

21st June trade signals

- My strategy had given me trading signals for 21st June and it told me to hold KOLD.

Metrics ? Performance ? Positions ? History ? Trade Signals 4 ?

Trade signals based on data through 20/06/2023

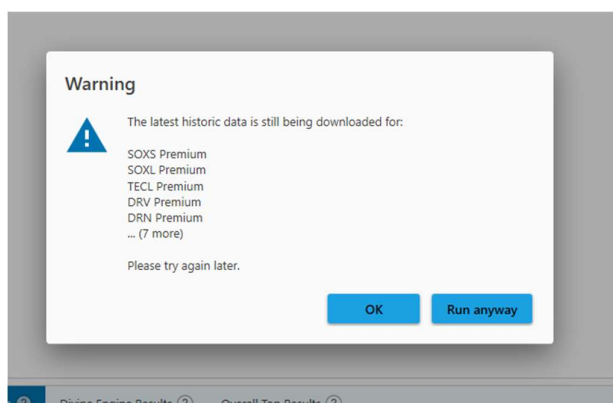
Rank	Symbol	Description	Signal	Limit	Weight
TAP Biotech 3X II					
	LABD	Direxion Daily S&P Biotech Bear 3X Share	Sell		1.63%
1	LABU	Direxion Daily S&P Biotech Bull 3X Shars	Limit buy	7.14	1.63%
TAP Financial 3X					
	Cash	Cash placeholder	Exit		2.46%
	FAZ	Direxion Daily Financial Bear 3x Shares	Buy		2.46%
TAP Semiconductors 3X					
1	SOXL	Direxion Daily Semiconductor Bull 3x Shs	Limit sell	26.15	3.52%
	Cash	Cash placeholder	Enter		3.52%
Hold the following positions:					29.2%
LABD ERX KOLD DRIP GUSH DRN DRV					

Trade Plan ?

Enter your portfolio amount: 32,473 [Update suggested quantities](#)

Action	Limit	Rank	Symbol	Description	Last close	Avg. volume	Suggested quantity	Total	Suggested time
Sell (42.38%)		0	LABD	Direxion Daily S&P Biotech Bear 3X Share	12.48	7,511,295	42 *	524.16	09:41:02 EST
Limit sell	26.15	1	SOXL	Direxion Daily Semiconductor Bull 3x Shs	24.65	67,522,145	43 *	1,124.34	
Buy		0	FAZ	Direxion Daily Financial Bear 3x Shares	19.89	1,769,425	40	795.60	09:41:02 EST
Limit buy	7.14	1	LABU	Direxion Daily S&P Biotech Bull 3X Shars	6.97	30,607,150	74	528.42	

- I was concerned because when running my back test on my meta on this day I received a message like this, which did not go away no matter how many times I ran the back test over a few hours:



- Because of this I went through each individual strategy to check the signals.

- This process took a lot of time but after this checking each individual strategy, the trade signals looked like they were OK.
- So I placed my orders for 21 June and they executed.
- My portfolio was comprised of DRIP, DRN, DRV, ERX, FAZ, GUSH, KOLD, LABD, LABU, SOXL

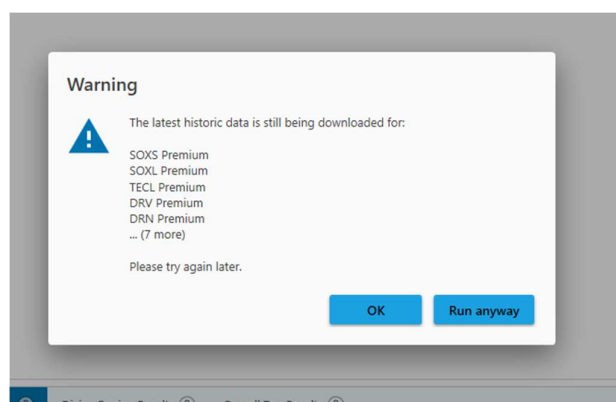
22nd June trade signals

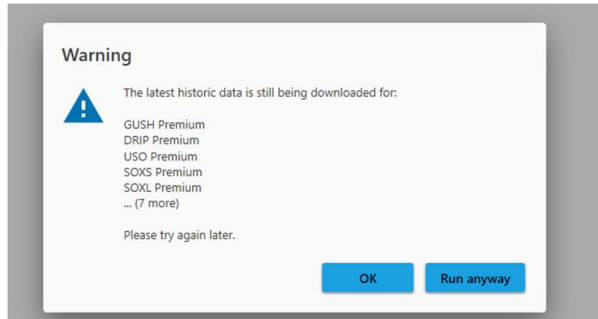
- Today I have run the backtest for my Meta strategy and it is giving me trading signals for 22nd June as follows and it is telling me to hold BOIL. **Problem is I don't have BOIL in my portfolio.**

Trade signals based on data through 21/06/2023

Rank	Symbol	Description	Signal	Limit	Weight				
TAP Real Estate 3X									
1	DRN	Direxion Daily Real Estate Bull 3X Share	Limit sell	9.20	4.42%				
	Cash	Cash placeholder	Enter		4.42%				
TAP Semiconductors 3X									
1	SOXL	Direxion Daily Semiconductor Bull 3x Shs	Limit sell	24.21	3.26%				
	Cash	Cash placeholder	Enter		3.26%				
Hold the following positions:									
	LABD	LABU	ERX	FAZ	BOIL	DRIP	GUSH	DRV	29.2%

- Today I am also receiving this warning message again like what I received yesterday:





Retrospective on 21st June trade signals:

- Similar warnings received on 21st June and these warnings were appearing for hours.
- When these warnings occur, the software appears to get stuck and is unable to successfully download the latest historic data.
- Going through all the strategies on 21st June as described above, there was no signal on TAP Natural Gas 2X II to sell KOLD and buy BOIL on 21st June (unfortunately I do not have a screenshot of the individual strategy, but the trade signals on the Meta strategy back me up on this).
- **Consequently, the trading signals on 21st June do not appear to have updated correctly.**

Trade returns on 21st June:

- Due to the trade signals I did receive on 21st June, I held KOLD rather than selling it at the open and buying BOIL on the open
- On 21 June my actual return that day was **-0.352%** whereas Portfolio Boss is reporting **0.039%**.
- Other days my portfolio has shown a reasonable alignment with the PB returns as evidenced by the following screenshot comparing returns each day:

Analysis of MTM Summary Report			
			Strategy Com
	Date	Shares Daily	PB Strategy
7	14-Jun	0.515%	0.628%
8	15-Jun	-0.551%	-0.561%
9	16-Jun	-0.230%	-0.250%
0	19-Jun	0.000%	0.000%
1	20-Jun	-0.237%	-0.231%
2	21-Jun	-0.352%	0.039%
3	22-Jun		
4	23-Jun		

Further retrospective:

- BOIL and KOLD in my portfolio are in strategy TAP Natural Gas 2X II so I looked a little deeper.
- Looking at TAP Natural Gas 2X II history, it is now showing a signal to sell KOLD and buy BOIL for 21st June.
- If I had received that trade signal and placed the trades accordingly, I would have got a result much closer to the PB reported result, but not quite, so it may not be the only issue but without more detailed analysis it is hard to say. Other discrepancies may just have been bad fills.

Issue

- The warning message and trading signals issue on 21st June was the second time that this issue has occurred. Both times I have followed the PB trade signals and it has had negative consequences for my portfolio because the trade signal appears to be incorrect.
- Now on 22nd June, I am getting similar warning messages, so I am not confident that the trading signals for 22nd June are good. My concerns are amplified as I can see symbols that are in my portfolio.
- I have no way to verify either way that the signals are good for 22nd June or not. I have to go on blind faith.
- Can you please investigate why the software at times has issues downloading historic data and advise what you think the issue is? Other platforms like Trading View and Interactive Brokers TWS don't seem to have any issue with the historic data for these same instruments.
- What do the Portfolio Boss team recommend I do when I received these warning messages? With the software seemingly stuck in downloading mode, I cannot confidently place the Meta strategy trades. The other option is to not trade at all but that is not the point. I need to be confident that the historic data download is happening without error and the trading signals are correct.

Trade signals for 22nd June 2023

- So when I look at my trade signals, I see that the system tells me to hold BOIL.
- Problem is, there is no BOIL based on yesterday's trade signals.

Trade signals based on data through 21/06/2023								
Rank	Symbol	Description	Signal	Limit	Weight			
TAP Real Estate 3X								
1	DRN	Direxion Daily Real Estate Bull 3X Share	Limit sell	9.20	4.42%			
	Cash	Cash placeholder	Enter		4.42%			
TAP Semiconductors 3X								
1	SOXL	Direxion Daily Semiconductor Bull 3x Shs	Limit sell	24.21	3.26%			
	Cash	Cash placeholder	Enter		3.26%			
Hold the following positions:								
LABD	LABU	ERX	FAZ	BOIL	DRIP	GUSH	DRV	29.2%

My Strategy:

Metrics:

Metrics ?					
	Performance ?	Positions ?	History ?	Trade Signals 2 ?	
Name	All Sample	In Sample	Out of Sample	Efficiency (%)	Benchmark
Score					
Score	83.72	56.81	109.52	192.77	8.77
Drawdown					
Current drawdown (%)	1.00				8.98
Current drawdown (days)	4.00				368.00
Max drawdown (%)	5.09	4.88	5.09	95.93	33.93
Avg. drawdown (%)	0.96	0.85	1.03	82.09	1.80
Max drawdown (days)	44.00	44.00	38.00	115.79	368.00
Avg. drawdown (days)	4.26	4.91	3.82	128.35	12.90
Ratios					
CAGR (%)	85.93	58.25	112.42	192.98	10.79
CAGR/ $\sqrt{\text{Avg. DD}}$ ratio	87.80	63.26	110.61	174.85	8.03
R ² (%)	98.20	98.23	96.11	97.84	84.02
MAR ratio	16.89	11.93	22.10	185.13	0.32

Positions:

Positions on 21/06/2023						
Rank	Symbol	Gain	Days	Description	Weight	
Trading Plan One (100 Meta Weights RSI Strategy)						
Current weight: 36.83%						
1	TAP Natural Gas 2X II	-20.387%	78	TAP Natural Gas 2X II	2.23%	
2	TAP Semiconductors 3X	30.465%	36	TAP Semiconductors 3X	3.26%	
3	TAP Biotech 3X II	-27.341%	201	TAP Biotech 3X II	1.66%	
4	TAP Biotech 3X	-20.078%	180	TAP Biotech 3X	2.25%	
5	TAP Oil 2X	8.724%	55	TAP Oil 2X	5.43%	
6	TAP Oil 2X II	3.394%	55	TAP Oil 2X II	5.16%	
7	TAP Financial 3X	-1.968%	36	TAP Financial 3X	2.45%	
8	TAP Real Estate 3X II	-5.723%	55	TAP Real Estate 3X II	2.82%	
9	TAP Real Estate 3X	9.753%	14	TAP Real Estate 3X	4.42%	
10	TAP Energy 2X	6.674%	14	TAP Energy 2X	7.16%	
Unassigned cash						
Because some instruments have restricted weights, part of the funds are temporarily kept in cash.						
Current weight: 63.17%						

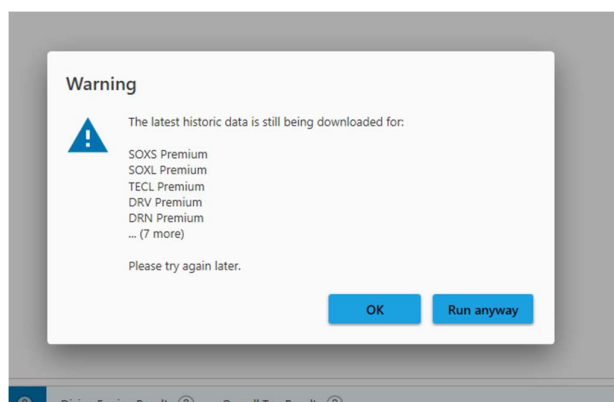
History:

Date	Symbol (...)* = positions sold on open	Gain
21/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	0.039%
20/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	-0.231%
16/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	-0.250%
15/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	-0.561%
14/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	0.628%
13/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II TAP Financial 3X TAP Real Estate 3X II TAP Real Estate 3X TAP Energy 2X	0.006%
12/06/2023	TAP Natural Gas 2X II TAP Semiconductors 3X TAP Biotech 3X II TAP Biotech 3X TAP Oil 2X TAP Oil 2X II	-0.352%

- The following is an extract of a spreadsheet where I track my portfolio returns vs PB reported daily return.
- There is a reasonable comparison with my returns on my shares on the returns being reported by PB. Except for 21 June which I am showing at return of **-0.352%** whereas Portfolio Boss is reporting **0.039%**.

Analysis of MTM Summary Report			
			Strategy Com
Date	Shares Daily	PB Strategy	
7 14-Jun	0.515%	0.628%	
8 15-Jun	-0.551%	-0.561%	
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3 22-Jun			
4 23-Jun			

- When I ran my backtest yesterday I received a message like this:



- So I went through each strategy to check the signals and there was not signal on TAP Natural Gas 2X II to sell KOLD and buy BOIL.
- If I had received that trade signal and placed the trades accordingly, I would have got a result much closer to the PB reported result, but not quite.

- There appears to be some issues with the software not updating properly and therefore not generating the correct trading signal when these warning messages appear.
- This is not the first time this has happened and these warning messages persist.
- It is difficult to have confidence in the software and the trading signals if it has not updated properly.