | 74 | 1.0 | 84.1 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 23.51 | 87.04 | 60 | 0.8 | 59.6 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 19.06 | 95.45 | 49 | 0.7 | 62.0 | | |
| | | | | | | 2023-07-17 | 2h | 30 | -10.09 | 62.50 | 24 | 0.3 | 26.2 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 8.01 | 61.90 | 21 | 0.3 | 35.0 | | |
| ProShares Ultra Utilities | UPW | ProShares UltraShort Utilities | SDP | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | -5.64 | 33.33 | 8 | 0.1 | 13.8 | 59.3 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | -5.64 | 33.33 | 8 | 0.1 | 13.8 | | |
| | | | | | | 2023-07-17 | 3m | 30 | -3.49 | 57.14 | 9 | 0.1 | 26.8 | | |
| | | | | | | 2023-07-17 | 5m | 30 | -3.71 | 50.00 | 5 | 0.1 | 23.1 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 0.68 | 100.00 | 8 | 0.1 | 55.3 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 0.39 | 100.00 | 5 | 0.1 | 55.2 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 0.39 | 100.00 | 4 | 0.1 | 55.2 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 0.39 | 100.00 | 5 | 0.1 | 55.2 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 0.39 | 100.00 | 4 | 0.1 | 55.2 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 0.39 | 100.00 | 4 | 0.1 | 55.2 | | |
| ProShares Ultra DJ UBS Natural Gas ETF | BOIL | ProShares UltraShort DJ UBS Natural Gas ETF | KOLD | 2 | Wealthsimple | 2023-07-01 | 1m | 30 | 0.43 | 42.14 | 502 | 7.2 | 21.3 | 161.4 | |
| | | | | | | 2023-07-01 | 2m | 30 | 2.33 | 39.91 | 511 | 7.3 | 21.1 | | |
| | | | | | | 2023-07-01 | 3m | 30 | -1.13 | 78.19 | 480 | 6.9 | 38.5 | | |
| | | | | | | 2023-07-01 | 5m | 30 | -7.86 | 75.85 | 443 | 6.3 | 34.0 | | |
| | | | | | | 2023-07-01 | 15m | 30 | -3.93 | 74.78 | 240 | 3.4 | 35.4 | | |
| | | | | | | 2023-07-01 | 30m | 30 | 34.40 | 79.83 | 139 | 2.0 | 57.1 | | |
| | | | | | | 2023-07-01 | 45m | 30 | 23.29 | 82.61 | 100 | 1.4 | 57.1 | | |
| | | | | | | 2023-07-01 | 1h | 22 | 51.39 | 90.7 | 95 | 1.4 | 75.6 | | |
| | | | | | | 2023-07-01 | 2h | 30 | 25.08 | 82.76 | 43 | 0.6 | 58.1 | | |
| | | | | | | 2023-07-01 | 3h | 30 | 8.07 | 73.33 | 24 | 0.3 | 40.7 | | |
| Direxion Daily Gold Miners Index Bull 2X Shares | NUGT | Direxion Daily Gold Miners Index Bear 2X Shares | DUST | 2 | Wealthsimple | 2023-06-13 | 1m | 30 | 31.05 | 73.50 | 485 | 7.2 | 62.3 | 65.4 | |
| | | | | | | 2023-06-13 | 2m | 30 | 6.04 | 69.58 | 427 | 6.4 | 37.8 | | |
| | | | | | | 2023-06-13 | 3m | 31 | 111.95 | 80.10 | 423 | 6.3 | 100.0 | | |
| | | | | | | 2023-06-13 | 5m | 30 | 71.74 | 76.12 | 420 | 6.3 | 73.9 | | |
| | | | | | | 2023-06-13 | 15m | 30 | 9.82 | 0.78 | 234 | 3.5 | 5.3 | | |
| | | | | | | 2023-06-13 | 30m | 30 | -3.87 | 74.26 | 114 | 1.7 | 35.2 | | |
| | | | | | | 2023-06-13 | 45m | 30 | 16.53 | 91.18 | 83 | 1.2 | 58.4 | | |
| | | | | | | 2023-06-13 | 1h | 30 | 14.61 | 96.08 | 67 | 1.0 | 60.1 | | |
| | | | | | | 2023-06-13 | 2h | 30 | 14.32 | 96.43 | 43 | 0.6 | 60.2 | | |
| | | | | | | 2023-06-13 | 3h | 38 | 20.89 | 100.00 | 22 | 0.3 | 65.4 | | |
| ProShares Ultra Gold ETF | UGL | ProShares UltraShort Gold ETF | GLL | 2 | Wealthsimple | 2023-07-04 | 1m | 30 | -0.05 | 74.29 | 239 | 3.4 | 37.1 | 57.0 | |
| | | | | | | 2023-07-04 | 2m | 30 | -0.31 | 81.91 | 209 | 3.0 | 44.9 | | |
| | | | | | | 2023-07-04 | 3m | 30 | 1.44 | 82.93 | 191 | 2.7 | 46.3 | | |

| | | | | | |
|---------------------------|------------------|------------------------|-------|----------------------------|--|
| Backtest Settings: | Start Date: | 2022-03-01 | 00:00 | Backtest Procedure: | 1. Set backtest values (as shown to the left) |
| | End Date: | 2028-12-31 | 21:00 | | 2. Set Lookback to 30 |
| | Initial Capital: | 1000 | | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS |
| | Order Trigger: | At Bar Close | | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best |
| | Entry Type: | % Current Capital | 33 | | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef |
| | Entry Fee: | Percentage | 0 | | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts |
| | Exit Type: | LIFO | 33 | | |
| | Exit Fee: | Percentage | 0 | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. |
| | Candles: | Heikin Ashi | | | Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView |
| | Sessions: | Extended trading hours | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Per Week | Composite Scores | Composite Score MAX | Comments |
|---|---------------|--|---------------|----------|----------------------|---------------|------------|-----------|--------|--------|----------|----------|------------------|---------------------|----------|
| | | | | | | 2023-07-04 | 5m | 30 | 3.52 | 82.86 | 160 | 2.3 | 47.3 | | |
| | | | | | | 2023-07-04 | 15m | 30 | 3.72 | 87.95 | 105 | 1.5 | 50.2 | | |
| | | | | | | 2023-07-04 | 30m | 30 | 3.66 | 87.93 | 74 | 1.1 | 50.2 | | |
| | | | | | | 2023-07-04 | 45m | 30 | 14.44 | 82.22 | 58 | 0.8 | 52.4 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 12.91 | 85.37 | 50 | 0.7 | 53.4 | | |
| | | | | | | 2023-07-04 | 2h | 30 | 8.35 | 79.17 | 30 | 0.4 | 43.8 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 1.20 | 89.24 | 21 | 0.3 | 35.2 | | |
| | | | | | | 2023-07-04 | 4h | 30 | 4.49 | 85.71 | 19 | 0.3 | 49.4 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 3.95 | 100.00 | 13 | 0.2 | 57.0 | | |
| ProShares Ultra Silver ETF | AGQ | ProShares UltraShort Silver ETF | ZSL | 2 | Wealthsimple | 2023-07-04 | 1m | 30 | 9.96 | 73.07 | 427 | 6.1 | 41.6 | | 73.6 |
| | | | | | | 2023-07-04 | 2m | 30 | 47.41 | 74.55 | 416 | 5.9 | 61.0 | | |
| | | | | | | 2023-07-04 | 3m | 30 | -10.48 | 76.24 | 437 | 6.2 | 32.8 | | |
| | | | | | | 2023-07-04 | 5m | 30 | -1.16 | 77.65 | 379 | 5.4 | 38.2 | | |
| | | | | | | 2023-07-04 | 15m | 30 | 8.68 | 90.34 | 205 | 2.9 | 54.0 | | |
| | | | | | | 2023-07-04 | 30m | 30 | 8.37 | 83.67 | 119 | 1.7 | 50.2 | | |
| | | | | | | 2023-07-04 | 45m | 30 | 5.67 | 91.43 | 97 | 1.4 | 53.1 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 6.11 | 96.36 | 77 | 1.1 | 56.1 | | |
| | | | | | | 2023-07-04 | 2h | 30 | 7.57 | 96.97 | 47 | 0.7 | 57.1 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 12.12 | 100.00 | 28 | 0.4 | 61.1 | | |
| | | | | | | 2023-07-04 | 4h | 32 | 37.27 | 100.00 | 18 | 0.3 | 73.8 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 12.52 | 83.33 | 11 | 0.2 | 52.1 | | |
| ProShares UltraPro S&P500 | UPRO | ProShares UltraPro Short S&P500 | SPXU | 3 | Wealthsimple | 2023-07-04 | 1m | 30 | 24.14 | 88.49 | 519 | 7.4 | 60.7 | 73.7 | |
| | | | | | | 2023-07-04 | 2m | 30 | 8.16 | 82.08 | 443 | 6.3 | 49.2 | | |
| | | | | | | 2023-07-04 | 3m | 30 | 11.85 | 88.35 | 462 | 6.6 | 52.0 | | |
| | | | | | | 2023-07-04 | 5m | 57 | 60.17 | 85.9 | 302 | 4.3 | 73.3 | | |
| | | | | | | 2023-07-04 | 15m | 30 | 18.62 | 89.84 | 343 | 4.9 | 58.8 | | |
| | | | | | | 2023-07-04 | 30m | 30 | 1.24 | 81.29 | 176 | 2.5 | 45.3 | | |
| | | | | | | 2023-07-04 | 45m | 30 | 46.84 | 78.45 | 117 | 1.7 | 62.6 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 16.96 | 74.71 | 89 | 1.3 | 45.8 | | |
| | | | | | | 2023-07-04 | 2h | 30 | 13.32 | 74.36 | 39 | 0.6 | 43.8 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 24.53 | 82.76 | 29 | 0.4 | 57.8 | | |
| | | | | | | 2023-07-04 | 4h | 30 | 2.50 | 66.67 | 24 | 0.3 | 34.8 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 7.95 | 60.00 | 10 | 0.1 | 34.8 | | |
| ProShares UltraPro QQQ | TQQQ | ProShares UltraPro Short QQQ | SOQQ | 3 | Wealthsimple | 2023-06-30 | 1m | 30 | 10.00 | 83.14 | 435 | 6.2 | 50.7 | 126.1 | |
| | | | | | | 2023-06-30 | 2m | 30 | 11.01 | 79.43 | 468 | 6.7 | 45.2 | | |
| | | | | | | 2023-06-30 | 3m | 30 | 62.40 | 83.11 | 450 | 6.4 | 76.9 | | |
| | | | | | | 2023-06-30 | 5m | 70 | 149.49 | 93.3 | 271 | 3.9 | 126.1 | | |
| | | | | | | 2023-06-30 | 15m | 30 | 9.40 | 79.65 | 372 | 5.3 | 44.5 | | |
| | | | | | | 2023-06-30 | 30m | 30 | -15.11 | 75.92 | 193 | 2.8 | 30.4 | | |
| | | | | | | 2023-06-30 | 45m | 61 | 39.85 | 92.41 | 88 | 1.3 | 70.8 | | |
| | | | | | | 2023-06-30 | 1h | 30 | -3.60 | 83.70 | 102 | 1.5 | 44.2 | | |
| | | | | | | 2023-06-30 | 2h | 30 | 0.17 | 89.13 | 52 | 0.7 | 49.1 | | |
| | | | | | | 2023-06-30 | 3h | 30 | 18.49 | 80.77 | 29 | 0.4 | 53.7 | | |
| | | | | | | 2023-06-30 | 4h | 30 | 8.53 | 68.00 | 26 | 0.4 | 38.3 | | |
| | | | | | | 2023-06-30 | 1d | 30 | 7.95 | 62.50 | 9 | 0.1 | 32.8 | | |
| ProShares UltraPro Dow30 | UDOW | ProShares UltraPro Short Dow30 | SDOW | 3 | Wealthsimple | 2023-07-04 | 1m | 30 | 0.65 | 81.95 | 493 | 7.0 | 45.4 | 78.3 | |
| | | | | | | 2023-07-04 | 2m | 30 | 2.24 | 89.65 | 474 | 6.8 | 48.4 | | |
| | | | | | | 2023-07-04 | 3m | 30 | 20.94 | 94.04 | 454 | 6.5 | 56.7 | | |
| | | | | | | 2023-07-04 | 5m | 30 | 47.76 | 83.52 | 447 | 6.4 | 69.8 | | |
| | | | | | | 2023-07-04 | 15m | 30 | -1.35 | 85.17 | 252 | 3.6 | 47.5 | | |
| | | | | | | 2023-07-04 | 30m | 30 | 26.37 | 80.80 | 138 | 2.0 | 57.6 | | |
| | | | | | | 2023-07-04 | 45m | 30 | 17.53 | 79.17 | 98 | 1.4 | 48.4 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 22.98 | 79.73 | 76 | 1.1 | 51.4 | | |
| | | | | | | 2023-07-04 | 2h | 20 | 62.41 | 85.7 | 52 | 0.7 | 78.3 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 16.06 | 80.00 | 25 | 0.4 | 52.0 | | |
| | | | | | | 2023-07-04 | 4h | 30 | 2.01 | 76.19 | 21 | 0.3 | 39.1 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 8.94 | 10.00 | 11 | 0.2 | 9.5 | | |
| ProShares UltraPro Russell2000 | URTY | ProShares UltraPro Short Russell2000 | SRTY | 3 | Wealthsimple | 2023-07-04 | 1m | 30 | -12.15 | 76.23 | 426 | 6.1 | 32.0 | 79.0 | |
| | | | | | | 2023-07-04 | 2m | 30 | 4.10 | 76.08 | 458 | 6.5 | 40.1 | | |
| | | | | | | 2023-07-04 | 3m | 30 | 0.04 | 75.17 | 441 | 6.3 | 37.6 | | |
| | | | | | | 2023-07-04 | 5m | 30 | -24.55 | 70.79 | 430 | 6.1 | 23.1 | | |
| | | | | | | 2023-07-04 | 15m | 30 | 5.13 | 79.47 | 197 | 2.8 | 42.3 | | |
| | | | | | | 2023-07-04 | 30m | 30 | -12.26 | 70.75 | 107 | 1.5 | 29.2 | | |
| | | | | | | 2023-07-04 | 45m | 30 | -2.20 | 78.26 | 78 | 1.1 | 38.0 | | |
| | | | | | | 2023-07-04 | 1h | 30 | 16.01 | 81.83 | 55 | 0.8 | 52.9 | | |
| | | | | | | 2023-07-04 | 2h | 29 | 16.25 | 88.9 | 29 | 0.4 | 79.1 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 23.27 | 78.95 | 21 | 0.3 | 51.1 | | |
| | | | | | | 2023-07-04 | 4h | 30 | -0.59 | 83.82 | 21 | 0.3 | 27.2 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 21.44 | 85.17 | 9 | 0.1 | 57.6 | | |
| ProShares Bitcoin Strategy ETF | BITO | ProShares Short Bitcoin Strategy ETF | BITI | 1 | Wealthsimple | 2023-07-03 | 1m | 30 | -3.51 | 79.74 | 480 | 6.9 | 41.4 | 89.7 | |
| | | | | | | 2023-07-03 | 2m | 30 | 8.29 | 76.15 | 439 | 6.3 | 42.2 | | |
| | | | | | | 2023-07-03 | 3m | 30 | 39.67 | 77.59 | 430 | 6.1 | 58.6 | | |
| | | | | | | 2023-07-03 | 5m | 30 | 25.98 | 79.33 | 425 | 6.1 | 52.7 | | |
| | | | | | | 2023-07-03 | 15m | 30 | 13.95 | 75.90 | 197 | 2.8 | 44.9 | | |
| | | | | | | 2023-07-03 | 30m | 30 | 17.26 | 80.00 | 111 | 1.6 | 52.6 | | |
| | | | | | | 2023-07-03 | 45m | 30 | 14.18 | 72.60 | 89 | 1.3 | 43.4 | | |
| | | | | | | 2023-07-03 | 1h | 34 | 81.44 | 89.1 | 56 | 0.8 | 89.7 | | |
| | | | | | | 2023-07-03 | 2h | 30 | 29.11 | 76.92 | 30 | 0.4 | 53.0 | | |
| | | | | | | 2023-07-03 | 3h | 30 | 32.80 | 84.62 | 18 | 0.3 | 62.9 | | |
| | | | | | | 2023-07-03 | 4h | 30 | 20.75 | 66.67 | 12 | 0.2 | 43.7 | | |
| | | | | | | 2023-07-03 | 1d | 47 | 55.10 | 100.00 | 5 | 0.1 | 82.6 | | |
| Direxion Daily S&P Oil & Gas Exp. & Prod. Bull 2X Shares | GUSH | Direxion Daily S&P Oil & Gas Exp. & Prod. Bear 2X Shares | DRIP | 2 | Wealthsimple | 2023-06-14 | 1m | 30 | -2.51 | 72.55 | 366 | 5.4 | 35.0 | 90.9 | |
| | | | | | | 2023-06-14 | 2m | 30 | 0.02 | 73.16 | 371 | 5.5 | 36.6 | | |
| | | | | | | 2023-06-14 | 3m | 30 | 38.02 | 74.81 | 425 | 6.3 | 56.4 | | |
| | | | | | | 2023-06-14 | 5m | 30 | -5.71 | 69.39 | 421 | 6.2 | 31.8 | | |
| | | | | | | 2023-06-14 | 15m | 30 | 28.83 | 80.75 | 179 | 2.7 | 64.8 | | |
| | | | | | | 2023-06-14 | 30m | 71 | 94.48 | 87.27 | 73 | 1.1 | 90.9 | | |
| | | | | | | 2023-06-14 | 45m | 30 | 68.03 | 89.69 | 74 | 1.1 | 74.8 | | |
| | | | | | | 2023-06-14 | 1h | 30 | 29.05 | 79.83 | 59 | 0.9 | 49.0 | | |
| | | | | | | 2023-06-14 | 2h | 32 | 34.70 | 89.69 | 34 | 0.5 | 61.4 | | |
| | | | | | | 2023-06-14 | 3h | 30 | 41.59 | 82.35 | 22 | 0.3 | 82.0 | | |
| | | | | | | 2023-06-14 | 4h | 30 | 32.64 | 81.82 | 17 | 0.3 | 57.2 | | |
| | | | | | | 2023-06-14 | 1d | 30 | 1.23 | 10.00 | 4 | 0.1 | 5.3 | | |
| MicroSectorSTM Oil & Gas Exploration & Production 3X Leveraged ETNs | OILU | MicroSectorSTM Oil & Gas Exploration & Production -3X Inverse Leveraged ETNs | OULD | 3 | RBC Direct Investing | 2023-07-06 | 1m | 30 | -25.18 | 71.43 | 455 | 6.4 | 23.1 | 101.2 | |
| | </ | | | | | | | | | | | | | | |

| | | | |
|---|-------------------------------------|-----------------------------------|--|
| Backtest Settings: | Start Date: 2022-03-01 00:00 | End Date: 2028-12-31 21:00 | Backtest Procedure: 1. Set backtest values (as shown to the left) |
| Initial Capital: 1000 | | | 2. Set Lookback to 30 |
| Order Trigger: At Bar Close | | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS |
| Entry Type: % Current Capital 33 | | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best |
| Entry Fee: Percentage 0 | | | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef |
| Exit Type: LIFO 33 | | | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts |
| Exit Fee: Percentage 0 | | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. |
| Candles: Heikin Ashi | | | Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView |
| Sessions: Extended trading hours | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Per Week | Composite Scores | Composite Score MAX | Comments | | |
|--|---------------|--|---------------|----------|----------------------|--|------------|--|--------|--------|--------------|------------|------------------|---------------------|-----------------------|-------|-----------------------|
| Direction-Daily-Russia-Bull-2X-Shares | | Direction-Daily-Russia-Bear-3X-Shares | | 3 | Wealthsimple | 2023-07-05 | 1m | 30 | 4.09 | 72.17 | 455 | 6.3 | 38.1 | 55.8 | Appears to be dead. | | |
| Direxion Daily 20+ Year Treasury Bull 3X Shares | TMF | Direxion Daily 20+ Year Treasury Bear 3X Shares | TMV | 3 | Wealthsimple | 2023-07-17 2m | 30 | 3.03 | 71.57 | 450 | 6.3 | 37.3 | | | | | |
| | | | | | | 2023-07-17 3m | 30 | 24.98 | 71.93 | 427 | 5.9 | 48.5 | | | | | |
| | | | | | | 2023-07-17 5m | 30 | 9.61 | 75.49 | 459 | 6.4 | 42.6 | | | | | |
| | | | | | | 2023-07-17 15m | 30 | 1.77 | 85.25 | 236 | 3.3 | 47.8 | | | | | |
| | | | | | | 2023-07-17 30m | 30 | 1.63 | 75.68 | 107 | 1.5 | 38.7 | | | | | |
| | | | | | | 2023-07-17 45m | 30 | 3.10 | 93.62 | 74 | 1.0 | 53.0 | | | | | |
| | | | | | | 2023-07-17 1h | 30 | 1.03 | 91.67 | 60 | 0.8 | 50.9 | | | | | |
| | | | | | | 2023-07-17 2h | 30 | 0.34 | 88.24 | 47 | 0.7 | 48.7 | | | | | |
| | | | | | | 2023-07-17 3h | 30 | 0.29 | 93.33 | 36 | 0.5 | 51.5 | | | | | |
| | | | | | | 2023-07-17 4h | 30 | 0.70 | 91.67 | 27 | 0.4 | 50.8 | | | | | |
| | | | | | | 2023-07-17 1d | 30 | 1.60 | 100.00 | 16 | 0.2 | 55.8 | | | | | |
| | | | | | | Direxion Daily FTSE China Bull 3X Shares | YNN | Direxion Daily FTSE China Bear 3X Shares | YANG | 3 | Wealthsimple | 2023-07-17 | 1m | 30 | -18.27 | 69.02 | 419 |
| 2023-07-17 2m | 30 | -38.21 | 60.17 | 367 | 5.1 | 11.0 | | | | | | | | | | | |
| 2023-07-17 3m | 30 | 71.57 | 72.45 | 328 | 4.6 | 72.1 | | | | | | | | | | | |
| 2023-07-17 5m | 30 | 47.98 | 65.81 | 287 | 4.0 | 34.8 | | | | | | | | | | | |
| 2023-07-17 15m | 30 | 6.83 | 77.37 | 167 | 2.3 | 42.1 | | | | | | | | | | | |
| 2023-07-17 30m | 30 | 5.79 | 86.15 | 85 | 1.2 | 50.3 | | | | | | | | | | | |
| 2023-07-17 45m | 30 | 7.25 | 95.92 | 72 | 1.0 | 56.4 | | | | | | | | | | | |
| 2023-07-17 1h | 30 | 16.12 | 95.00 | 60 | 0.8 | 60.3 | | | | | | | | | | | |
| 2023-07-17 2h | 30 | 13.27 | 84.21 | 30 | 0.4 | 53.0 | | | | | | | | | | | |
| 2023-07-17 3h | 30 | 41.17 | 76.47 | 22 | 0.3 | 58.8 | | | | | | | | | | | |
| 2023-07-17 4h | 30 | 11.35 | 71.34 | 16 | 0.2 | 41.3 | | | | | | | | | | | |
| 2023-07-17 1d | 30 | 2.25 | 50.00 | 10 | 0.1 | 26.1 | | | | | | | | | | | |
| Direxion Daily Junior Gold Miners Index Bull 2X Shares | JNUG | Direxion Daily Junior Gold Miners Index Bear 2X Shares | JDST | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 3.80 | 75.61 | 390 | 5.4 | 39.7 | 81.5 | Regular Trading Hours | | |
| 2023-07-17 2m | 30 | 0.35 | 68.78 | 367 | 5.1 | 34.8 | | | | | | | | | | | |
| 2023-07-17 3m | 30 | 29.41 | 64.11 | 331 | 4.6 | 46.8 | | | | | | | | | | | |
| 2023-07-17 5m | 30 | -8.90 | 70.34 | 358 | 5.0 | 30.7 | | | | | | | | | | | |
| 2023-07-17 15m | 30 | 88.46 | 74.51 | 161 | 2.2 | 81.5 | | | | | | | | | | | |
| 2023-07-17 30m | 30 | 18.85 | 77.91 | 100 | 1.4 | 48.4 | | | | | | | | | | | |
| 2023-07-17 45m | 30 | 17.99 | 96.15 | 64 | 0.9 | 61.9 | | | | | | | | | | | |
| 2023-07-17 1h | 30 | 12.13 | 100.00 | 53 | 0.7 | 61.1 | | | | | | | | | | | |
| 2023-07-17 2h | 30 | 17.31 | 91.67 | 30 | 0.4 | 59.1 | | | | | | | | | | | |
| 2023-07-17 3h | 30 | 12.08 | 100.00 | 26 | 0.4 | 61.0 | | | | | | | | | | | |
| 2023-07-17 4h | 30 | 13.88 | 81.82 | 12 | 0.2 | 51.9 | | | | | | | | | | | |
| 2023-07-17 1d | 30 | 4.93 | 100.00 | 12 | 0.2 | 57.5 | | | | | | | | | | | |
| ProShares VIX Short-Term Futures ETF | VIXY | ProShares VIX Short-Term Futures ETF | SVXY | 0.5 | Wealthsimple | 2023-07-17 | 1m | 30 | 1.82 | 69.36 | 514 | 7.1 | 31.1 | | | 60.9 | Regular Trading Hours |
| 2023-07-17 2m | 30 | -6.14 | 65.80 | 492 | 6.8 | 29.8 | | | | | | | | | | | |
| 2023-07-17 3m | 30 | -4.14 | 70.20 | 476 | 6.6 | 33.0 | | | | | | | | | | | |
| 2023-07-17 5m | 30 | 1.63 | 67.50 | 436 | 6.1 | 24.6 | | | | | | | | | | | |
| 2023-07-17 15m | 30 | 25.62 | 80.00 | 205 | 2.8 | 56.9 | | | | | | | | | | | |
| 2023-07-17 30m | 30 | 28.31 | 73.44 | 99 | 1.4 | 50.9 | | | | | | | | | | | |
| 2023-07-17 45m | 30 | 3.10 | 86.96 | 80 | 1.1 | 49.4 | | | | | | | | | | | |
| 2023-07-17 1h | 30 | 4.97 | 100.00 | 70 | 1.0 | 57.5 | | | | | | | | | | | |
| 2023-07-17 2h | 30 | 12.92 | 94.12 | 39 | 0.5 | 58.2 | | | | | | | | | | | |
| 2023-07-17 3h | 30 | 11.86 | 100.00 | 34 | 0.5 | 60.9 | | | | | | | | | | | |
| 2023-07-17 4h | 30 | 5.88 | 67.50 | 22 | 0.3 | 51.1 | | | | | | | | | | | |
| 2023-07-17 1d | 30 | 5.43 | 75.00 | 8 | 0.1 | 40.2 | | | | | | | | | | | |
| ProShares UltraPro MidCap400 | UMDD | ProShares UltraPro Short MidCap400 | SMDD | 3 | RBC Direct Investing | 2023-07-17 | 1m | 30 | 22.88 | 79.31 | 33 | 0.5 | 51.1 | 66.9 | Regular Trading Hours | | |
| 2023-07-17 2m | 30 | 18.11 | 75.86 | 33 | 0.5 | 47.0 | | | | | | | | | | | |
| 2023-07-17 3m | 30 | 13.09 | 73.08 | 28 | 0.4 | 43.1 | | | | | | | | | | | |
| 2023-07-17 5m | 30 | 18.60 | 81.82 | 25 | 0.3 | 54.3 | | | | | | | | | | | |
| 2023-07-17 15m | 30 | 13.75 | 76.47 | 18 | 0.3 | 45.1 | | | | | | | | | | | |
| 2023-07-17 30m | 30 | 42.06 | 83.33 | 18 | 0.3 | 66.9 | | | | | | | | | | | |
| 2023-07-17 45m | 30 | 25.26 | 73.68 | 19 | 0.3 | 49.5 | | | | | | | | | | | |
| 2023-07-17 1h | 30 | 37.26 | 83.33 | 19 | 0.3 | 64.5 | | | | | | | | | | | |
| 2023-07-17 2h | 30 | 21.63 | 80.00 | 16 | 0.2 | 54.8 | | | | | | | | | | | |
| 2023-07-17 3h | 30 | 15.54 | 81.25 | 19 | 0.3 | 52.5 | | | | | | | | | | | |
| 2023-07-17 4h | 30 | 23.07 | 81.82 | 14 | 0.2 | 58.1 | | | | | | | | | | | |
| 2023-07-17 1d | 30 | 11.58 | 72.42 | 8 | 0.1 | 41.8 | | | | | | | | | | | |
| Invesco QQQ Trust | QQQ | ProShares Short QQQ | PSQ | 1 | Wealthsimple | 2023-06-20 | 1m | 30 | 0.52 | 89.04 | 481 | 7.1 | 49.2 | | | 60.1 | Regular Trading Hours |
| 2023-06-20 2m | 30 | 3.07 | 85.44 | 455 | 6.7 | 48.5 | | | | | | | | | | | |
| 2023-06-20 3m | 30 | 21.24 | 84.91 | 418 | 6.1 | 57.3 | | | | | | | | | | | |
| 2023-06-20 5m | 30 | 19.54 | 80.56 | 399 | 5.9 | 54.1 | | | | | | | | | | | |
| 2023-06-20 15m | 30 | 24.64 | 79.61 | 308 | 4.5 | 52.2 | | | | | | | | | | | |
| 2023-06-20 30m | 30 | -1.54 | 79.75 | 165 | 2.4 | 39.1 | | | | | | | | | | | |
| 2023-06-20 45m | 30 | 3.53 | 83.62 | 117 | 1.7 | 47.8 | | | | | | | | | | | |
| 2023-06-20 1h | 59 | 16.03 | 84.34 | 84 | 1.2 | 59.9 | | | | | | | | | | | |
| 2023-06-20 2h | 25 | 9.57 | 100.00 | 58 | 0.9 | 59.8 | | | | | | | | | | | |
| 2023-06-20 3h | 30 | 7.30 | 72.73 | 22 | 0.3 | 40.0 | | | | | | | | | | | |
| 2023-06-20 4h | 30 | 3.85 | 81.82 | 22 | 0.3 | 46.9 | | | | | | | | | | | |
| 2023-06-20 1d | 30 | 10.28 | 100.00 | 7 | 0.1 | 60.1 | | | | | | | | | | | |
| ProShares Ultra Nasdaq Biotechnology | BIB | ProShares UltraShort Nasdaq Biotechnology | BIS | 2 | Wealthsimple | 2023-06-29 | 1m | 30 | 5.03 | 78.95 | 71 | 1.0 | 42.0 | 80.2 | Regular Trading Hours | | |
| 2023-06-29 2m | 30 | 6.22 | 82.69 | 66 | 0.9 | 48.6 | | | | | | | | | | | |
| 2023-06-29 3m | 30 | 13.60 | 77.36 | 61 | 0.9 | 45.5 | | | | | | | | | | | |
| 2023-06-29 5m | 30 | 23.89 | 83.67 | 57 | 0.8 | 58.0 | | | | | | | | | | | |
| 2023-06-29 15m | 30 | 19.06 | 100.00 | 48 | 0.7 | 64.5 | | | | | | | | | | | |
| 2023-06-29 30m | 67 | 30.01 | 100.0 | 24 | 0.3 | 80.0 | | | | | | | | | | | |
| 2023-06-29 45m | 30 | 10.77 | 78.90 | 32 | 0.5 | 43.4 | | | | | | | | | | | |
| 2023-06-29 1h | 30 | 11.31 | 78.26 | 32 | 0.5 | 44.8 | | | | | | | | | | | |
| 2023-06-29 2h | 30 | 17.85 | 86.67 | 24 | 0.3 | 56.6 | | | | | | | | | | | |
| 2023-06-29 3h | 58 | 55.38 | 100.00 | 9 | 0.1 | 59.8 | | | | | | | | | | | |
| 2023-06-29 4h | 30 | 28.26 | 90.91 | 15 | 0.2 | 64.1 | | | | | | | | | | | |
| 2023-06-29 1d | 30 | 28.14 | 100.00 | 9 | 0.1 | 69.1 | | | | | | | | | | | |
| ProShares Ultra MSCI EAFE | EFO | ProShares UltraShort MSCI EAFE | EFU | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 12.75 | 100.00 | 11 | 0.2 | 61.4 | | | 64.6 | Regular Trading Hours |
| 2023-07-17 2m | 30 | 13.88 | 100.00 | 10 | 0.1 | 61.9 | | | | | | | | | | | |
| 2023-07-17 3m | 30 | 12.83 | 100.00 | 9 | 0.1 | 61.4 | | | | | | | | | | | |
| 2023-07-17 5m | 30 | 13.07 | 83.33 | 9 | 0.1 | 52.4 | | | | | | | | | | | |
| 2023-07-17 15m | 30 | 19.15 | 100.00 | 8 | 0.1 | 64.6 | | | | | | | | | | | |
| 2023-07-17 30m | 30 | 7.16 | 75.00 | 6 | 0.1 | 41.1 | | | | | | | | | | | |
| 2023-07-17 45m | 30 | 7.35 | 75.00 | 6 | 0.1 | 41.2 | | | | | | | | | | | |
| 2023-07-17 1h | 30 | -2.60 | 33.33 | 6 | 0.1 | 15.4 | | | | | | | | | | | |
| 2023-07-17 2h | 30 | -3.56 | 0.00 | 5 | 0.1 | -1.8 | | | | | | | | | | | |
| 2023-07-17 3h | 30 | 4.13 | 66.67 | 7 | 0.1 | 35.4 | | | | | | | | | | | |
| 2023-07-17 4h | 30 | 8.40 | 100.00 | 7 | 0.1 | 59.2 | | | | | | | | | | | |
| 2023-07-17 1d | 30 | 2.20 | 100.00 | 14 | 0.2 | 56.1 | | | | | | | | | | | |
| ProShares Ultra MSCI Emerging Markets | EET | ProShares UltraShort MSCI Emerging Markets | EEV | 2 | Wealthsimple | 2023-07-04 | 1m | 30 | 1.39 | 100.00 | 23 | 0.3 | 55.7 | 56.7 | Regular Trading Hours | | |
| 2023-07-04 2m | 30 | 0.85 | 100.00 | 23 | 0.3 | 55.4 | | | | | | | | | | | |
| 2023-07-04 3m | 30 | 1.15 | 100.00 | 22 | 0.3 | 55.6 | | | | | | | | | | | |
| 2023-07-04 5m | 30 | 0.82 | 100.00 | 21 | 0.3 | 55.4 | | | | | | | | | | | |
| 2023-07-04 15m | 30 | 2.10 | 100.00 | 16 | 0.2 | 56.1 | | | | | | | | | | | |
| 2023-07-04 30m | 30 | 3.31 | 100.00 | 13 | 0.2 | 56.7 | | | | | | | | | | | |
| 2023-07-04 45m | 30 | 1.44 | 100.00 | 12 | 0.2 | 55.7 | | | | | | | | | | | |
| 2023-07-04 1h | 30 | 1.38 | 100.00 | 11 | 0.2 | 55.7 | | | | | | | | | | | |

Backtest Settings:

| | | |
|------------------|------------------------|-------|
| Start Date: | 2022-03-01 | 00:00 |
| End Date: | 2028-12-31 | 21:00 |
| Initial Capital: | 1000 | |
| Order Trigger: | At Bar Close | |
| Entry Type: | % Current Capital | 33 |
| Exit Fee: | Percentage | 0 |
| Exit Type: | LIFO | 33 |
| Exit Fee: | Percentage | 0 |
| Candles: | Heikin Ashi | |
| Sessions: | Extended trading hours | |

Backtest Procedure:

- Set backtest values (as shown to the left)
- Set Lookback to 30
- Flip through all the default timeframes, documenting ROI, WIN, and BUYS
- Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best
- With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timeframe
- Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts

Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared.
Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Per Week | Composite Scores | Composite Score MAX | Comments |
|------------------------------------|---------------|---|---------------|----------|--------------|---------------|------------|-----------|-------|--------|----------|----------|------------------|---------------------|-----------------------|
| | | | | | | 2023-07-04 | 2h | 30 | 2.95 | 100.00 | 10 | 0.1 | 56.5 | | |
| | | | | | | 2023-07-04 | 3h | 30 | 2.40 | 100.00 | 11 | 0.2 | 56.2 | | |
| | | | | | | 2023-07-04 | 4h | 30 | 2.42 | 100.00 | 11 | 0.2 | 56.2 | | |
| | | | | | | 2023-07-04 | 1d | 30 | 2.37 | 100.00 | 12 | 0.2 | 56.2 | | |
| ProShares Ultra FTSE Europe | UPV | ProShares UltraShort FTSE Europe | EPV | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 7.59 | 50.00 | 10 | 0.1 | 23.8 | 66.8 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 7.59 | 50.00 | 10 | 0.1 | 23.8 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 9.04 | 50.00 | 8 | 0.1 | 29.8 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 13.54 | 66.67 | 7 | 0.1 | 40.1 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 8.30 | 100.00 | 6 | 0.1 | 59.2 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 8.29 | 100.00 | 6 | 0.1 | 59.1 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 14.18 | 100.00 | 6 | 0.1 | 62.1 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 18.08 | 100.00 | 7 | 0.1 | 64.0 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 15.33 | 100.00 | 4 | 0.1 | 62.7 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 23.67 | 100.00 | 3 | 0.0 | 66.8 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 15.76 | 100.00 | 3 | 0.0 | 62.9 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 5.53 | 100.00 | 12 | 0.2 | 57.8 | | |
| ProShares Ultra MSCI Brazil Capped | UBR | ProShares UltraShort MSCI Brazil Capped | BZQ | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 0.96 | 85.71 | 17 | 0.2 | 47.6 | 58.9 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 0.58 | 83.33 | 17 | 0.2 | 46.1 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 0.56 | 83.33 | 17 | 0.2 | 46.1 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 1.79 | 85.71 | 17 | 0.2 | 48.0 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 1.15 | 80.00 | 14 | 0.2 | 44.6 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 2.94 | 85.71 | 14 | 0.2 | 48.6 | | |
| | | | | | | 2023-07-17 | 45m | 30 | -0.12 | 75.00 | 14 | 0.2 | 37.4 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 0.93 | 75.00 | 12 | 0.2 | 39.0 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 0.44 | 66.67 | 11 | 0.2 | 33.6 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 2.34 | 66.67 | 11 | 0.2 | 32.2 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 7.77 | 100.00 | 4 | 0.1 | 58.9 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 8.41 | 66.67 | 8 | 0.1 | 37.5 | | |
| ProShares Ultra FTSE China 50 | XPP | ProShares UltraShort FTSE China 50 | FXP | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 29.33 | 84.62 | 18 | 0.3 | 61.2 | 62.1 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 24.43 | 75.00 | 19 | 0.3 | 49.7 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 16.55 | 71.43 | 19 | 0.3 | 44.0 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 18.77 | 91.67 | 21 | 0.3 | 59.8 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 20.07 | 90.91 | 19 | 0.3 | 60.0 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 14.11 | 100.00 | 20 | 0.3 | 62.1 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 12.72 | 90.91 | 17 | 0.2 | 56.4 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 8.83 | 100.00 | 17 | 0.2 | 59.4 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 13.22 | 87.50 | 14 | 0.2 | 54.7 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 8.93 | 100.00 | 17 | 0.2 | 59.5 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 10.88 | 100.00 | 12 | 0.2 | 60.4 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 2.17 | 80.00 | 14 | 0.2 | 31.1 | | |
| ProShares Ultra MSCI Japan | EZJ | ProShares UltraShort MSCI Japan | EWW | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 12.83 | 75.00 | 16 | 0.2 | 43.9 | 62.6 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 8.88 | 73.33 | 15 | 0.2 | 41.1 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 12.09 | 68.75 | 16 | 0.2 | 40.4 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 10.65 | 75.00 | 12 | 0.2 | 42.8 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 15.14 | 100.00 | 13 | 0.2 | 62.6 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 9.65 | 88.89 | 9 | 0.1 | 53.7 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 8.54 | 87.50 | 8 | 0.1 | 52.4 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 12.36 | 87.50 | 8 | 0.1 | 54.3 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 14.83 | 100.00 | 7 | 0.1 | 62.4 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 13.19 | 100.00 | 6 | 0.1 | 61.6 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 11.50 | 100.00 | 4 | 0.1 | 60.8 | | |
| | | | | | | 2023-07-17 | 1d | 30 | -0.83 | 67.15 | 7 | 0.1 | 28.2 | | |
| ProShares Ultra 7-10 Year Treasury | UST | ProShares UltraShort 7-10 Year Treasury | PST | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 0.95 | 83.33 | 27 | 0.4 | 46.3 | 55.7 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 0.92 | 90.91 | 25 | 0.3 | 50.5 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 0.99 | 80.00 | 22 | 0.3 | 44.5 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 1.15 | 87.50 | 20 | 0.3 | 48.7 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 2.73 | 88.89 | 17 | 0.2 | 50.3 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 0.41 | 62.50 | 16 | 0.2 | 31.5 | | |
| | | | | | | 2023-07-17 | 45m | 30 | -0.85 | 42.86 | 16 | 0.2 | 21.0 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 0.44 | 75.00 | 13 | 0.2 | 37.7 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 0.25 | 66.67 | 12 | 0.2 | 33.5 | | |
| | | | | | | 2023-07-17 | 3h | 30 | -0.04 | 50.00 | 13 | 0.2 | 25.0 | | |
| | | | | | | 2023-07-17 | 4h | 30 | -0.05 | 50.00 | 11 | 0.2 | 25.0 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 1.34 | 100.00 | 13 | 0.2 | 55.7 | | |
| ProShares Ultra 20+ Year Treasury | UBT | ProShares UltraShort 20+ Year Treasury | TBT | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 1.25 | 64.71 | 47 | 0.7 | 39.9 | 55.4 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 10.29 | 69.67 | 60 | 0.8 | 38.5 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 2.71 | 74.55 | 68 | 0.9 | 43.7 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 2.70 | 76.27 | 79 | 1.1 | 39.5 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 0.31 | 67.80 | 68 | 0.9 | 48.5 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 0.21 | 95.24 | 51 | 0.7 | 52.5 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 0.15 | 100.00 | 43 | 0.6 | 55.1 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 0.15 | 100.00 | 39 | 0.5 | 55.1 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 0.15 | 85.71 | 37 | 0.5 | 47.2 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 0.31 | 100.00 | 28 | 0.4 | 55.2 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 0.89 | 100.00 | 20 | 0.3 | 55.4 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 1.28 | 80.00 | 14 | 0.2 | 44.6 | | |
| ProShares Ultra High Yield | UJB | ProShares Short High Yield | SJB | 2 / 1 | Wealthsimple | 2023-07-17 | 1m | 30 | 6.08 | 85.71 | 7 | 0.1 | 50.2 | 58.3 | Regular Trading Hours |
| | | | | | | 2023-07-17 | 2m | 30 | 5.97 | 83.33 | 6 | 0.1 | 48.8 | | |
| | | | | | | 2023-07-17 | 3m | 30 | 6.52 | 100.00 | 6 | 0.1 | 58.3 | | |
| | | | | | | 2023-07-17 | 5m | 30 | 5.55 | 100.00 | 6 | 0.1 | 57.8 | | |
| | | | | | | 2023-07-17 | 15m | 30 | 3.20 | 60.00 | 5 | 0.1 | 31.6 | | |
| | | | | | | 2023-07-17 | 30m | 30 | 4.99 | 100.00 | 5 | 0.1 | 57.5 | | |
| | | | | | | 2023-07-17 | 45m | 30 | 4.73 | 80.00 | 5 | 0.1 | 46.4 | | |
| | | | | | | 2023-07-17 | 1h | 30 | 4.20 | 60.00 | 5 | 0.1 | 32.1 | | |
| | | | | | | 2023-07-17 | 2h | 30 | 2.95 | 66.67 | 3 | 0.0 | 34.8 | | |
| | | | | | | 2023-07-17 | 3h | 30 | 2.42 | 100.00 | 2 | 0.0 | 56.2 | | |
| | | | | | | 2023-07-17 | 4h | 30 | 2.35 | 100.00 | 2 | 0.0 | 56.2 | | |
| | | | | | | 2023-07-17 | 1d | 30 | 1.95 | 68.67 | 11 | 0.2 | 34.2 | | |
| ProShares Ultra Euro | ULE | ProShares UltraShort Euro | EUO | 2 | Wealthsimple | 2023-07-17 | 1m | 30 | 1.56 | 71.43 | 14 | 0.2 | | | |

| | | | | | |
|---------------------------|------------------------|-------|---|--|--|
| Backtest Settings: | | | Backtest Procedure: | | |
| Start Date: | 2022-03-01 | 00:00 | 1. Set backtest values (as shown to the left) | | |
| End Date: | 2028-12-31 | 21:00 | 2. Set Lookback to 30 | | |
| Initial Capital: | 1000 | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS | | |
| Order Trigger: | At Bar Close | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best | | |
| Entry Type: | % Current Capital | 33 | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef | | |
| Entry Fee: | Percentage | 0 | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts | | |
| Exit Type: | LIFO | 33 | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView | | |
| Exit Fee: | Percentage | 0 | | | |
| Candles: | Heikin Ashi | | | | |
| Sessions: | Extended trading hours | | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Composite Scores | Composite Score MAX | Comments |
|---|---------------|--|----------|----------|----------------------|------------|-----------|--------|--------|----------|------------------|---------------------|----------|
| | | | | | 2023-07-17 | 45m | 30 | 1.99 | 30.2 | 17 | 0.2 | 38.0 | |
| | | | | | 2023-07-17 | 1h | 30 | 1.86 | 85.17 | 18 | 0.3 | 47.8 | |
| | | | | | 2023-07-17 | 2h | 30 | -3.28 | 80.00 | 14 | 0.2 | 42.4 | |
| | | | | | 2023-07-17 | 3h | 30 | 3.94 | 75.00 | 12 | 0.2 | 39.5 | |
| | | | | | 2023-07-17 | 4h | 30 | -1.29 | 75.00 | 12 | 0.2 | 38.9 | |
| | | | | | 2023-07-17 | 1d | 30 | 1.45 | 100.00 | 17 | 0.2 | 85.7 | |
| MicroSectors FANG+ Index 3X Leveraged ETN | FNGU | MicroSectors FANG+ Index -3X Inverse Leveraged ETN | FNGD | 3 | RBC Direct Investing | 2023-06-21 | 1m | 30 | 78.73 | 84.16 | 429 | 6.3 | 85.7 |
| | | | | | 2023-06-21 | 2m | 30 | 78.02 | 83.99 | 475 | 6.9 | 85.2 | |
| | | | | | 2023-06-21 | 3m | 30 | 145.92 | 82.41 | 418 | 6.1 | 118.3 | |
| | | | | | 2023-06-21 | 5m | 59 | 589.28 | 91.91 | 280 | 4.1 | 345.2 | |
| | | | | | 2023-06-21 | 15m | 30 | 29.76 | 75.46 | 275 | 4.0 | 62.6 | |
| | | | | | 2023-06-21 | 30m | 30 | -28.06 | 78.62 | 147 | 2.1 | 25.3 | |
| | | | | | 2023-06-21 | 45m | 30 | -16.93 | 80.10 | 110 | 1.6 | 41.1 | |
| | | | | | 2023-06-21 | 1h | 59 | 146.30 | 88.89 | 54 | 0.8 | 122.0 | |
| | | | | | 2023-06-21 | 2h | 35 | 109.87 | 89.47 | 39 | 0.6 | 104.1 | |
| | | | | | 2023-06-21 | 3h | 30 | 8.41 | 88.46 | 32 | 0.5 | 52.9 | |
| | | | | | 2023-06-21 | 4h | 30 | 52.95 | 81.48 | 27 | 0.4 | 71.3 | |
| | | | | | 2023-06-21 | 1d | 30 | 18.24 | 57.18 | 7 | 0.1 | 36.7 | |
| Tesla, Inc. | TSLA | AXS TSLA Bear Daily ETF | TSLQ | 1 | Wealthsimple | 2023-06-06 | 1m | 30 | 32.73 | 89.13 | 443 | 6.7 | 65.4 |
| | | | | | 2023-06-06 | 2m | 30 | 6.04 | 90.57 | 464 | 7.0 | 52.8 | |
| | | | | | 2023-06-06 | 3m | 25 | 42.78 | 90.73 | 418 | 6.3 | 71.3 | |
| | | | | | 2023-06-06 | 5m | 30 | 25.31 | 79.80 | 400 | 6.0 | 52.5 | |
| | | | | | 2023-06-06 | 15m | 30 | 19.53 | 85.22 | 208 | 3.1 | 56.6 | |
| | | | | | 2023-06-06 | 30m | 30 | 7.98 | 90.43 | 110 | 1.7 | 53.7 | |
| | | | | | 2023-06-21 | 45m | 74 | 19.20 | 95.24 | 44 | 0.6 | 62.0 | |
| | | | | | 2023-06-06 | 1h | 30 | 7.69 | 79.43 | 63 | 1.0 | 43.1 | |
| | | | | | 2023-06-06 | 2h | 40 | 9.92 | 100 | 27 | 0.4 | 60.0 | |
| | | | | | 2023-06-06 | 3h | 30 | -0.23 | 76.47 | 18 | 0.3 | 38.1 | |
| | | | | | 2023-06-06 | 4h | 30 | 2.60 | 78.47 | 20 | 0.3 | 39.8 | |
| | | | | | 2023-06-06 | 1d | 30 | 6.10 | 100.00 | 5 | 0.1 | 58.1 | |
| NVIDIA Corporation | NVDA | AXS 1.25X NVDA Bear Daily ETF | NVDS | 1 / 1.25 | RBC Direct Investing | 2023-06-15 | 1m | 30 | 45.69 | 79.86 | 441 | 6.5 | 62.8 |
| | | | | | 2023-06-15 | 2m | 30 | 19.39 | 80.05 | 435 | 6.4 | 53.7 | |
| | | | | | 2023-06-15 | 3m | 30 | 35.32 | 78.37 | 415 | 6.1 | 56.8 | |
| | | | | | 2023-06-15 | 5m | 30 | 97.02 | 83.04 | 407 | 6.0 | 94.2 | |
| | | | | | 2023-06-15 | 15m | 25 | 220.91 | 85.02 | 207 | 3.1 | 157.2 | |
| | | | | | 2023-06-15 | 30m | 30 | 73.79 | 82.28 | 79 | 1.2 | 82.1 | |
| | | | | | 2023-06-15 | 45m | 30 | 96.50 | 91.07 | 56 | 0.8 | 98.3 | |
| | | | | | 2023-06-15 | 1h | 30 | 102.76 | 95.12 | 41 | 0.6 | 103.7 | |
| | | | | | 2023-06-15 | 2h | 30 | 27.77 | 76.19 | 21 | 0.3 | 52.0 | |
| | | | | | 2023-06-15 | 3h | 30 | 5.46 | 57.14 | 14 | 0.2 | 31.3 | |
| | | | | | 2023-06-15 | 4h | 30 | 1.53 | 45.45 | 11 | 0.2 | 23.5 | |
| | | | | | 2023-06-15 | 1d | 30 | 11.14 | 100.00 | 2 | 0.0 | 60.6 | |
| SPDR S&P 500 ETF Trust | SPY | ProShares Short S&P500 | SH | 1 | Wealthsimple | 2023-06-22 | 1m | 30 | 7.46 | 86.36 | 458 | 6.7 | 51.2 |
| | | | | | 2023-06-22 | 2m | 30 | 1.68 | 79.59 | 478 | 7.0 | 40.6 | |
| | | | | | 2023-06-22 | 3m | 30 | 2.86 | 84.83 | 459 | 6.7 | 48.0 | |
| | | | | | 2023-06-22 | 5m | 30 | 14.55 | 81.20 | 406 | 5.9 | 51.9 | |
| | | | | | 2023-06-22 | 15m | 30 | 1.58 | 85.54 | 359 | 5.2 | 47.8 | |
| | | | | | 2023-06-22 | 30m | 30 | 6.71 | 89.01 | 192 | 2.8 | 52.3 | |
| | | | | | 2023-06-22 | 45m | 28 | 27.92 | 84.6 | 120 | 1.7 | 60.6 | |
| | | | | | 2023-06-22 | 1h | 30 | 6.45 | 80.25 | 88 | 1.3 | 47.4 | |
| | | | | | 2023-06-22 | 2h | 30 | 2.30 | 82.98 | 47 | 0.7 | 46.8 | |
| | | | | | 2023-06-22 | 3h | 30 | 13.81 | 70.37 | 27 | 0.4 | 42.1 | |
| | | | | | 2023-06-22 | 4h | 30 | -0.81 | 71.43 | 21 | 0.3 | 35.7 | |
| | | | | | 2023-06-22 | 1d | 30 | 6.67 | 100.00 | 11 | 0.2 | 58.3 | |
| Direxion Daily GOOGL Bull 1.5X Shares | GGLL | Direxion Daily GOOGL Bear 1X Shares | GGLS | 1.5 / 1 | RBC Direct Investing | 2023-07-05 | 1m | 30 | 24.24 | 82.81 | 80 | 1.1 | 57.7 |
| | | | | | 2023-07-05 | 2m | 30 | 21.67 | 78.33 | 77 | 1.1 | 50.6 | |
| | | | | | 2023-07-05 | 3m | 30 | 27.58 | 85.45 | 72 | 1.0 | 60.8 | |
| | | | | | 2023-07-05 | 5m | 30 | 23.56 | 86.36 | 62 | 0.9 | 59.3 | |
| | | | | | 2023-07-05 | 15m | 30 | 23.79 | 87.10 | 39 | 0.6 | 59.8 | |
| | | | | | 2023-07-05 | 30m | 30 | 28.97 | 90.91 | 26 | 0.4 | 64.5 | |
| | | | | | 2023-07-05 | 45m | 27 | 30.78 | 100.0 | 21 | 0.3 | 70.4 | |
| | | | | | 2023-07-05 | 1h | 30 | 18.13 | 91.67 | 14 | 0.2 | 59.5 | |
| | | | | | 2023-07-05 | 2h | 30 | 19.56 | 100.00 | 9 | 0.1 | 64.8 | |
| | | | | | 2023-07-05 | 3h | 30 | 16.09 | 100.00 | 6 | 0.1 | 63.0 | |
| | | | | | 2023-07-05 | 4h | 30 | 18.17 | 100.00 | 5 | 0.1 | 64.1 | |
| | | | | | 2023-07-05 | 1d | 30 | 7.85 | 100.00 | 4 | 0.1 | 58.9 | |
| iShares Russell 2000 ETF | IWM | ProShares Short Russell2000 | RWM | 1 | Wealthsimple | 2023-07-03 | 1m | 30 | 4.14 | 84.28 | 485 | 6.8 | 48.4 |
| | | | | | 2023-07-03 | 2m | 30 | 5.69 | 80.04 | 469 | 6.7 | 46.9 | |
| | | | | | 2023-07-03 | 3m | 30 | 0.48 | 76.53 | 429 | 6.1 | 38.5 | |
| | | | | | 2023-07-03 | 5m | 30 | 1.99 | 75.53 | 422 | 6.0 | 38.8 | |
| | | | | | 2023-07-03 | 15m | 30 | -6.18 | 77.11 | 336 | 4.8 | 36.0 | |
| | | | | | 2023-07-03 | 30m | 30 | -3.47 | 80.33 | 183 | 2.6 | 42.4 | |
| | | | | | 2023-07-03 | 45m | 30 | -4.77 | 74.36 | 118 | 1.7 | 34.8 | |
| | | | | | 2023-07-03 | 1h | 30 | 4.37 | 70.69 | 82 | 1.2 | 37.6 | |
| | | | | | 2023-07-03 | 2h | 30 | 25.28 | 91.67 | 37 | 0.5 | 63.0 | |
| | | | | | 2023-07-03 | 3h | 30 | 9.32 | 84.00 | 28 | 0.4 | 50.9 | |
| | | | | | 2023-07-03 | 4h | 30 | 5.71 | 80.00 | 20 | 0.3 | 46.9 | |
| | | | | | 2023-07-03 | 1d | 30 | 13.11 | 100.00 | 6 | 0.1 | 61.6 | |
| Direxion Daily S&P Biotech Bull 3X Shares | LABU | Direxion Daily S&P Biotech Bear 3X Shares | LABD | 3 | Wealthsimple | 2023-07-03 | 1m | 30 | 7.65 | 80.38 | 532 | 7.6 | 48.0 |
| | | | | | 2023-07-03 | 2m | 30 | 70.98 | 80.18 | 507 | 7.2 | 79.6 | |
| | | | | | 2023-07-03 | 3m | 30 | 33.54 | 75.70 | 459 | 6.6 | 54.6 | |
| | | | | | 2023-07-03 | 5m | 108 | 71.29 | 90.6 | 229 | 3.3 | 85.6 | |
| | | | | | 2023-07-03 | 15m | 30 | 16.23 | 84.08 | 331 | 4.7 | 54.4 | |
| | | | | | 2023-07-03 | 30m | 30 | -23.72 | 80.00 | 186 | 2.7 | 32.1 | |
| | | | | | 2023-07-03 | 45m | 30 | -1.80 | 72.27 | 124 | 1.8 | 35.2 | |
| | | | | | 2023-07-03 | 1h | 30 | 0.88 | 80.00 | 93 | 1.3 | 44.4 | |
| | | | | | 2023-07-03 | 2h | 30 | 22.77 | 71.11 | 50 | 0.7 | 46.9 | |
| | | | | | 2023-07-03 | 3h | 30 | 7.88 | 59.48 | 29 | 0.4 | 33.8 | |
| | | | | | 2023-07-03 | 4h | 30 | -53.76 | 79.17 | 31 | 0.4 | 32.2 | |
| | | | | | 2023-07-03 | 1d | 30 | 38.32 | 85.71 | 8 | 0.1 | 65.3 | |
| Direxion Daily Semiconductor Bull 3X Shares | SOXL | Direxion Daily Semiconductor Bear 3X Shares | SOXS | 3 | Wealthsimple | 2023-07-01 | 1m | 30 | 29.41 | 98.88 | 545 | 7.8 | 82.5 |
| | | | | | 2023-07-01 | 2m | 30 | 54.73 | 77.08 | 447 | 6.4 | 65.9 | |
| | | | | | 2023-07-01 | 3m | 30 | 30.37 | 73.13 | 429 | 6.1 | 51.8 | |
| | | | | | 2023-07-01 | 5m | 54 | 171.88 | 79.1 | 297 | 4.3 | 125.5 | |
| | | | | | 2023-07-01 | 15m | 30 | 6.53 | 78.27 | 341 | 4.9 | 42.4 | |
| | | | | | 2023-07-01 | 30m | 30 | 10.91 | 83.33 | 196 | 2.8 | 51.3 | |
| | | | | | 2023-07-01 | 45m | 30 | -27.58 | 79.31 | 129 | 1.8 | 25.9 | |
| | | | | | 2023-07-01 | 1h | 30 | 8.56 | 75.90 | 97 | 1.4 | 42.2 | |

| | | | |
|---|-------------------------------------|-----------------------------------|--|
| Backtest Settings: | Start Date: 2022-03-01 00:00 | End Date: 2028-12-31 21:00 | Backtest Procedure: 1. Set backtest values (as shown to the left) |
| Initial Capital: 1000 | | | 2. Set Lookback to 30 |
| Order Trigger: At Bar Close | | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS |
| Entry Type: % Current Capital 33 | | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best |
| Entry Fee: Percentage 0 | | | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef |
| Exit Type: LIFO 33 | | | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts |
| Exit Fee: Percentage 0 | | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. |
| Candles: Heikin Ashi | | | Perhaps using a test automation tool like Selenium or Cypress with the browser version of TradingView |
| Sessions: Extended trading hours | | | |

| Long Fund Name | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Buy Per Week | Composite Scores | Composite Score MAX | Comments |
|--|--|---------------|----------|----------------------|---------------|------------|-----------|--------|--------|----------|--------------|------------------|---------------------|---|
| | | | | | 2023-06-29 | 15m | 30 | 14.63 | 62.75 | 328 | 4.7 | 52.8 | | |
| | | | | | 2023-06-29 | 30m | 30 | 16.11 | 62.25 | 174 | 2.5 | 53.3 | | |
| | | | | | 2023-06-29 | 45m | 30 | 52.25 | 71.8 | 47 | 0.7 | 79.8 | | |
| | | | | | 2023-06-29 | 1h | 30 | 5.84 | 75.90 | 87 | 1.3 | 40.7 | | |
| | | | | | 2023-06-29 | 2h | 30 | 12.37 | 76.92 | 39 | 0.6 | 44.6 | | |
| | | | | | 2023-06-29 | 3h | 30 | 18.76 | 81.48 | 27 | 0.4 | 54.2 | | |
| | | | | | 2023-06-29 | 4h | 30 | 6.64 | 68.00 | 25 | 0.4 | 37.3 | | |
| | | | | | 2023-06-29 | 1d | 30 | 7.34 | 60.00 | 10 | 0.1 | 33.7 | | |
| CI Galaxy Bitcoin ETF | Horizons BetaPro Inverse Bitcoin ETF | TSE:BITI | 1 | Wealthsimple | 2023-06-14 | 1m | 30 | 12.48 | 76.40 | 367 | 5.4 | 44.4 | 76.4 | |
| | | | | | 2023-06-14 | 2m | 30 | 1.97 | 79.51 | 407 | 6.0 | 40.7 | | |
| | | | | | 2023-06-14 | 3m | 30 | 7.75 | 30.23 | 471 | 7.0 | 19.0 | | |
| | | | | | 2023-06-14 | 5m | 30 | 0.91 | 29.34 | 472 | 7.0 | 15.1 | | |
| | | | | | 2023-06-14 | 15m | 30 | 3.63 | 83.53 | 289 | 4.3 | 47.8 | | |
| | | | | | 2023-06-14 | 30m | 30 | 2.80 | 83.74 | 157 | 2.3 | 47.5 | | |
| | | | | | 2023-06-14 | 45m | 65 | 62.61 | 82.00 | 62 | 0.9 | 76.4 | | |
| | | | | | 2023-06-14 | 1h | 30 | -10.81 | 72.22 | 79 | 1.2 | 30.7 | | |
| | | | | | 2023-06-14 | 2h | 30 | -20.17 | 73.68 | 45 | 0.7 | 26.8 | | |
| | | | | | 2023-06-14 | 3h | 30 | 3.38 | 63.33 | 33 | 0.5 | 33.4 | | |
| | | | | | 2023-06-14 | 4h | 30 | 4.74 | 75.86 | 35 | 0.5 | 40.3 | | |
| | | | | | 2023-06-14 | 1d | 38 | 34.48 | 100.00 | 13 | 0.2 | 72.3 | | |
| Solana 3x Long / Tether | Solana 3x Short / Tether | SOLUSD:3S | 3 | Kucoin | 2023-07-06 | 1m | 30 | -15.4 | 73.1 | 580 | 8.2 | 29.9 | 356.7 | Used Backtest Start Date of 2022-11-15 as a data anomaly prior to that date distorts the results. |
| | | | | | 2023-07-06 | 2m | 30 | 3.9 | 72.6 | 576 | 8.2 | 38.9 | | |
| | | | | | 2023-07-06 | 3m | 30 | 28.7 | 74.5 | 520 | 7.4 | 50.6 | | |
| | | | | | 2023-07-06 | 5m | 30 | 17.6 | 69.7 | 529 | 7.5 | 43.5 | | |
| | | | | | 2023-07-06 | 15m | 216 | 159.0 | 78.9 | 466 | 6.6 | 119.0 | | |
| | | | | | 2023-07-06 | 30m | 29 | 619.48 | 81.7 | 246 | 3.5 | 354.7 | | |
| | | | | | 2023-07-06 | 45m | 29 | 625.14 | 80.3 | 162 | 2.3 | 356.7 | | |
| | | | | | 2023-07-06 | 1h | 23 | 518.01 | 81.5 | 137 | 1.9 | 303.9 | | |
| | | | | | 2023-07-06 | 2h | 61 | 85.4 | 85.5 | 71 | 1.0 | 89.7 | | |
| | | | | | 2023-07-06 | 3h | 30 | 62.7 | 85.3 | 46 | 0.7 | 73.3 | | |
| | | | | | 2023-07-06 | 4h | 46 | 237.6 | 89.3 | 34 | 0.5 | 167.9 | | |
| | | | | | 2023-07-06 | 1d | 30 | 215.1 | 100.0 | 6 | 0.1 | 162.6 | | |
| Apple Inc. | Direxion Daily AAPL Bear 1X Shares | AAPD | 1 | RBC Direct Investing | 2023-06-08 | 1m | 30 | 0.07 | 73.12 | 544 | 8.2 | 36.8 | 70.2 | |
| | | | | | 2023-06-08 | 2m | 30 | 17.30 | 85.77 | 493 | 7.4 | 55.8 | | |
| | | | | | 2023-06-08 | 3m | 30 | 19.61 | 87.67 | 454 | 6.8 | 58.0 | | |
| | | | | | 2023-06-08 | 5m | 30 | 20.57 | 84.01 | 402 | 6.0 | 56.5 | | |
| | | | | | 2023-06-08 | 15m | 30 | 20.87 | 87.50 | 212 | 3.2 | 58.6 | | |
| | | | | | 2023-06-08 | 30m | 30 | 11.04 | 85.71 | 100 | 1.5 | 52.7 | | |
| | | | | | 2023-06-08 | 45m | 30 | 19.51 | 88.00 | 78 | 1.2 | 58.2 | | |
| | | | | | 2023-06-08 | 1h | 30 | 21.31 | 90.00 | 52 | 0.8 | 60.2 | | |
| | | | | | 2023-06-08 | 2h | 28 | 34.18 | 96.55 | 29 | 0.4 | 70.2 | | |
| | | | | | 2023-06-08 | 3h | 30 | 11.94 | 100.00 | 18 | 0.3 | 61.0 | | |
| | | | | | 2023-06-08 | 4h | 30 | 15.26 | 86.67 | 15 | 0.2 | 55.3 | | |
| | | | | | 2023-06-08 | 1d | 30 | 12.49 | 100.00 | 4 | 0.1 | 61.2 | | |
| Microsoft Corporation | Direxion Daily MSFT Bear 1X Shares | MSFD | 1 | RBC Direct Investing | 2023-07-04 | 1m | 30 | 8.46 | 75.96 | 483 | 6.9 | 40.9 | 79.4 | |
| | | | | | 2023-07-04 | 2m | 30 | 18.86 | 79.01 | 446 | 6.4 | 48.6 | | |
| | | | | | 2023-07-04 | 3m | 30 | 27.29 | 79.10 | 423 | 6.0 | 52.7 | | |
| | | | | | 2023-07-04 | 5m | 30 | 40.46 | 85.47 | 416 | 5.9 | 67.2 | | |
| | | | | | 2023-07-04 | 15m | 30 | 25.42 | 80.24 | 172 | 2.5 | 56.8 | | |
| | | | | | 2023-07-04 | 30m | 30 | 43.69 | 83.53 | 87 | 1.2 | 67.8 | | |
| | | | | | 2023-07-04 | 45m | 30 | 32.70 | 83.02 | 55 | 0.8 | 62.0 | | |
| | | | | | 2023-07-04 | 1h | 80 | 48.75 | 100.0 | 22 | 0.3 | 79.4 | | |
| | | | | | 2023-07-04 | 2h | 30 | 28.54 | 100.00 | 19 | 0.3 | 69.3 | | |
| | | | | | 2023-07-04 | 3h | 30 | 24.74 | 100.00 | 13 | 0.2 | 67.4 | | |
| | | | | | 2023-07-04 | 4h | 30 | 9.01 | 83.33 | 6 | 0.1 | 50.3 | | |
| | | | | | 2023-07-04 | 1d | 30 | 8.31 | 100.00 | 2 | 0.0 | 59.2 | | |
| Amazon.com, Inc. | Direxion Daily AMZN Bear 1X Shares | AMZD | 1 | RBC Direct Investing | 2023-07-04 | 1m | 30 | 10.44 | 82.41 | 437 | 6.2 | 50.6 | 71.9 | |
| | | | | | 2023-07-04 | 2m | 30 | 29.25 | 85.68 | 454 | 6.5 | 61.7 | | |
| | | | | | 2023-07-04 | 3m | 30 | 45.44 | 85.06 | 416 | 5.9 | 69.6 | | |
| | | | | | 2023-07-04 | 5m | 30 | 23.06 | 80.15 | 389 | 5.5 | 55.6 | | |
| | | | | | 2023-07-04 | 15m | 30 | 12.84 | 85.64 | 188 | 2.7 | 53.5 | | |
| | | | | | 2023-07-04 | 30m | 30 | 7.33 | 84.21 | 95 | 1.4 | 50.0 | | |
| | | | | | 2023-07-04 | 45m | 30 | 15.30 | 91.43 | 72 | 1.0 | 57.9 | | |
| | | | | | 2023-07-04 | 1h | 30 | 13.49 | 86.96 | 49 | 0.7 | 54.6 | | |
| | | | | | 2023-07-04 | 2h | 30 | 37.95 | 96.15 | 26 | 0.4 | 71.3 | | |
| | | | | | 2023-07-04 | 3h | 30 | 8.74 | 79.92 | 14 | 0.2 | 49.8 | | |
| | | | | | 2023-07-04 | 4h | 30 | 16.79 | 81.52 | 11 | 0.2 | 53.4 | | |
| | | | | | 2023-07-04 | 1d | 30 | 7.00 | 100.00 | 2 | 0.0 | 58.5 | | |
| Tesla, Inc. | Direxion Daily TSLA Bear 1X Shares | TSLS | 1 | RBC Direct Investing | 2023-07-04 | 1m | 30 | 8.85 | 85.94 | 474 | 6.8 | 51.6 | 98.0 | |
| | | | | | 2023-07-04 | 2m | 24 | 74.13 | 87.6 | 476 | 6.8 | 85.2 | | |
| | | | | | 2023-07-04 | 3m | 30 | 34.11 | 89.87 | 400 | 5.7 | 66.5 | | |
| | | | | | 2023-07-04 | 5m | 132 | 99.69 | 89.1 | 138 | 2.0 | 99.0 | | |
| | | | | | 2023-07-04 | 15m | 30 | 5.83 | 83.09 | 207 | 2.9 | 48.6 | | |
| | | | | | 2023-07-04 | 30m | 30 | 12.11 | 88.46 | 110 | 1.6 | 54.7 | | |
| | | | | | 2023-07-04 | 45m | 30 | 8.27 | 77.14 | 71 | 1.0 | 42.7 | | |
| | | | | | 2023-07-04 | 1h | 30 | 4.56 | 98.11 | 62 | 0.9 | 56.2 | | |
| | | | | | 2023-07-04 | 2h | 30 | -7.36 | 66.67 | 27 | 0.4 | 29.7 | | |
| | | | | | 2023-07-04 | 3h | 30 | 8.03 | 73.68 | 19 | 0.3 | 40.9 | | |
| | | | | | 2023-07-04 | 4h | 30 | -1.01 | 58.82 | 18 | 0.3 | 28.8 | | |
| | | | | | 2023-07-04 | 1d | 30 | 12.79 | 100.00 | 5 | 0.1 | 61.4 | | |
| Direxion Daily 7-10 Year Treasury Bull 3X Shares | Direxion Daily 7-10 Year Treasury Bear 3X Shares | TYO | 3 | RBC Direct Investing | 2023-07-17 | 1m | 30 | -10.86 | 54.93 | 75 | 1.0 | 22.0 | 57.3 | Regular Trading Hours |
| | | | | | 2023-07-17 | 2m | 30 | -5.91 | 62.12 | 70 | 1.0 | 28.1 | | |
| | | | | | 2023-07-17 | 3m | 30 | 1.55 | 63.33 | 65 | 0.9 | 32.4 | | |
| | | | | | 2023-07-17 | 5m | 30 | -4.47 | 69.23 | 56 | 0.8 | 32.4 | | |
| | | | | | 2023-07-17 | 15m | 30 | -10.31 | 66.67 | 40 | 0.6 | 28.2 | | |
| | | | | | 2023-07-17 | 30m | 30 | 2.08 | 76.92 | 36 | 0.5 | 39.5 | | |
| | | | | | 2023-07-17 | 45m | 30 | 2.73 | 100.00 | 36 | 0.5 | 56.7 | | |
| | | | | | 2023-07-17 | 1h | 30 | 1.90 | 94.12 | 31 | 0.4 | 52.7 | | |
| | | | | | 2023-07-17 | 2h | 30 | 4.84 | 100.00 | 21 | 0.3 | 57.3 | | |
| | | | | | 2023-07-17 | 3h | 30 | 5.63 | 68.67 | 16 | 0.2 | 36.2 | | |
| | | | | | 2023-07-17 | 4h | 30 | 0.60 | 70.00 | 17 | 0.2 | 35.3 | | |
| | | | | | 2023-07-17 | 1d | 30 | 1.48 | 100.00 | 12 | 0.2 | 5 | | |

| Backtest Settings: | | Start Date: | 2022-03-01 | 00:00 | Backtest Procedure: | | 1. Set backtest values (as shown to the left) | | | | | | | | |
|--------------------|--|------------------------|------------|-------|---------------------|--|--|--|--|--|--|--|--|--|--|
| End Date: | | 2028-12-31 | 21:00 | | | | 2. Set Lookback to 30 | | | | | | | | |
| Initial Capital: | | 1000 | | | | | 3. Flip through all the default timeframes, documenting ROI, WIN, and BUYS | | | | | | | | |
| Order Trigger: | | At Bar Close | | | | | 4. Compare the composite score (see below) of the ROI & WIN for each timeframe to determine which timeframe is the best | | | | | | | | |
| Entry Type: | | % Current Capital | | | 33 | | 5. With the chart set to the best timeframe, increment the Lookback value one click at a time, documenting values that yield best ROI & WIN composite score for the selected timef | | | | | | | | |
| Exit Fee: | | Percentage | | | 0 | | 6. Once the optimal Lookback value has been found for the selected timeframe, save the chart and create your alerts | | | | | | | | |
| Exit Type: | | LIFO | | | 33 | | | | | | | | | | |
| Exit Fee: | | Percentage | | | 0 | | | | | | | | | | |
| Candles: | | Heikin Ashi | | | | | Ideally, this process could be automated so that more granular timeframe and lookback values could be tested & compared. | | | | | | | | |
| Sessions: | | Extended trading hours | | | | | Perhaps using a test automation tool like Selenium vs Cypress with the browser version of TradingView | | | | | | | | |

| Long Fund Name | Ticker Symbol | Short Fund Name | Ticker Symbol | Leverage | Exchange | Backtest Date | Time Frame | Look Back | ROI | Win | Nbr Buys | Buys Per Week | Composite Scores | Composite Score MAX | Comments |
|---|---------------|---|---------------|----------|--------------|---------------|------------|-----------|--------|--------|----------|---------------|------------------|---------------------|----------|
| | | | | | | 2023-06-22 | 1h | 30 | 13.33 | 81.25 | 54 | 0.8 | 51.4 | | |
| | | | | | | 2023-06-22 | 2h | 30 | -5.83 | 62.50 | 24 | 0.3 | 28.8 | | |
| | | | | | | 2023-06-22 | 3h | 30 | -3.07 | 64.11 | 17 | 0.2 | 30.8 | | |
| | | | | | | 2023-06-22 | 4h | 30 | 4.43 | 63.46 | 20 | 0.3 | 33.8 | | |
| | | | | | | 2023-06-22 | 1d | 30 | 35.42 | 100.0 | 7 | 0.1 | 72.3 | | |
| Horizons BetaPro S&P/TSX 60™ 2x Daily Bull ETF | HXU | Horizons BetaPro S&P/TSX 60™ -2x Daily Bear ETF | HXD | 2 | Wealthsimple | 2023-06-22 | 1m | 30 | -6.45 | 69.29 | 394 | 5.7 | 21.8 | 60.2 | |
| | | | | | | 2023-06-22 | 2m | 30 | 9.04 | 70.89 | 358 | 5.2 | 40.0 | | |
| | | | | | | 2023-06-22 | 3m | 30 | 6.85 | 68.75 | 322 | 4.7 | 37.8 | | |
| | | | | | | 2023-06-22 | 5m | 30 | 8.30 | 75.77 | 258 | 3.8 | 42.0 | | |
| | | | | | | 2023-06-22 | 15m | 30 | 10.03 | 83.90 | 138 | 2.0 | 51.2 | | |
| | | | | | | 2023-06-22 | 30m | 30 | 11.21 | 81.48 | 89 | 1.3 | 50.4 | | |
| | | | | | | 2023-06-22 | 45m | 30 | 9.49 | 72.73 | 64 | 0.9 | 41.1 | | |
| | | | | | | 2023-06-22 | 1h | 30 | 10.04 | 75.61 | 50 | 0.7 | 42.8 | | |
| | | | | | | 2023-06-22 | 2h | 30 | 6.49 | 76.19 | 27 | 0.4 | 41.3 | | |
| | | | | | | 2023-06-22 | 3h | 30 | 10.45 | 100.0 | 25 | 0.4 | 60.2 | | |
| | | | | | | 2023-06-22 | 4h | 30 | 6.42 | 92.86 | 24 | 0.3 | 54.3 | | |
| | | | | | | 2023-06-22 | 1d | 30 | 2.21 | 100.00 | 11 | 0.2 | 56.1 | | |
| Horizons BetaPro Silver 2x Daily Bull ETF | HZU | Horizons BetaPro Silver -2x Daily Bear ETF | HZD | 2 | Wealthsimple | 2023-06-22 | 1m | 30 | 4.20 | 73.84 | 463 | 6.7 | 39.0 | 76.7 | |
| | | | | | | 2023-06-22 | 2m | 30 | 7.56 | 74.84 | 403 | 5.9 | 41.1 | | |
| | | | | | | 2023-06-22 | 3m | 30 | 3.80 | 81.94 | 346 | 5.0 | 47.0 | | |
| | | | | | | 2023-06-22 | 5m | 30 | 6.41 | 86.75 | 286 | 4.2 | 50.9 | | |
| | | | | | | 2023-06-22 | 15m | 30 | 9.08 | 86.89 | 153 | 2.2 | 52.3 | | |
| | | | | | | 2023-06-22 | 30m | 30 | 9.59 | 88.57 | 83 | 1.2 | 53.5 | | |
| | | | | | | 2023-06-22 | 45m | 30 | 9.55 | 89.21 | 66 | 1.0 | 58.3 | | |
| | | | | | | 2023-06-22 | 1h | 30 | 2.09 | 89.10 | 57 | 0.8 | 49.5 | | |
| | | | | | | 2023-06-22 | 2h | 30 | 1.59 | 100.00 | 33 | 0.5 | 55.8 | | |
| | | | | | | 2023-06-22 | 3h | 30 | 9.52 | 100.00 | 23 | 0.3 | 59.8 | | |
| | | | | | | 2023-06-22 | 4h | 30 | 13.73 | 92.86 | 20 | 0.3 | 57.9 | | |
| | | | | | | 2023-06-22 | 1d | 30 | 43.40 | 100.0 | 5 | 0.1 | 76.7 | | |
| Horizons BetaPro Natural Gas Leveraged Daily Bull ETF | HNU | Horizons BetaPro Natural Gas Inverse Leveraged Daily Bear ETF | HND | 2 | Wealthsimple | 2023-06-22 | 1m | 30 | 30.75 | 78.35 | 430 | 6.3 | 54.6 | 96.1 | |
| | | | | | | 2023-06-22 | 2m | 30 | -23.00 | 71.79 | 432 | 6.3 | 24.4 | | |
| | | | | | | 2023-06-22 | 3m | 30 | -92.80 | 64.05 | 424 | 6.2 | -14.4 | | |
| | | | | | | 2023-06-22 | 5m | 30 | 25.54 | 64.63 | 433 | 6.3 | 45.1 | | |
| | | | | | | 2023-06-22 | 15m | 30 | 71.50 | 77.70 | 174 | 2.5 | 74.6 | | |
| | | | | | | 2023-06-22 | 30m | 30 | 62.58 | 75.81 | 96 | 1.4 | 69.2 | | |
| | | | | | | 2023-06-22 | 45m | 30 | 98.72 | 85.00 | 63 | 0.9 | 96.1 | | |
| | | | | | | 2023-06-22 | 1h | 30 | 13.16 | 78.57 | 51 | 0.7 | 45.9 | | |
| | | | | | | 2023-06-22 | 2h | 30 | 21.62 | 81.82 | 25 | 0.4 | 55.8 | | |
| | | | | | | 2023-06-22 | 3h | 30 | 36.18 | 80.00 | 20 | 0.3 | 62.1 | | |
| | | | | | | 2023-06-22 | 4h | 30 | 37.36 | 100.00 | 20 | 0.3 | 73.7 | | |
| | | | | | | 2023-06-22 | 1d | 30 | 14.52 | 88.67 | 6 | 0.1 | 40.6 | | |
| Horizons BetaPro Crude Oil Leveraged Daily Bull ETF | HOU | Horizons BetaPro Crude Oil Inverse Leveraged Daily Bear ETF | HOD | 2 | Wealthsimple | 2023-06-22 | 1m | 30 | 1.39 | 65.04 | 468 | 6.8 | 33.2 | 81.8 | |
| | | | | | | 2023-06-22 | 2m | 30 | 3.67 | 51.48 | 400 | 6.7 | 27.6 | | |
| | | | | | | 2023-06-22 | 3m | 30 | 6.56 | 75.70 | 428 | 6.2 | 41.1 | | |
| | | | | | | 2023-06-22 | 5m | 30 | 9.81 | 73.70 | 412 | 6.0 | 37.3 | | |
| | | | | | | 2023-06-22 | 15m | 30 | 8.80 | 77.16 | 172 | 2.5 | 43.0 | | |
| | | | | | | 2023-06-22 | 30m | 30 | 32.64 | 77.82 | 89 | 1.3 | 55.3 | | |
| | | | | | | 2023-06-22 | 45m | 30 | -2.39 | 76.60 | 62 | 0.9 | 36.8 | | |
| | | | | | | 2023-06-22 | 1h | 30 | -0.35 | 75.61 | 51 | 0.7 | 37.6 | | |
| | | | | | | 2023-06-22 | 2h | 30 | 49.13 | 95.0 | 34 | 0.5 | 81.8 | | |
| | | | | | | 2023-06-22 | 3h | 30 | 2.46 | 100.00 | 24 | 0.3 | 56.2 | | |
| | | | | | | 2023-06-22 | 4h | 30 | 1.39 | 87.50 | 25 | 0.4 | 48.8 | | |
| | | | | | | 2023-06-22 | 1d | 30 | 0.00 | 0.00 | 11 | 0.2 | 0.0 | | |

Backtest data for PTOS.
 © J-Dog 2023
 Mar 2022 -> May 2023.
 Includes both violent downswings, violent upswings, and trending periods.

Backtest settings:
 Initial capital: 10000
 Entry type: 30% of current
 Entry fee: 0.1%
 Exit type: LIFO
 Exit fee: 20%

| Configuration parameters | | | |
|--------------------------|------------|---------------------|--|
| Fields | Importance | Notes | |
| ROI | 0.25 | Should add up to 1. | Parameters for configuring the Work to profit™ composite score. The values are normalized and summed by importance. |
| Win % | 0.25 | | |
| # of BUY orders | 0.1 | | |
| Total balance | 0.4 | Should add up to 1. | The higher the field value, the better, except for '# of signals', which is calculated by taking the values closest to the mean as the best. |
| Execution on signal | 0.40 | | |
| Execution on bar close | 0.60 | | |

| Order executed on signal | | | | | | | | | | | | | | | Order executed at bar close | | | | | Composite score | Notes or indicator settings |
|--------------------------|-----------|-------------------------------------|------------|--------------------------|-----------------|------|-------|-----------------|---------------|-----------------|------|-------|-----------------|---------------|-----------------------------|------|--|--|--|-----------------|-----------------------------|
| Ticker #1 | Ticker #2 | Set as alert | Time-frame | Heiken Ashi | Lookback period | ROI | Win % | # of BUY orders | Total balance | Work to profit™ | ROI | Win % | # of BUY orders | Total balance | Work to profit™ | | | | | | |
| FNGU | FNGD | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 59 | 101% | 88% | 54 | 27,400 | 0.76 | 64% | 86% | 54 | 22,500 | 0.78 | 0.77 | No FNGD on eToro | | | | |
| GUSH | DRIP | <input checked="" type="checkbox"/> | 2h | <input type="checkbox"/> | 100 | 119% | 100% | 24 | 18,200 | 0.74 | 97% | 100% | 24 | 16,200 | 0.79 | 0.77 | Daytraders paradise, but make sure to utilize the optimized trend! | | | | |
| GUSH | DRIP | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 40 | 151% | 86% | 51 | 22,000 | 0.71 | 108% | 82% | 51 | 18,000 | 0.73 | 0.72 | | | | | |
| SPXL | SPXS | <input checked="" type="checkbox"/> | 1h | <input type="checkbox"/> | 60 | 87% | 92% | 50 | 18,800 | 0.59 | 62% | 88% | 50 | 16,200 | 0.61 | 0.60 | | | | | |
| GUSH | DRIP | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 60 | 66% | 100% | 13 | 14,300 | 0.54 | 54% | 100% | 13 | 13,100 | 0.59 | 0.57 | No NVDS on eToro | | | | |
| ENPH | SPXS | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 65 | 58% | 100% | 12 | 14,400 | 0.53 | 47% | 100% | 12 | 13,500 | 0.58 | 0.56 | | | | | |
| NVDA | NVDS | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 30 | 60% | 94% | 39 | 16,000 | 0.52 | 43% | 94% | 39 | 14,300 | 0.57 | 0.55 | | | | | |
| GUSH | DRIP | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 150 | 85% | 93% | 38 | 15,100 | 0.54 | 63% | 93% | 38 | 12,600 | 0.56 | 0.55 | Really good for macro tops and bottoms | | | | |
| SOXL | SOXS | <input type="checkbox"/> | 2h | <input type="checkbox"/> | 48 | 77% | 81% | 34 | 18,600 | 0.51 | 48% | 81% | 34 | 15,300 | 0.56 | 0.54 | | | | | |
| UDOW | SDOW | <input type="checkbox"/> | 2h | <input type="checkbox"/> | 20 | 61% | 91% | 42 | 15,600 | 0.48 | 45% | 86% | 42 | 14,000 | 0.52 | 0.51 | | | | | |
| SPXL | SPXS | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 131 | 30% | 100% | 15 | 14,900 | 0.50 | 26% | 83% | 15 | 14,400 | 0.49 | 0.50 | 4h 67 has good results for longer backtests | | | | |
| ENPH | SPXS | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 65 | 60% | 80% | 31 | 16,000 | 0.43 | 43% | 80% | 31 | 14,300 | 0.52 | 0.48 | | | | | |
| NUGT | DUST | <input type="checkbox"/> | 3h | <input type="checkbox"/> | 160 | 25% | 100% | 11 | 13,100 | 0.45 | 22% | 100% | 11 | 12,800 | 0.50 | 0.48 | | | | | |
| LABU | LABD | <input type="checkbox"/> | 12h | <input type="checkbox"/> | 90 | 38% | 80% | 7 | 15,800 | 0.36 | 24% | 80% | 7 | 14,100 | 0.45 | 0.41 | Super volatile | | | | |
| QQQ | SOQQ | <input type="checkbox"/> | 12h | <input type="checkbox"/> | 50 | 8% | 100% | 15 | 10,900 | 0.38 | 7% | 100% | 15 | 10,700 | 0.42 | 0.40 | | | | | |
| JNUG | JDST | <input type="checkbox"/> | 2h | <input type="checkbox"/> | 220 | 33% | 87% | 10 | 13,200 | 0.36 | 24% | 87% | 10 | 12,300 | 0.43 | 0.40 | | | | | |
| SPXL | SPXS | <input type="checkbox"/> | 12h | <input type="checkbox"/> | 65 | 30% | 87% | 9 | 12,500 | 0.33 | 24% | 87% | 9 | 11,800 | 0.42 | 0.38 | Great results on longer backtest, though | | | | |
| JNUG | JDST | <input type="checkbox"/> | 8h | <input type="checkbox"/> | 100 | 30% | 85% | 7 | 13,000 | 0.32 | 19% | 85% | 7 | 11,900 | 0.39 | 0.37 | | | | | |
| SPY | SH | <input type="checkbox"/> | 2h | <input type="checkbox"/> | 36 | 16% | 92% | 40 | 11,700 | 0.34 | 12% | 84% | 40 | 11,200 | 0.36 | 0.35 | | | | | |
| TNA | TZA | <input type="checkbox"/> | 2h | <input type="checkbox"/> | 190 | 40% | 76% | 21 | 13,200 | 0.30 | 28% | 69% | 21 | 12,000 | 0.37 | 0.34 | Great results on longer backtest, though | | | | |
| UCO | SCO | <input type="checkbox"/> | 3h | <input type="checkbox"/> | 80 | 20% | 100% | 12 | 10,400 | 0.38 | 13% | 83% | 12 | 9,600 | 0.32 | 0.34 | | | | | |
| QQQ | PSQ | <input type="checkbox"/> | 3h | <input type="checkbox"/> | 61 | 15% | 84% | 32 | 11,500 | 0.28 | 11% | 84% | 32 | 11,100 | 0.38 | 0.34 | | | | | |
| JNUG | JDST | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 110 | 16% | 83% | 10 | 12,400 | 0.28 | 10% | 83% | 10 | 11,800 | 0.37 | 0.33 | Great results on longer backtest, though | | | | |
| TNA | TZA | <input type="checkbox"/> | 12h | <input type="checkbox"/> | 60 | 31% | 87% | 12 | 12,200 | 0.33 | 14% | 75% | 12 | 10,900 | 0.32 | 0.33 | | | | | |
| QQQ | PSQ | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 50 | 12% | 82% | 30 | 11,700 | 0.27 | 6% | 82% | 30 | 10,700 | 0.35 | 0.32 | | | | | |
| QQQ | PSQ | <input type="checkbox"/> | 1h | <input type="checkbox"/> | 50 | 15% | 90% | 73 | 12,200 | 0.26 | 12% | 83% | 73 | 11,800 | 0.31 | 0.29 | Great results on longer backtest, though | | | | |
| NUGT | DUST | <input type="checkbox"/> | 4h | <input type="checkbox"/> | 60 | 10% | 88% | 12 | 9,800 | 0.26 | 6% | 77% | 12 | 9,300 | 0.26 | 0.26 | | | | | |
| NUGT | DUST | <input type="checkbox"/> | 3h | <input type="checkbox"/> | 100 | -5% | 69% | 12 | 9,500 | 0.07 | -11% | 46% | 14 | 8,810 | 0.08 | 0.07 | | | | | |

Timeframe backtested: 01.03.2022 - 21.05.2023 (DD.MM.YYYY)

| | | | | | | | |
|------|---|------------------|-----|----------------|--|--|--|
| UPV | Ultra FTSE Europe | International | 2x | Equity | | | FTSE Developed Europe All Cap Index (ACDER) |
| UBR | Ultra MSCI Brazil Capped | International | 2x | Equity | | | MSCI Brazil 25/50 Capped Index (MXBR2550) |
| EFO | Ultra MSCI EAFE | International | 2x | Equity | | | MSCI EAFE Index (MXEA) |
| EET | Ultra MSCI Emerging Markets | International | 2x | Equity | | | MSCI Emerging Markets Index (MXEF) |
| EZJ | Ultra MSCI Japan | International | 2x | Equity | | | MSCI Japan Index (MXJP) |
| FXP | UltraShort FTSE China 50 | International | -2x | Equity | | | FTSE China 50 Index (XIN0I) |
| EPV | UltraShort FTSE Europe | International | -2x | Equity | | | FTSE Developed Europe All Cap Index (ACDER) |
| BZQ | UltraShort MSCI Brazil Capped | International | -2x | Equity | | | MSCI Brazil 25/50 Capped Index (MXBR2550) |
| EFU | UltraShort MSCI EAFE | International | -2x | Equity | | | MSCI EAFE Index (MXEA) |
| EEV | UltraShort MSCI Emerging Markets | International | -2x | Equity | | | MSCI Emerging Markets Index (MXEF) |
| EWV | UltraShort MSCI Japan | International | -2x | Equity | | | MSCI Japan Index (MXJP) |
| SEF | Short Financials | Sector | -1x | Equity | | | S&P Financial Select Sector Index (IXM) |
| REK | Short Real Estate | Sector | -1x | Equity | | | S&P Real Estate Select Sector Index (IXRE) |
| LTL | Ultra Communication Services | Sector | 2x | Equity | | | S&P Communication Services Select Sector Index (IXCPR) |
| UCC | Ultra Consumer Discretionary | Sector | 2x | Equity | | | S&P Consumer Discretionary Select Sector Index (IXY) |
| UGE | Ultra Consumer Staples | Sector | 2x | Equity | | | S&P Consumer Staples Select Sector Index (IXR) |
| DIG | Ultra Energy | Sector | 2x | Equity | | | S&P Energy Select Sector Index (IXE) |
| UYG | Ultra Financials | Sector | 2x | Equity | | | S&P Financial Select Sector Index (IXM) |
| RXL | Ultra Health Care | Sector | 2x | Equity | | | S&P Health Care Select Sector Index (IXV) |
| UXI | Ultra Industrials | Sector | 2x | Equity | | | S&P Industrials Select Sector Index (IXI) |
| UYM | Ultra Materials | Sector | 2x | Equity | | | S&P Materials Select Sector Index (IXB) |
| BIB | Ultra Nasdaq Biotechnology | Sector | 2x | Equity | | | Nasdaq Biotechnology® Index (NBI) |
| URE | Ultra Real Estate | Sector | 2x | Equity | | | S&P Real Estate Select Sector Index (IXRE) |
| USD | Ultra Semiconductors | Sector | 2x | Equity | | | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) |
| ROM | Ultra Technology | Sector | 2x | Equity | | | S&P Technology Select Sector Index (IXT) |
| UPW | Ultra Utilities | Sector | 2x | Equity | | | S&P Utilities Select Sector Index (IXU) |
| SCC | UltraShort Consumer Discretionary | Sector | -2x | Equity | | | S&P Consumer Discretionary Select Sector Index (IXY) |
| SZK | UltraShort Consumer Staples | Sector | -2x | Equity | | | S&P Consumer Staples Select Sector Index (IXR) |
| DUG | UltraShort Energy | Sector | -2x | Equity | | | S&P Energy Select Sector Index (IXE) |
| SKF | UltraShort Financials | Sector | -2x | Equity | | | S&P Financial Select Sector Index (IXM) |
| RXD | UltraShort Health Care | Sector | -2x | Equity | | | Russell 2000® Index (RTY) |
| SIJ | UltraShort Industrials | Sector | -2x | Equity | | | S&P Industrials Select Sector Index (IXI) |
| SMN | UltraShort Materials | Sector | -2x | Equity | | | S&P Materials Select Sector Index (IXB) |
| BIS | UltraShort Nasdaq Biotechnology | Sector | -2x | Equity | | | Nasdaq Biotechnology® Index (NBI) |
| SRS | UltraShort Real Estate | Sector | -2x | Equity | | | S&P Real Estate Select Sector Index (IXRE) |
| SSG | UltraShort Semiconductors | Sector | -2x | Equity | | | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) |
| REW | UltraShort Technology | Sector | -2x | Equity | | | S&P Technology Select Sector Index (IXT) |
| SDP | UltraShort Utilities | Sector | -2x | Equity | | | S&P Utilities Select Sector Index (IXU) |
| EMTY | Decline of the Retail Store ETF | Thematic | -1x | Equity | | | Solactive-ProShares Bricks and Mortar Retail Store Index (SOEMTYTR) |
| SKYU | Ultra Nasdaq Cloud Computing | Thematic | 2x | Equity | | | ISE CTA Cloud Computing Index (CPQ) |
| UCYB | Ultra Nasdaq Cybersecurity | Thematic | 2x | Equity | | | Nasdaq CTA Cybersecurity Index (NQCYBRT) |
| TBF | Short 20+ Year Treasury | Fixed Income | -1x | Fixed Income | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| TBX | Short 7-10 Year Treasury | Fixed Income | -1x | Fixed Income | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| SJB | Short High Yield | Fixed Income | -1x | Fixed Income | | | Markit iBoxx \$ Liquid High Yield Index (IBOHYH) |
| UBT | Ultra 20+ Year Treasury | Fixed Income | 2x | Fixed Income | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| UST | Ultra 7-10 Year Treasury | Fixed Income | 2x | Fixed Income | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| UJB | Ultra High Yield | Fixed Income | 2x | Fixed Income | | | Markit iBoxx \$ Liquid High Yield Index (IBOHYH) |
| TTT | UltraPro Short 20+ Year Treasury | Fixed Income | -3x | Fixed Income | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| TBT | UltraShort 20+ Year Treasury | Fixed Income | -2x | Fixed Income | | | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) |
| PST | UltraShort 7-10 Year Treasury | Fixed Income | -2x | Fixed Income | | | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) |
| FNGU | Microsectors FAANG+ 3x Leverage etns di | Focused Index 10 | 3x | Equity | | | Weighted index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged |
| FNGD | Microsectors FAANG+ 3x Leverage etns di | Focused Index 10 | 3x | Equity | | | Inverse Weighted index of FAANG, Tesla, Nvidia, AMD and Snowflake 3x Leveraged |
| AGQ | Ultra Silver | Commodity | 2x | Commodity | | | Bloomberg Silver SubindexSM (BCOMSI) |
| UCO | Ultra Bloomberg Crude Oil | Commodity | 2x | Commodity | | | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCL1) |
| BOIL | Ultra Bloomberg Natural Gas | Commodity | 2x | Commodity | | | Bloomberg Natural Gas SubindexSM (BCOMNG) |
| UGL | Ultra Gold | Commodity | 2x | Commodity | | | Bloomberg Gold SubindexSM (BCOMGC) |
| SCO | UltraShort Bloomberg Crude Oil | Commodity | -2x | Commodity | | | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCL1) |
| KOLD | UltraShort Bloomberg Natural Gas | Commodity | -2x | Commodity | | | Bloomberg Natural Gas SubindexSM (BCOMNG) |
| GLL | UltraShort Gold | Commodity | -2x | Commodity | | | Bloomberg Gold SubindexSM (BCOMGC) |
| ZSL | UltraShort Silver | Commodity | -2x | Commodity | | | Bloomberg Silver SubindexSM (BCOMSI) |
| ULE | Ultra Euro | Currency | 2x | Currency | | | Euro/US Dollar (EURO) |
| YCL | Ultra Yen | Currency | 2x | Currency | | | Yen/US Dollar (YEN) |
| EUO | UltraShort Euro | Currency | -2x | Currency | | | Euro/US Dollar (EURO) |
| YCS | UltraShort Yen | Currency | -2x | Currency | | | Yen/US Dollar (YEN) |
| DOG | Short Dow30 | Broad Market | -1x | Equity | | | Dow Jones Industrial AverageSM (INDU) |
| MYM | Short MidCap400 | Broad Market | -1x | Equity | | | S&P MidCap 400 (MID) |
| PSQ | Short QQQ | Broad Market | -1x | Equity | | | Nasdaq-100® Index (NDX) |
| RWM | Short Russell2000 | Broad Market | -1x | Equity | | | |
| SH | Short S&P500 | Broad Market | -1x | Equity | | | S&P 500® (SPX) |
| SBB | Short SmallCap600 | Broad Market | -1x | Equity | | | S&P SmallCap 600 (SML) |
| DDM | Ultra Dow30 | Broad Market | 2x | Equity | | | Dow Jones Industrial AverageSM (INDU) |
| MVV | Ultra MidCap400 | Broad Market | 2x | Equity | | | S&P MidCap 400 (MID) |
| QLD | Ultra QQQ | Broad Market | 2x | Equity | | | Nasdaq-100® Index (NDX) |
| UWM | Ultra Russell2000 | Broad Market | 2x | Equity | | | Russell 2000® Index (RTY) |
| SSO | Ultra S&P500 | Broad Market | 2x | Equity | | | S&P 500® (SPX) |
| UDOW | UltraPro Dow30 | Broad Market | 3x | Equity | | | Dow Jones Industrial AverageSM (INDU) |
| UMDD | UltraPro MidCap400 | Broad Market | 3x | Equity | | | S&P MidCap 400 (MID) |
| TQQQ | UltraPro QQQ | Broad Market | 3x | Equity | | | Nasdaq-100® Index (NDX) |
| URTY | UltraPro Russell2000 | Broad Market | 3x | Equity | | | Russell 2000® Index (RTY) |
| UPRO | UltraPro S&P500 | Broad Market | 3x | Equity | | | S&P 500® (SPX) |
| SDOW | UltraPro Short Dow30 | Broad Market | -3x | Equity | | | Dow Jones Industrial AverageSM (INDU) |
| SMDD | UltraPro Short MidCap400 | Broad Market | -3x | Equity | | | S&P MidCap 400 (MID) |
| SQQQ | UltraPro Short QQQ | Broad Market | -3x | Equity | | | Nasdaq-100® Index (NDX) |
| SRTY | UltraPro Short Russell2000 | Broad Market | -3x | Equity | | | Russell 2000® Index (RTY) |
| SPXU | UltraPro Short S&P500 | Broad Market | -3x | Equity | | | S&P 500® (SPX) |
| DXD | UltraShort Dow30 | Broad Market | -2x | Equity | | | Dow Jones Industrial AverageSM (INDU) |
| MZZ | UltraShort MidCap400 | Broad Market | -2x | Equity | | | S&P MidCap 400 (MID) |
| QID | UltraShort QQQ | Broad Market | -2x | Equity | | | Nasdaq-100® Index (NDX) |
| TWM | UltraShort Russell2000 | Broad Market | -2x | Equity | | | Russell 2000® Index (RTY) |
| SDS | UltraShort S&P500 | Broad Market | -2x | Equity | | | S&P 500® (SPX) |
| SDD | UltraShort SmallCap600 | Broad Market | -2x | Equity | | | S&P SmallCap 600 (SML) |
| BITI | Short Bitcoin Strategy ETF | Bitcoin-Linked | -1x | Bitcoin-Linked | | | S&P CME Bitcoin Futures Index (SPBTCFUE) |

Other PAIRS I have not yet tested

AMEX:BITI
AMEX:BITO
AMEX:BITO/AMEX:BITI

| gll | Fund Name | Fund Type | Daily Objective | Asset Class | Last Market Price | Index/Benchmark | Fact Sheet |
|------|-----------------------------------|----------------|-----------------|----------------|-------------------|---|------------|
| BOIL | Ultra Bloomberg Natural Gas | Commodity | 2x | Commodity | \$3.25 | Bloomberg Natural Gas SubindexSM (BCOMNG) | |
| EFU | UltraShort MSCI EAFE | International | -2x | Equity | \$9.49 | MSCI EAFE Index (MXEA) | |
| EPV | UltraShort FTSE Europe | International | -2x | Equity | \$9.70 | FTSE Developed Europe All Cap Index (ACDER) | |
| SMN | UltraShort Materials | Sector | -2x | Equity | \$10.01 | S&P Materials Select Sector Index (IXB) | |
| SDP | UltraShort Utilities | Sector | -2x | Equity | \$11.40 | S&P Utilities Select Sector Index (IXU) | |
| ULE | Ultra Euro | Currency | 2x | Currency | \$11.54 | Euro/US Dollar (EURO) | |
| PSQ | Short QQQ | Broad Market | -1x | Equity | \$12.04 | Nasdaq-100® Index (NDX) | |
| RXD | UltraShort Health Care | Sector | -2x | Equity | \$12.67 | S&P Health Care Select Sector Index (IXV) | |
| SKYU | Ultra Nasdaq Cloud Computing | Thematic | 2x | Equity | \$13 | ISE CTA Cloud Computing Index (CPQ) | |
| SSG | UltraShort Semiconductors | Sector | -2x | Equity | \$13.15 | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) | |
| SPXU | UltraPro Short S&P500 | Broad Market | -3x | Equity | \$13.30 | S&P 500® (SPX) | |
| SEF | Short Financials | Sector | -1x | Equity | \$13.44 | S&P Financial Select Sector Index (IXM) | |
| REW | UltraShort Technology | Sector | -2x | Equity | \$13.45 | S&P Technology Select Sector Index (IXT) | |
| SZK | UltraShort Consumer Staples | Sector | -2x | Equity | \$13.67 | S&P Consumer Staples Select Sector Index (IXR) | |
| DUG | UltraShort Energy | Sector | -2x | Equity | \$14.23 | S&P Energy Select Sector Index (IXE) | |
| EWV | UltraShort MSCI Japan | International | -2x | Equity | \$14.31 | MSCI Japan Index (MXJP) | |
| EUM | Short MSCI Emerging Markets | International | -1x | Equity | \$14.92 | MSCI Emerging Markets Index (MXEF) | |
| EMTY | Decline of the Retail Store ETF | Thematic | -1x | Equity | \$14.93 | Solactive-ProShares Bricks and Mortar Retail Store Index (SOEMTYTR) | |
| SH | Short S&P500 | Broad Market | -1x | Equity | \$14.98 | S&P 500® (SPX) | |
| SIJ | UltraShort Industrials | Sector | -2x | Equity | \$15.30 | S&P Industrials Select Sector Index (IXI) | |
| TWM | UltraShort Russell2000 | Broad Market | -2x | Equity | \$16.22 | Russell 2000® Index (RTY) | |
| BZQ | UltraShort MSCI Brazil Capped | International | -2x | Equity | \$16.30 | MSCI Brazil 25/50 Capped Index (MXBR2550) | |
| MZZ | UltraShort MidCap400 | Broad Market | -2x | Equity | \$16.56 | S&P MidCap 400 (MID) | |
| YXI | Short FTSE China 50 | International | -1x | Equity | \$16.67 | FTSE China 50 Index (XIN0I) | |
| UMDD | UltraPro MidCap400 | Broad Market | 3x | Equity | \$16.94 | S&P MidCap 400 (MID) | |
| QID | UltraShort QQQ | Broad Market | -2x | Equity | \$17.04 | Nasdaq-100® Index (NDX) | |
| SRS | UltraShort Real Estate | Sector | -2x | Equity | \$17.96 | S&P Real Estate Select Sector Index (IXRE) | |
| EFZ | Short MSCI EAFE | International | -1x | Equity | \$18.05 | MSCI EAFE Index (MXEA) | |
| UGE | Ultra Consumer Staples | Sector | 2x | Equity | \$18.29 | S&P Consumer Staples Select Sector Index (IXR) | |
| ZSL | UltraShort Silver | Commodity | -2x | Commodity | \$18.45 | Bloomberg Silver SubindexSM (BCOMSI) | |
| SJB | Short High Yield | Fixed Income | -1x | Fixed Income | \$18.61 | Markit iBoxx \$ Liquid High Yield Index (IBOHYH) | |
| SBB | Short SmallCap600 | Broad Market | -1x | Equity | \$19.05 | S&P SmallCap 600 (SML) | |
| BIS | UltraShort Nasdaq Biotechnology | Sector | -2x | Equity | \$19.08 | Nasdaq Biotechnology® Index (NBI) | |
| SAA | Ultra SmallCap600 | Broad Market | 2x | Equity | \$19.25 | S&P SmallCap 600 (SML) | |
| REK | Short Real Estate | Sector | -1x | Equity | \$20.34 | S&P Real Estate Select Sector Index (IXRE) | |
| SKF | UltraShort Financials | Sector | -2x | Equity | \$20.44 | S&P Financial Select Sector Index (IXM) | |
| PST | Fixed Income 7-10 Year Treasury | Fixed Income | -2x | Fixed Income | \$20.93 | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) | |
| SMDD | UltraPro Short MidCap400 | Broad Market | -3x | Equity | \$21 | S&P MidCap 400 (MID) | |
| BITI | Short Bitcoin Strategy ETF | Bitcoin-Linked | -1x | Bitcoin-Linked | \$21.27 | S&P CME Bitcoin Futures Index (SPBTCFUE) | |
| XPP | Ultra FTSE China 50 | International | 2x | Equity | \$21.29 | FTSE China 50 Index (XIN0I) | |
| TBF | Short 20+ Year Treasury | Fixed Income | -1x | Fixed Income | \$21.77 | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) | |
| UYM | Ultra Materials | Sector | 2x | Equity | \$21.83 | S&P Materials Select Sector Index (IXB) | |
| EEV | UltraShort MSCI Emerging Markets | International | -2x | Equity | \$21.88 | MSCI Emerging Markets Index (MXEF) | |
| UXI | Ultra Industrials | Sector | 2x | Equity | \$22.43 | S&P Industrials Select Sector Index (IXI) | |
| SCC | UltraShort Consumer Discretionary | Sector | -2x | Equity | \$23.29 | S&P Consumer Discretionary Select Sector Index (IXY) | |
| UCO | Ultra Bloomberg Crude Oil | Commodity | 2x | Commodity | \$23.44 | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCLI) | |
| RWM | Short Russell2000 | Broad Market | -1x | Equity | \$24.62 | Russell 2000® Index (RTY) | |
| UCYB | Ultra Nasdaq Cybersecurity | Thematic | 2x | Equity | \$24.64 | Nasdaq CTA Cybersecurity Index (NQCYBRT) | |
| MYM | Short MidCap400 | Broad Market | -1x | Equity | \$24.72 | S&P MidCap 400 (MID) | |
| UBR | Ultra MSCI Brazil Capped | International | 2x | Equity | \$24.77 | MSCI Brazil 25/50 Capped Index (MXBR2550) | |
| UBT | Ultra 20+ Year Treasury | Fixed Income | 2x | Fixed Income | \$25.49 | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) | |
| GLL | UltraShort Gold | Commodity | -2x | Commodity | \$25.91 | Bloomberg Gold SubindexSM (BCOMGC) | |
| UCC | Ultra Consumer Discretionary | Sector | 2x | Equity | \$26.02 | S&P Consumer Discretionary Select Sector Index (IXY) | |
| SDOW | UltraPro Short Dow30 | Broad Market | -3x | Equity | \$26.33 | Dow Jones Industrial AverageSM (INDU) | |
| SDD | UltraShort SmallCap600 | Broad Market | -2x | Equity | \$26.36 | S&P SmallCap 600 (SML) | |
| USD | Ultra Semiconductors | Sector | 2x | Equity | \$26.99 | Dow Jones U.S. SemiconductorsSM Index (DJUSSC) | |
| SCO | UltraShort Bloomberg Crude Oil | Commodity | -2x | Commodity | \$27.14 | Bloomberg Commodity Balanced WTI Crude Oil IndexSM (BCBCLI) | |
| SQQQ | UltraPro Short QQQ | Broad Market | -3x | Equity | \$27.90 | Nasdaq-100® Index (NDX) | |
| TBX | Short 7-10 Year Treasury | Fixed Income | -1x | Fixed Income | \$27.92 | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) | |
| EUO | UltraShort Euro | Currency | -2x | Currency | \$29.08 | Euro/US Dollar (EURO) | |
| TQQQ | UltraPro QQQ | Broad Market | 3x | Equity | \$29.17 | Nasdaq-100® Index (NDX) | |
| TBT | Fixed Income 20+ Year Treasury | Fixed Income | -2x | Fixed Income | \$29.43 | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) | |
| UWM | Ultra Russell2000 | Broad Market | 2x | Equity | \$30.27 | Russell 2000® Index (RTY) | |
| AGQ | Ultra Silver | Commodity | 2x | Commodity | \$30.67 | Bloomberg Silver SubindexSM (BCOMSI) | |
| YCL | Ultra Yen | Currency | 2x | Currency | \$31.18 | Yen/US Dollar (YEN) | |
| FXP | UltraShort FTSE China 50 | International | -2x | Equity | \$31.36 | p | |
| DIG | Ultra Energy | Sector | 2x | Equity | \$33.37 | S&P Energy Select Sector Index (IXE) | |
| DOG | Short Dow30 | Broad Market | -1x | Equity | \$33.47 | Dow Jones Industrial AverageSM (INDU) | |
| EZJ | Ultra MSCI Japan | International | 2x | Equity | \$33.60 | MSCI Japan Index (MXJP) | |
| URTY | UltraPro Russell2000 | Broad Market | 3x | Equity | \$34.80 | Russell 2000® Index (RTY) | |
| ROM | Ultra Technology | Sector | 2x | Equity | \$34.89 | S&P Technology Select Sector Index (IXT) | |
| LTL | Ultra Communication Services | Sector | 2x | Equity | \$36.27 | S&P Communication Services Select Sector Index (IXCPR) | |
| UPRO | UltraPro S&P500 | Broad Market | 3x | Equity | \$38.83 | S&P 500® (SPX) | |
| SDS | UltraShort S&P500 | Broad Market | -2x | Equity | \$39.68 | S&P 500® (SPX) | |
| UYG | Ultra Financials | Sector | 2x | Equity | \$41.72 | S&P Financial Select Sector Index (IXM) | |
| EFO | Ultra MSCI EAFE | International | 2x | Equity | \$41.89 | MSCI EAFE Index (MXEA) | |
| DXD | UltraShort Dow30 | Broad Market | -2x | Equity | \$42.90 | Dow Jones Industrial AverageSM (INDU) | |
| MVV | Ultra MidCap400 | Broad Market | 2x | Equity | \$47.12 | S&P MidCap 400 (MID) | |
| UST | Fixed Income 7-10 Year Treasury | Fixed Income | 2x | Fixed Income | \$49.81 | ICE U.S. Treasury 7-10 Year Bond Index (IDCOT74) | |
| EET | Ultra MSCI Emerging Markets | International | 2x | Equity | \$49.97 | MSCI Emerging Markets Index (MXEF) | |
| SSO | Ultra S&P500 | Broad Market | 2x | Equity | \$50.61 | S&P 500® (SPX) | |
| QLD | Ultra QQQ | Broad Market | 2x | Equity | \$50.89 | Nasdaq-100® Index (NDX) | |
| SRTY | UltraPro Short Russell2000 | Broad Market | -3x | Equity | \$51.01 | Russell 2000® Index (RTY) | |
| UDOW | UltraPro Dow30 | Broad Market | 3x | Equity | \$55.23 | Dow Jones Industrial AverageSM (INDU) | |
| URE | Ultra Real Estate | Sector | 2x | Equity | \$55.70 | S&P Real Estate Select Sector Index (IXRE) | |
| UPV | Ultra FTSE Europe | International | 2x | Equity | \$56.67 | FTSE Developed Europe All Cap Index (ACDER) | |
| BIB | Ultra Nasdaq Biotechnology | Sector | 2x | Equity | \$57.30 | Nasdaq Biotechnology® Index (NBI) | |

| gII | Fund Name | Fund Type | Daily Objective | Asset Class | Last Market Price | Index/Benchmark | Fact Sheet |
|------|----------------------------------|--------------|-----------------|--------------|-------------------|--|------------|
| YCS | UltraShort Yen | Currency | -2x | Currency | \$59.51 | Yen/US Dollar (YEN) | |
| UJB | Ultra High Yield | Fixed Income | 2x | Fixed Income | \$61.18 | Markit iBoxx \$ Liquid High Yield Index (IBOXHY) | |
| UPW | Ultra Utilities | Sector | 2x | Equity | \$63.70 | S&P Utilities Select Sector Index (IXU) | |
| DDM | Ultra Dow30 | Broad Market | 2x | Equity | \$63.71 | Dow Jones Industrial AverageSM (INDU) | |
| UGL | Ultra Gold | Commodity | 2x | Commodity | \$65.05 | Bloomberg Gold SubindexSM (BCOMGC) | |
| TTT | UltraPro Short 20+ Year Treasury | Fixed Income | -3x | Fixed Income | \$65.22 | ICE U.S. Treasury 20+ Year Bond Index (IDCOT204) | |
| KOLD | UltraShort Bloomberg Natural Gas | Commodity | -2x | Commodity | \$69.40 | Bloomberg Natural Gas SubindexSM (BCOMNG) | |
| RXL | Ultra Health Care | Sector | 2x | Equity | \$87.95 | S&P Health Care Select Sector Index (IXV) | |
| LABD | Direxion Daily S&P Biotech Bear | Sector | 3X | Equity | | S&P Biotechnology Select Industry Index (SPSIBITR) | |
| LABU | Direxion Daily S&P Biotech Bull | Sector | 3X | Equity | | S&P Biotechnology Select Industry Index (SPSIBITR) | |