

Start Export Trade Plan

Multi-Strategy Send Notifications OFF

Name
Rogue 1-day cash equivalent position

Description

Backtest ?

Compare to benchmark

Initial amount

Date from

Date to

In Sample Periods

Number of in sample periods

Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d Cash Equivalent	100 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX		
c-IWM-S3c Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX		
c-IWM-S3e Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX		
c-IWM-L2b Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX		
c-Cash Cash Equivalent	0 %	

The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.

Metrics ? Performance ? **Trade Signals ?**

Hold the following positions:

Symbol	Weight
IWM	100.0%

Positions ? Stats ? Chart ? Instrument ?

Positions on 11/10/2018

Rank	Weight	Symbol	Description	Days	Gain
Positions covered at the open					
1	50.7%	IWM	iShares Russell 2000 ET	5	5.821%
Positions sold at the open					
	49.3%	PTSHX	PIMCO Short Term Fun	1	-0.101%
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e					
Current weight: 100.0%					
1	100.2%	IWM	iShares Russell 2000 ET	1	-1.438%

Backtest Strategy | Rogue 1-day cash equivalent position

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Last date period is in sample

Strategies Add Strategy...

Strategy	Weight
c-IWM-S3d Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX	100 %
c-IWM-S3c Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX	0 %
c-IWM-S3e Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX	0 %
c-IWM-L2b Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX	0 %
c-Cash Cash Equivalent The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.	0 %

Metrics ? Performance ? **Trade Signals 3 ?**

Trade signals for 10/10/2018

Rank	Symbol	Description	Signal	Limit	Weight
c-IWM-S3d/c-IWM-S3c Cash equivalent placeholder for c-IWM-S3d					
1	IWM	iShares Russell 2000	Cover		50.7%
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e					
	PTSHX	PIMCO Short Term F	Sell		49.3%
1	IWM	iShares Russell 2000	Buy	151.23	100.0%

Positions ? Stats ? Chart ? Instrument ?

Positions on 10/10/2018

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c Cash equivalent placeholder for c-IWM-S3d					
Current weight: 100.0%					
1	100.0%	IWM	iShares Russell 2000 ET	5	5.368%
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e					
Current weight: 0.0%					
	100.0%	PTSHX	PIMCO Short Term Fun	1	0.000%

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Date to

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Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX	100 %	
c-IWM-S3c Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-S3e Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-L2b Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX	0 %	
c-Cash Cash Equivalent <i>The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.</i>	0 %	

Metrics ? Performance ? Trade Signals ?

Hold the following positions:

Position	Weight
IWM	100.0%

Positions ? Stats ? Chart ? Instrument ?

Positions on 9/10/2018

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c <i>Cash equivalent placeholder for c-IWM-S3d</i>					
Current weight: 100.0%					
1	100.0%	IWM	iShares Russell 2000 ET	4	2.569%

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Backtest ?

Compare to benchmark

Initial amount

Date from

Date to

In Sample Periods

Number of in sample periods

Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d Cash Equivalent	100 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX		
c-IWM-S3c Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX		
c-IWM-S3e Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX		
c-IWM-L2b Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX		
c-Cash Cash Equivalent	0 %	

The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.

Metrics ? Performance ? **Trade Signals ?**

Hold the following positions:

Symbol	Weight
IWM	100.0%

Positions ? Stats ? Chart ? Instrument ?

Positions on 12/03/2018

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e <i>Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c</i>					
Current weight: 100.0%					
1	100.1%	IWM	iShares Russell 2000 ET	1	0.031%

Positions sold at the open

Rank	Weight	Symbol	Description	Days	Gain
	49.6%	PTSHX	PIMCO Short Term Fun	1	-0.101%
1	50.4%	IWM	iShares Russell 2000 ET	22	6.443%

Start Export Trade Plan

Multi-Strategy Send Notifications OFF

Name
Rogue 1-day cash equivalent position

Description

Backtest ?

Compare to benchmark

Initial amount

Date from

25/07/2001

Date to

9/03/2018

In Sample Periods

Number of in sample periods

Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d	100 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX		
c-IWM-S3c	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX		
c-IWM-S3e	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX		
c-IWM-L2b	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX		
c-Cash	0 %	
Cash Equivalent		
<i>The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.</i>		

Metrics ? Performance ? **Trade Signals 3 ?**

Trade signals for 9/03/2018

Rank	Symbol	Description	Signal	Limit	Weight
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e <i>Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c</i>					
1	IWM	iShares Russell 2000	Short	152.05	100.0%
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b <i>Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e</i>					
	PTSHX	PIMCO Short Term F	Sell		49.6%
1	IWM	iShares Russell 2000	Sell		50.4%

Positions ? Stats ? Chart ? Instrument ?

Positions on 9/03/2018

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b <i>Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e</i>					
Current weight: 100.0%					
	100.0%	PTSHX	PIMCO Short Term Fun	1	0.000%
1	100.0%	IWM	iShares Russell 2000 ET	22	6.223%



Start Export Trade Plan

Multi-Strategy Send Notifications OFF

Name
Rogue 1-day cash equivalent position

Description

Backtest

Compare to benchmark: RUT

Initial amount: 0

Date from: Earliest date possible

Date to: Set manually

In Sample Periods

Number of in sample periods: 1

Total in sample ratio: 50.0 %

First date period is in sample:

Last date period is in sample:

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d Cash Equivalent	100 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX		
c-IWM-S3c Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX		
c-IWM-S3e Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX		
c-IWM-L2b Cash Equivalent	0 %	
<input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX		
c-Cash Cash Equivalent	0 %	

The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.

Metrics Performance Trade Signals

Hold the following positions:

Symbol	Weight
IWM	100.0%

Positions Stats Chart Instrument

Positions on 8/03/2018

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c/c-IWM-S3e/c-IWM-L2b Cash equivalent placeholder for c-IWM-S3d/c-IWM-S3c/c-IWM-S3e					
Current weight: 100.0%					
1	100.0%	IWM	iShares Russell 2000 ET	21	4.552%

Start Export Trade Plan

Multi-Strategy Send Notifications OFF

Name
Rogue 1-day cash equivalent position

Description

Backtest ?

Compare to benchmark RUT

Initial amount

Date from ▼

25/07/2001

Date to ▼

22/09/2005

In Sample Periods

Number of in sample periods

Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX	100 %	
c-IWM-S3c Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-S3e Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-L2b Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX	0 %	
c-Cash Cash Equivalent <i>The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.</i>	0 %	

Metrics ? Performance ? Trade Signals ?

Hold the following positions:

Symbol	Weight
IWM	100.0%

Positions ? Stats ? Chart ? Instrument ?

Positions on 22/09/2005

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d Current weight: 100.0%					
1	99.9%	IWM	iShares Russell 2000 ET	1	-0.402%

Positions covered at the open

Rank	Weight	Symbol	Description	Days	Gain
1	50.4%	IWM	iShares Russell 2000 ET	8	4.093%

Start Export Trade Plan

Multi-Strategy Send Notifications OFF

Name
Rogue 1-day cash equivalent position

Description

Backtest ?

Compare to benchmark

Initial amount

Date from ▼

25/07/2001

Date to ▼

21/09/2005

In Sample Periods

Number of in sample periods

Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies Add Strategy...

Strategy	Weight	
c-IWM-S3d	100 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX		
c-IWM-S3c	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX		
c-IWM-S3e	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX		
c-IWM-L2b	0 %	
Cash Equivalent		
<input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX		
c-Cash	0 %	
Cash Equivalent		
<i>The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.</i>		

Metrics ? Performance ? Trade Signals 3 ?

Trade signals for 21/09/2005

Rank	Symbol	Description	Signal	Limit	Weight
c-IWM-S3d					
<i>Execute the following trades on the open Thursday 22/09/2005.</i>					
1	IWM	iShares Russell 2000	Short	51.76	100.0%
c-IWM-S3d/c-IWM-S3c					
<i>Cash equivalent placeholder for c-IWM-S3d</i>					
	PTSHX	PIMCO Short Term F	Sell		49.6%
1	IWM	iShares Russell 2000	Cover		50.4%

Positions ? Stats ? Chart ? Instrument ?

Positions on 21/09/2005

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c					
<i>Cash equivalent placeholder for c-IWM-S3d</i>					
<i>Current weight: 100.0%</i>					
	100.0%	PTSHX	PIMCO Short Term Fun	1	0.000%
1	100.0%	IWM	iShares Russell 2000 ET	8	4.197%

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Total in sample ratio

First date period is in sample

Last date period is in sample

Strategies	Weight	Add Strategy...
c-IWM-S3d Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3c when at least 0 % of the positions are in PTSHX	100 %	
c-IWM-S3c Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-S3e when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-S3e Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-IWM-L2b when at least 0 % of the positions are in PTSHX	0 %	
c-IWM-L2b Cash Equivalent <input checked="" type="checkbox"/> Replace PTSHX positions with c-Cash when at least 0 % of the positions are in PTSHX	0 %	
c-Cash Cash Equivalent The 'c-Cash' strategy goes to cash when selling positions, but needs to use a cash equivalent to be able to use a cash equivalent strategy.	0 %	

Metrics ? Performance ? Trade Signals ?

Hold the following positions:

IWM	100.0%
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Positions ? Stats ? Chart ? Instrument ?

Positions on 20/09/2005

Rank	Weight	Symbol	Description	Days	Gain
c-IWM-S3d/c-IWM-S3c Cash equivalent placeholder for c-IWM-S3d					
Current weight: 100.0%					
1	100.0%	IWM	iShares Russell 2000 ET	7	2.625%