

01/09/2019 Blind Walk Forward Recalibration of All TSWs Report

A posting of all updated settings



JoeKrut@gmail.com
www.eTrackRecords.com



All Strategies Illustrated and Performance Results are Historical Simulations

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- HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.
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Terms

- **Hypothetical / Simulated:**

Trades that have not been executed generated by a strategy
WITH the benefit of hindsight

- **Blind Walk Forward:**

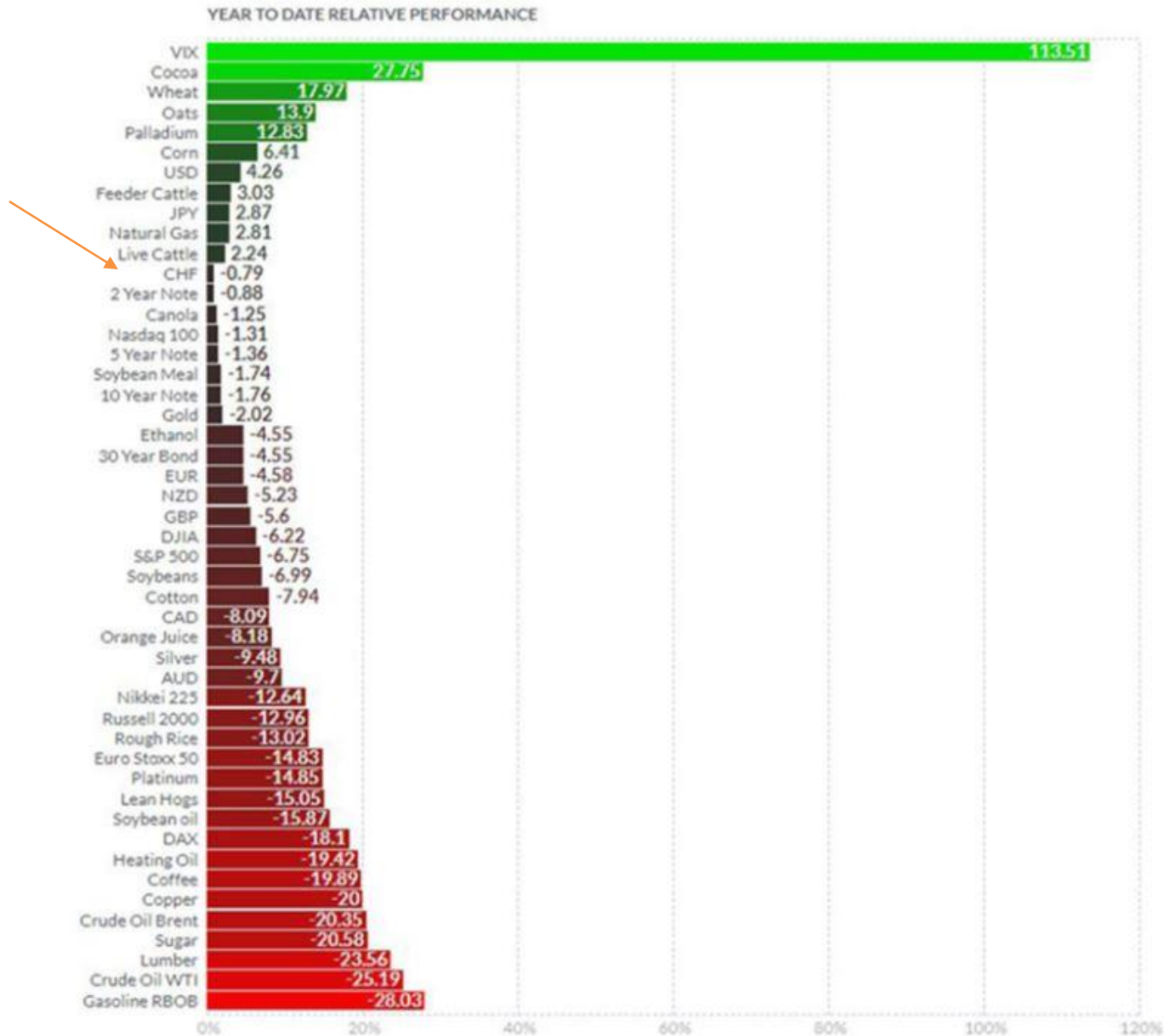
Trades that have not been executed generated by a strategy
WITH the benefit of hindsight,
but whose input values have not been changed since a certain date;
hence the trades, although NOT executed are shown on unseen data

- **Real:**

Actual trades that have been filled at an exchange



With 2018 coming to a close, we'd once again like to take a look at the best and worst of this year's futures markets. Using the year to date tab over on [finviz](#) on the last day of the year lets us see the 2018 performance of 48 futures markets:



Shapes Retunes 01/09/2019

1092019	# 1			# 3	
Shapes	RTYh19 5 Min	ESh19 60 Min	YMh19 60 Min	EMDh19 60 Min	NQh19 5 Min
Shapes - Bob	14	7.8	1.6	1.4	8.2
Shapes - Bos	11	1.6	1.8	10	16.1
Shapes - WB	1	1	12	4	2
Shapes - WS	6	1	12	8	1
Shapes - DagoB	2	3	2	3	4
Shapes - DagoS	3	3	3	1	2
Shapes - AfStep	0.01	0.002	0.002	0.05	0.004
Shapes - trd	1	1	1	1	1
Shapes - ShareOrPosition	1	1	1	1	1
Shapes - ProfitTargetAmt	0	0	0	0	0
Shapes - StopLossAmt	310	237.5	170	330	290
Shapes - BreakevenFloorAmt	0	0	0	0	0
Shapes - DollarTrailingAmt	0	0	0	0	0
Shapes - PctTrailingFloorAmt	290	262.5	310	410	160
Shapes - PctTrailingPct	40	120	60	100	60
Shapes - ExitOnClose	TRUE	TRUE	TRUE	TRUE	TRUE
Shapes - Tim	925	1030	1030	1430	1230
Custom Session	830259	830259	830259	830259	830259
	x	x	x	x	x

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Razor Retunes 01/09/2019

1032019	x	# 6	x	x	x
Indexes Razor	RTYh19 5 Min	ESh19 1 Min	YMh19 5 Min	EMDh19 1 Min	NQh19 1Min
JoeKrut's Razor - Length	7.3	1.4	5.4	17.1	1
JoeKrut's Razor - Tim1	935	940	1000	835	1030
JoeKrut's Razor - Tim2	1355	1255	1335	1100	1135
JoeKrut's Razor - Trd	1	1	1	1	1
JoeKrut's Razor - Timx	1455	1455	1325	1455	1505
JoeKrut's Razor - ShareOrPosition	1	1	1	1	1
JoeKrut's Razor - Ptarg	0	0	0	0	0
JoeKrut's Razor - StopLossAmt	290	350	230	150	110
JoeKrut's Razor - BreakevenFloorAmt	0	0	0	0	0
JoeKrut's Razor - DollarTrailingAmt	0	0	0	0	0
JoeKrut's Razor - PctTrailingFloorAmt	150	325	310	130	110
JoeKrut's Razor - PctTrailingPct	140	90	80	60	60
JoeKrut's Razor - ExitOnClose	TRUE	TRUE	TRUE	TRUE	TRUE
Custom Session	830255	830355	830259	830259	830259
	x	x	x	x	x

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Razor with Ribbons Retunes

01/09/2019

			# 5		# 4
1092019	RTYh19 5Min	ESh19 5 Min	YMh19 1 Min	EMDh19 1 Min	NQh19 5 Min
JoeKrut's Razor with Ribbons - LengthR	1.2	1.6	2.1	1.2	2.9
JoeKrut's Razor with Ribbons - Tim1	900	1220	830	830	905
JoeKrut's Razor with Ribbons - Tim2	1050	1415	1000	1125	1045
JoeKrut's Razor with Ribbons - Trd	1	1	1	1	1
JoeKrut's Razor with Ribbons - Timx	1445	1420	1455	1305	1150
JoeKrut's Razor with Ribbons - Price	Close	Close	Close	Close	Close
JoeKrut's Razor with Ribbons - BaseLength	1.1	0.7	6.5	1.7	3.2
JoeKrut's Razor with Ribbons - ArithOrGeom_1or2	1	1	1	1	1
JoeKrut's Razor with Ribbons - IncrementOrMultiplier	0.7	0.5	3.2	5.4	0.4
JoeKrut's Razor with Ribbons - FastColor	Yellow	Yellow	Yellow	Yellow	Yellow
JoeKrut's Razor with Ribbons - SlowColor	Red	Red	Red	Red	Red
JoeKrut's Razor with Ribbons - ShareOrPosition	1	1	1	1	1
JoeKrut's Razor with Ribbons - ProfitTargetAmt	0	0	0	0	0
JoeKrut's Razor with Ribbons - StopLossAmt	265	275	350	240	290
JoeKrut's Razor with Ribbons - BreakevenFloorAmt	0	0	0	0	0
JoeKrut's Razor with Ribbons - DollarTrailingAmt	0	0	0	0	0
JoeKrut's Razor with Ribbons - PctTrailingFloorAmt	340	187.5	300	150	340
JoeKrut's Razor with Ribbons - PctTrailingPct	100	10	70	130	100
JoeKrut's Razor with Ribbons - ExitOnClose	TRUE	TRUE	TRUE	TRUE	TRUE
Custom Session	830255	830259	830259	830259	830259
	x	x	x	x	x



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BarNone Retunes

01/09/2019

1092019	RTYh19 5 Min	ESh19 5 Min	YMH19 5Min	EMDh19 5 Min	NQh19 5 Min
BarNone - B1	3	3	0	5	3
BarNone - S1	2	5	3	1	5
BarNone - B2	0	0	2	5	2
BarNone - S2	5	1	5	0	0
BarNone - Walk	37	46	31	5	58
BarNone - VarA	10	12	7	1	11
BarNone - VarB	5	12	9	6	2
_Stops & Targets - PositionBasis	FALSE	FALSE	FALSE	FALSE	FALSE
_Stops & Targets - ProfitTargetAmt	0	0	0	0	0
_Stops & Targets - StopLossAmt	90	300	380	220	100
_Stops & Targets - BreakevenFloorAmt	0	0	0	0	0
_Stops & Targets - CurrencyTrailingAmt	0	0	0	0	0
_Stops & Targets - PctTrailingFloorAmt	300	0	120	290	130
_Stops & Targets - PctTrailingPct	90	0	110	100	70
_Stops & Targets - ExitOnClose	1	1	1	1	1
Timer Exit - Tim	1300	1310	1220	915	1130
Custom Session	830255	830355	830355	830355	830355
	X	X	X	X	X

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12/13/2018-01/09/2019

Blind Walk Forward

		<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
		Total	\$6,802.50			100	
Shapes	esh19	12/13/2018 - 01/09/2019	(\$2,667.50)	-17.56%	0.19	16	12.50%
	emdh19	12/13/2018 - 01/09/2019	\$7,945.00	26.70%	2.83	21	19.05%
	nqh19	12/13/2018 - 01/09/2019	\$450.00	3.38%	1.21	21	61.90%
	rtyh19	12/13/2018 - 01/09/2019	\$895.00	7.32%	1.58	18	66.67%
	ymh19	12/13/2018 - 01/09/2019	\$180.00	1.43%	1.07	24	37.50%

		<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
		Total	\$173.00			81	
Razor	esh19	12/13/2018 - 01/09/2019	\$3,565.00	23.71%	2.46	14	21.43%
	emdh19	12/13/2018 - 01/09/2019	\$300.00	1.52%	1.32	18	72.22%
	nqh19	12/13/2018 - 01/09/2019	(\$3,150.00)	-21.31%	0.11	18	16.67%
	rtyh19	12/13/2018 - 01/09/2019	(\$1,177.00)	-9.55%	0.36	16	31.25%
	ymh19	12/13/2018 - 01/09/2019	\$635.00	4.28%	1.37	15	53.33%

		<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
		Total	(\$1,888.50)			58	
Razor w Ribbc	esh19	12/13/2018 - 01/09/2019	\$187.50	2.05%	1.3	10	60.00%
	emdh19	12/13/2018 - 01/09/2019	(\$680.00)	-3.08%	0.77	16	12.50%
	nqh19	12/13/2018 - 01/09/2019	(\$800.00)	-4.08%	0.18	9	44.44%
	rtyh19	12/13/2018 - 01/09/2019	(\$286.00)	-1.74%	0.89	18	38.89%
	ymh19	12/13/2018 - 01/09/2019	(\$310.00)	-2.25%	0.56	5	40.00%

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12/13/2018-01/09/2019

Blind Walk Forward

	<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
	Total	\$11,295.00			67	
Joes Best	esh19 12/13/2018 - 01/09/2019	\$3,565.00	23.71%	2.46	14	21.43%
	emdh19 12/13/2018 - 01/09/2019	\$7,945.00	26.70%	2.83	21	19.05%
	nqh19 12/13/2018 - 01/09/2019	(\$800.00)	-4.08%	0.18	9	44.44%
	rtyh19 12/13/2018 - 01/09/2019	\$895.00	7.32%	1.58	18	66.67%
	ymh19 12/13/2018 - 01/09/2019	(\$310.00)	-2.25%	0.56	5	40.00%

	<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
	Total	\$2,638.50			52	
BarNone	esh19 12/13/2018 - 01/09/2019	\$2,297.50	15.93%	2.45	8	37.50%
	emdh19 12/13/2018 - 01/09/2019	\$3,990.00	24.46%	5.27	12	41.67%
	nqh19 12/13/2018 - 01/09/2019	(\$90.00)	-0.73%	0.8	10	60.00%
	rtyh19 12/13/2018 - 01/09/2019	(\$1,919.00)	-11.98%	0	12	0.00%
	ymh19 12/13/2018 - 01/09/2019	(\$1,640.00)	-10.40%	0	10	0.00%

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Top Is 11/08/2018-12/12/2018

Total	(\$1,642.50)	\$9,875.00	\$2,770.00	\$467.00	\$10.00	\$11,479.50
	esz18	emdz18	nqz18	rtyz18	ymz18	
Shapes	\$1,282.50	\$6,140.00	(\$970.00)	\$810.00	(\$45.00)	\$7,217.50
Razor	(\$982.50)	(\$1,745.00)	\$395.00	(\$867.00)	\$545.00	(\$2,654.50)
Ribbons	(\$485.00)	(\$1,575.00)	\$2,465.00	(\$436.00)	(\$1,330.00)	(\$1,361.00)
Joe's Best	(\$982.50)	\$6,140.00	\$2,465.00	\$810.00	(\$1,330.00)	\$7,102.50
BarNone	(\$475.00)	\$915.00	(\$1,585.00)	\$150.00	\$2,170.00	\$1,175.00

Bottom Is 12/13/2018-01/09/2018

Total	\$6,947.50	\$19,500.00	(\$4,390.00)	(\$1,592.00)	(\$1,445.00)	\$19,020.50
	esh19	emdh19	nqh19	rtyh19	ymh19	
Shapes	(\$2,667.50)	\$7,945.00	\$450.00	\$895.00	\$180.00	\$6,802.50
Razor	\$3,565.00	\$300.00	(\$3,150.00)	(\$1,177.00)	\$635.00	\$173.00
Ribbons	\$187.50	(\$680.00)	(\$800.00)	(\$286.00)	(\$310.00)	(\$1,888.50)
Joe's Best	\$3,565.00	\$7,945.00	(\$800.00)	\$895.00	(\$310.00)	\$11,295.00
BarNone	\$2,297.50	\$3,990.00	(\$90.00)	(\$1,919.00)	(\$1,640.00)	\$2,638.50

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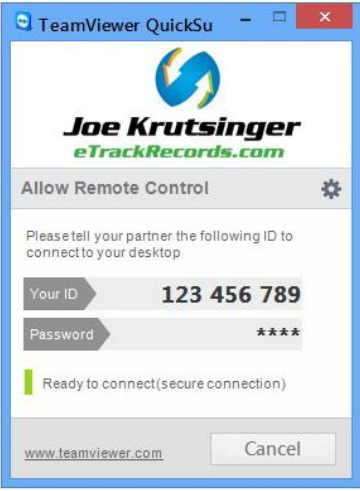
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Screenshot of Team Viewer



The screenshot shows a TeamViewer QuickSupport window titled "TeamViewer QuickSu". It features the Joe Krutsinger logo and "eTrackRecords.com". Under "Allow Remote Control", it asks the user to provide their ID and password. The ID is displayed as "123 456 789" and the password field contains "****". A green progress bar indicates "Ready to connect (secure connection)". A "Cancel" button is at the bottom right, and the URL "www.teamviewer.com" is at the bottom left.

CONTACT US

Phone: 573-224-3366
Joe@joestradingssystems.com

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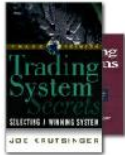
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