The 85% Winning Strategy

85%+ Average Win Rate over the last 9 years

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Backtested results presented in this report use simulated trades. Every effort has been made to ensure the accuracy of the results but it is possible that the results contain incorrect data. The reader is encouraged to independently verify the results using their own software and data.

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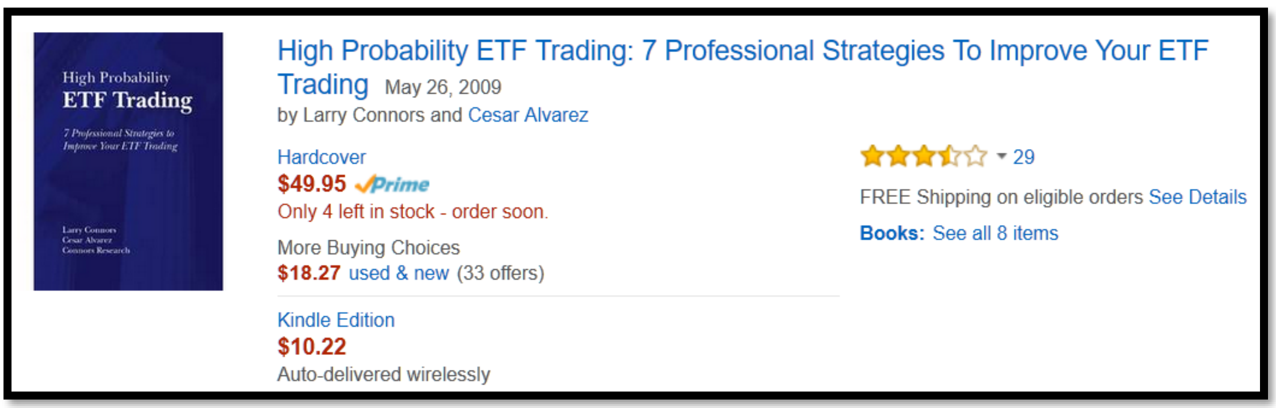
Introduction

Hi, I'm Chris White, founder and CEO of EdgeRater LLC, a trading tools software development company based in Seattle.

Several years ago I wrote a software program called the **ETF Trading Bandit** with the sole aim to provide its users with actionable high probability trading signals every day. The signals were derived from formulas contained in the book '***High Probability ETF Trading***' by Larry Connors and Cesar Alvarez.

In this report I will explain the background behind the software, the strategies and where they came from and **show which strategy has had an over 85% win rate in each of the last 7 years**.

The Reference Book



All of the strategies discussed in this document have formulas that were published in the book ***'High Probability ETF Trading'*** by Larry Connors and Cesar Alvarez. The book is available on Amazon, there's even a Kindle edition available for only $10. The reference book is a recommended read for anyone who decides to trade the strategies. Not only do the authors give the formulas for the strategies but they also discuss how best to trade them and what to do in various situations, for example what to do if more than one ticker is signaling a buy.

A Brief History

At the time the book was published I had already written a backtesting program called EdgeRater PRO and was looking for strategies to test. The strategies in this book were a good fit because:

1. The rules are clearly explained
2. The strategies use only technical analysis (no fundamentals)
3. The strategies had already been backtested by the authors over a 16-year period
4. The strategies have quantifiable/verifiable results

The Strategy Rules

The 7 strategies in the book are named as follows:

1. **The 3-Day High/Low Method**
2. **RSI25 & RSI75**
3. **R3 Strategy**
4. **The %b Strategy**
5. **Multiple Days Up (MDU) and Multiple Days Down (MDD) Strategy**
6. **RSI 10/6 & RSI 90/94 Strategy**
7. **Time-Price-Scale-in**

Each strategy has a long and a short version. The theme for the long strategies it is to buy long term strength on a pullback and for the short strategies it is to sell long term weakness on a rally.

The long term strength or weakness criteria are the same for all strategies. An ETF is assumed to have long term strength if it has a daily close above its 200 Day Simple Moving Average and it is assumed to have long term weakness if it has a daily close below its 200 Day Simple Moving Average.

Each strategy determines the short term pullback or rally as described in the following table

Strategy	Short term pullback criteria	Short term rally criteria
3-Day High/Low	Consecutive Lower highs and lower lows*	Consecutive higher highs and higher lows*
RSI25 & RSI75	4 period Wilder's RSI below 25	4 period Wilder's RSI above 75
R3	Consecutive 2 period Wilder's RSI lower	Consecutive 2 period Wilder's RSI higher
%b	Consecutive Bollinger's %B under .2	Consecutive Bollinger's %B over .8
MDU &MDD	Lower close for 4 out of past 5 days*	Higher close for 4 out of 5 days*
RSI 10/6 & RSI 90/94**	1st unit: 2 period Wilder's RSI under 10	1st unit: 2 period Wilder's RSI over 90
Time-Price-Scale in**	1st unit: 2 period Wilder's RSI under 25	1st unit: 2 period Wilder's RSI over 75

Notes:
***** These criteria have an additional 5 period Simple Moving Average condition.
****** These strategies involve scaling in or averaging down – the short term pullback criteria are only listed for the first unit.

The Initial Results

When I initially tested these strategies with EdgeRater I was able to verify that my results using EdgeRater matched the results published in the book. This gave me confidence that I was testing using a good methodology and data set.

I then used the same methodology on data that was released after the book was published in order to see how the strategies continued to perform. The results were impressive:

January 1st 2009 to December 31st 2013

Strategy	*Entry/Exit On Close*				*Entry/Exit Next Open*			
Basic Version	***Trades***	***P/L%***	***Hold***	***%Win***	***Trades***	***P/L%***	***Hold***	***%Win***
3 Day Hi/Lo Long	502	0.41%	5.3	74.50%	502	0.33%	5.3	67.33%
3 Day Hi/Lo Short	317	0.56%	5.2	68.45%	317	0.50%	5.2	60.57%
RSI 25 Long	594	0.93%	6.9	79.29%	594	0.88%	6.9	75.93%
RSI 75 Short	272	0.72%	9.0	69.12%	272	0.32%	9.0	65.81%
R3 Long	505	0.88%	5.8	77.82%	505	0.77%	5.8	74.85%
R3 Short	278	0.87%	7.2	72.30%	277	0.45%	7.2	64.62%
%B Long	728	0.59%	5.1	77.34%	728	0.56%	5.1	71.02%
%B Short	382	0.82%	5.9	69.37%	381	0.70%	5.9	63.25%
MDD Long	749	0.45%	4.7	74.23%	749	0.43%	4.7	67.02%
MDU Short	398	0.74%	5.1	66.83%	397	0.60%	5.1	62.22%
Aggressive Version	***Trades***	***P/L%***	***Hold***	***%Win***	***Trades***	***P/L%***	***Hold***	***%Win***
3 Day Hi/Lo Long	502	0.61%	5.3	80.68%	502	0.40%	5.3	70.92%
3 Day Hi/Lo Short	317	0.93%	5.2	72.87%	317	0.70%	5.2	62.78%
RSI 25 Long	594	1.30%	6.9	84.68%	594	1.09%	6.9	80.64%
RSI 75 Short	272	1.24%	9.0	73.16%	272	0.80%	9.0	70.22%
R3 Long	505	1.14%	5.8	84.55%	505	0.90%	5.8	77.82%
R3 Short	278	1.30%	7.2	75.54%	277	0.83%	7.2	69.31%
%B Long	728	0.79%	5.1	82.28%	728	0.66%	5.1	74.86%
%B Short	382	1.15%	5.9	73.56%	381	0.96%	5.9	67.98%
MDD Long	749	0.67%	4.7	80.91%	749	0.54%	4.7	71.96%
MDU Short	398	1.12%	5.1	74.12%	397	0.84%	5.1	67.00%
RSI 10/6 Long	766	0.77%	4.8	81.98%	766	0.68%	4.8	76.37%
RSI 90/94 Short	377	1.07%	5.3	72.15%	376	0.60%	5.3	65.16%
TPS Long	807	1.30%	5.7	89.59%	807	1.01%	5.7	82.28%
TPS Short	427	1.57%	6.5	80.80%	426	1.13%	6.5	73.47%

Backtested results for the period 1/1/2009-12/31/2013

Note that the book only tested entering and exiting at the close of the day but that I have tested entering the next open and closing the next open after the entry/exit signals are generated. Both sets of results are shown in the report tables.

All of the strategies showed good statistics but one in particular, **TPS** outperformed all the others with an 89% win rate on the long side and an 80% win rate on the short side.

ETF Trading Bandit users were able to see the signals for all the strategies each and every day and then place trades in their brokerage accounts. At the time, the majority of users were using ThinkOrSwim as their brokerage but also many were using TradeStation. Because ETF Trading Bandit only gives signals, it doesn't matter what brokerage is being used, the thing to focus on is reducing commission costs.

The Interview with Steve Alexander

A few months after I released the ETF Trading Bandit, I interviewed one user online where he shared his real money results from trading the strategies in a $10,000 account. In just one short month he was able to cover the cost of the software. This is a big deal because the software is permanently licensed to a user, meaning there is a one-time payment and the user can keep and use the program forever. Also, all the data comes from free online sources so once the initial payment has been made, the ongoing costs are zero….forever!

See my online interview with Steve Alexander here:

[Watch The Interview]

The Last 7 Years

The above tables show the 2009-2013 combined results. In this section you will find a performance report for each of the last 7 full years from 2014 to 2020.

2014 Full Year Results

	Entry/Exit on Close				Entry/Exit next open			
Basic Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	100	0.42%	4.9	70.00%	100	0.24%	4.9	67.00%
3 Day Hi/Lo Short	32	-1.53%	6.9	43.75%	32	-1.17%	6.9	53.13%
RSI 25 Long	116	0.32%	7.7	72.41%	116	0.29%	7.7	71.55%
RSI 75 Short	27	-1.24%	12.9	44.44%	26	-1.49%	13.1	38.46%
R3 Long	90	0.37%	6.5	65.56%	90	0.31%	6.5	65.56%
R3 Short	29	-2.00%	9.8	44.83%	29	-1.51%	9.8	48.28%
%B Long	148	0.17%	5.7	71.62%	148	0.19%	5.7	64.19%
%B Short	37	-1.29%	8.8	51.35%	36	-1.31%	8.9	50.00%
MDD Long	157	0.34%	4.3	70.70%	156	0.21%	4.3	62.82%
MDU Short	44	-1.21%	6.5	50.00%	42	-1.25%	6.8	35.71%
Aggressive Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	100	0.60%	4.9	75.00%	100	0.31%	4.9	73.00%
3 Day Hi/Lo Short	32	-1.19%	6.9	46.88%	32	-0.85%	6.9	59.38%
RSI 25 Long	116	0.62%	7.7	77.59%	116	0.51%	7.7	75.00%
RSI 75 Short	27	-1.01%	12.9	51.85%	26	-1.30%	13.1	42.31%
R3 Long	90	0.60%	6.5	72.22%	90	0.53%	6.5	70.00%
R3 Short	29	-1.49%	9.8	55.17%	29	-1.24%	9.8	51.72%
%B Long	148	0.33%	5.7	72.97%	148	0.36%	5.7	70.95%
%B Short	37	-1.23%	8.8	54.05%	36	-1.17%	8.9	50.00%
MDD Long	157	0.55%	4.3	75.16%	156	0.37%	4.3	68.59%
MDU Short	44	-0.91%	6.5	59.09%	42	-0.92%	6.8	45.24%
RSI 10/6 Long	156	0.55%	4.9	71.15%	156	0.28%	4.9	64.74%
RSI 90/94 Short	41	-1.16%	7.4	53.66%	40	-1.03%	7.5	52.50%
TPS Long	173	0.92%	6.0	84.97%	173	0.83%	6.0	81.50%
TPS Short	45	-0.63%	10.1	64.44%	45	-0.72%	10.1	55.56%

Backtested results for the period 1/1/2014-12/31/2014

2015 Full Year Results

	Entry/Exit on Close				*Entry/Exit next open*			
Basic Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	85	0.55%	4.5	70.59%	85	0.28%	4.5	63.53%
3 Day Hi/Lo Short	104	0.75%	4.3	75.00%	104	0.43%	4.3	64.42%
RSI 25 Long	88	0.84%	7.0	76.14%	88	0.73%	7.0	75.00%
RSI 75 Short	75	0.21%	9.1	60.00%	73	0.03%	9.3	56.16%
R3 Long	64	0.63%	5.0	75.00%	64	0.64%	5.0	73.44%
R3 Short	79	0.47%	6.0	63.29%	77	0.26%	6.0	53.25%
%B Long	101	0.66%	5.1	78.22%	101	0.61%	5.1	68.32%
%B Short	115	0.59%	5.4	63.48%	113	0.29%	5.3	54.87%
MDD Long	126	0.68%	4.1	81.75%	126	0.47%	4.1	72.22%
MDU Short	113	0.48%	5.6	66.37%	112	0.17%	5.6	58.93%
Aggressive Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	85	0.74%	4.5	80.00%	85	0.37%	4.5	68.24%
3 Day Hi/Lo Short	104	1.01%	4.3	81.73%	104	0.62%	4.3	68.27%
RSI 25 Long	88	1.05%	7.0	85.23%	88	0.90%	7.0	82.95%
RSI 75 Short	75	0.48%	9.1	66.67%	73	0.22%	9.3	65.75%
R3 Long	64	0.88%	5.0	85.94%	64	0.85%	5.0	82.81%
R3 Short	79	0.75%	6.0	68.35%	77	0.41%	6.0	59.74%
%B Long	101	0.87%	5.1	84.16%	101	0.70%	5.1	74.26%
%B Short	115	0.76%	5.4	66.96%	113	0.38%	5.3	57.52%
MDD Long	126	0.84%	4.1	85.71%	126	0.53%	4.1	76.98%
MDU Short	113	0.69%	5.6	70.80%	112	0.31%	5.6	60.71%
RSI 10/6 Long	124	0.63%	4.4	80.65%	124	0.58%	4.4	75.00%
RSI 90/94 Short	106	0.64%	5.2	70.75%	106	0.38%	5.2	60.38%
TPS Long	120	1.04%	5.3	88.33%	120	0.82%	5.3	77.50%
TPS Short	138	1.28%	5.7	83.33%	133	0.81%	5.7	69.92%

Backtested results for the period 1/1/2015-12/31/2015

2016 Full Year Results

	Entry/Exit on Close				Entry/Exit next open			
Basic Strategy	*Trades*	*P/L*	*Hold*	*%Win*	*Trades*	*P/L*	*Hold*	*%Win*
3 Day Hi/Lo Long	111	0.41%	4.8	72.07%	111	0.60%	4.8	68.47%
3 Day Hi/Lo Short	58	-0.60%	5.8	60.34%	58	-0.20%	5.8	60.34%
RSI 25 Long	111	1.03%	7.2	81.98%	111	1.15%	7.2	77.48%
RSI 75 Short	50	-1.41%	12.7	48.00%	50	-1.65%	12.7	44.00%
R3 Long	86	0.79%	6.9	77.91%	85	0.99%	6.8	71.76%
R3 Short	46	-0.27%	7.6	63.04%	46	-0.31%	7.6	54.35%
%B Long	148	0.77%	5.1	79.73%	147	0.95%	5.1	75.51%
%B Short	62	-0.85%	7.5	56.45%	62	-0.45%	7.5	50.00%
MDD Long	139	0.54%	5.0	71.94%	139	0.55%	5.0	67.63%
MDU Short	61	-0.86%	6.0	47.54%	61	-0.44%	6.0	49.18%
Aggressive Strategy	*Trades*	*P/L*	*Hold*	*%Win*	*Trades*	*P/L*	*Hold*	*%Win*
3 Day Hi/Lo Long	111	0.61%	4.8	80.18%	111	0.64%	4.8	73.87%
3 Day Hi/Lo Short	58	0.03%	5.8	68.97%	58	0.13%	5.8	65.52%
RSI 25 Long	111	1.24%	7.2	84.68%	111	1.29%	7.2	81.08%
RSI 75 Short	50	-0.99%	12.7	48.00%	50	-1.33%	12.7	44.00%
R3 Long	86	0.97%	6.9	83.72%	85	1.02%	6.8	81.18%
R3 Short	46	0.18%	7.6	69.57%	46	0.00%	7.6	65.22%
%B Long	148	0.90%	5.1	81.76%	147	0.97%	5.1	81.63%
%B Short	62	-0.44%	7.5	58.06%	62	-0.20%	7.5	59.68%
MDD Long	139	0.72%	5.0	78.42%	139	0.63%	5.0	70.50%
MDU Short	61	-0.28%	6.0	59.02%	61	-0.08%	6.0	54.10%
RSI 10/6 Long	139	0.73%	5.1	74.82%	139	0.68%	5.1	73.38%
RSI 90/94 Short	68	-0.03%	6.3	64.71%	68	-0.02%	6.3	60.29%
TPS Long	141	1.46%	6.0	91.49%	140	1.34%	6.0	85.00%
TPS Short	74	0.56%	7.7	71.62%	74	0.40%	7.7	72.97%

Backtested results for the period 1/1/2016-12/31/2016

2017 Full Year Results

	Entry/Exit on Close				Entry/Exit next open			
Basic Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	125	0.64%	3.8	82.40%	125	0.36%	3.8	71.20%
3 Day Hi/Lo Short	9	-1.33%	7.1	44.44%	9	-1.22%	7.1	33.33%
RSI 25 Long	129	0.93%	6.6	85.27%	129	0.65%	6.6	75.97%
RSI 75 Short	11	-1.36%	12.5	45.45%	11	-1.32%	12.5	45.45%
R3 Long	90	0.56%	5.6	73.33%	90	0.45%	5.6	68.89%
R3 Short	11	-2.13%	12.0	45.45%	11	-1.76%	12.0	36.36%
%B Long	153	0.50%	4.9	78.43%	153	0.33%	4.9	67.97%
%B Short	15	-0.85%	8.5	46.67%	15	-0.79%	8.5	53.33%
MDD Long	185	0.47%	3.9	77.84%	185	0.30%	3.9	68.11%
MDU Short	15	-1.20%	6.9	40.00%	15	-1.18%	6.9	53.33%
Aggressive Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	125	0.74%	3.8	85.60%	125	0.43%	3.8	73.60%
3 Day Hi/Lo Short	9	-1.21%	7.1	44.44%	9	-1.12%	7.1	33.33%
RSI 25 Long	129	1.11%	6.6	89.15%	129	0.77%	6.6	79.84%
RSI 75 Short	11	-1.25%	12.5	45.45%	11	-1.14%	12.5	45.45%
R3 Long	90	0.72%	5.6	81.11%	90	0.58%	5.6	77.78%
R3 Short	11	-1.83%	12.0	54.55%	11	-1.49%	12.0	45.45%
%B Long	153	0.59%	4.9	82.35%	153	0.38%	4.9	71.24%
%B Short	15	-0.64%	8.5	53.33%	15	-0.58%	8.5	53.33%
MDD Long	185	0.61%	3.9	83.78%	185	0.37%	3.9	70.27%
MDU Short	15	-0.96%	6.9	46.67%	15	-0.91%	6.9	53.33%
RSI 10/6 Long	173	0.77%	4.3	85.55%	173	0.47%	4.3	72.25%
RSI 90/94 Short	15	-1.17%	7.2	53.33%	15	-0.91%	7.2	53.33%
TPS Long	192	0.98%	5.2	92.71%	192	0.71%	5.2	83.33%
TPS Short	17	-1.31%	11.0	47.06%	17	-1.05%	11.0	41.18%

Backtested results for the period 1/1/2017-12/31/2017

2018 Full Year Results

	Entry/Exit on Close				Entry/Exit next open			
Basic Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	105	-0.41%	5.1	59.05%	105	-0.40%	5.1	55.24%
3 Day Hi/Lo Short	53	0.26%	5.2	64.15%	53	0.34%	5.2	58.49%
RSI 25 Long	96	-0.30%	8.7	56.25%	96	-0.06%	8.7	57.29%
RSI 75 Short	52	0.47%	8.5	65.38%	52	0.77%	8.5	75.00%
R3 Long	90	0.23%	6.7	70.00%	90	0.32%	6.7	67.78%
R3 Short	47	0.27%	7.0	63.83%	47	0.43%	7.0	76.60%
%B Long	108	-0.48%	6.3	59.26%	108	-0.29%	6.3	62.96%
%B Short	76	0.26%	6.3	64.47%	76	0.49%	6.3	65.79%
MDD Long	136	-0.53%	5.1	59.56%	136	-0.58%	5.1	57.35%
MDU Short	95	0.31%	4.8	66.32%	95	0.27%	4.8	60.00%
Aggressive Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	105	-0.09%	5.1	67.62%	105	-0.14%	5.1	60.95%
3 Day Hi/Lo Short	53	0.53%	5.2	73.58%	53	0.56%	5.2	56.60%
RSI 25 Long	96	0.26%	8.7	67.71%	96	0.40%	8.7	66.67%
RSI 75 Short	52	0.75%	8.5	73.08%	52	0.89%	8.5	78.85%
R3 Long	90	0.48%	6.7	72.22%	90	0.50%	6.7	71.11%
R3 Short	47	0.54%	7.0	68.09%	47	0.59%	7.0	76.60%
%B Long	108	-0.30%	6.3	63.89%	108	-0.18%	6.3	62.96%
%B Short	76	0.43%	6.3	68.42%	76	0.56%	6.3	65.79%
MDD Long	136	-0.20%	5.1	65.44%	136	-0.26%	5.1	62.50%
MDU Short	95	0.56%	4.8	74.74%	95	0.46%	4.8	64.21%
RSI 10/6 Long	122	-0.30%	5.8	58.20%	122	-0.28%	5.8	59.02%
RSI 90/94 Short	74	0.61%	5.4	70.27%	74	0.65%	5.4	66.22%
TPS Long	140	0.63%	6.9	77.86%	140	0.52%	6.9	70.00%
TPS Short	87	1.11%	6.0	85.06%	87	0.86%	6.0	78.16%

Backtested results for the period 1/1/2018-12/31/2018

2019 Full Year Results

	Entry/Exit on Close				Entry/Exit next open			
Basic Strategy	*Trades*	*P/L*	*Hold*	*%Win*	*Trades*	*P/L*	*Hold*	*%Win*
3 Day Hi/Lo Long	88	0.53%	4.1	80.68%	88	0.54%	4.1	78.41%
3 Day Hi/Lo Short	69	-0.61%	6.0	44.93%	69	-0.65%	6.0	42.03%
RSI 25 Long	95	0.16%	7.5	68.42%	95	0.22%	7.5	64.21%
RSI 75 Short	46	-1.91%	14.0	43.48%	46	-2.01%	14.0	41.30%
R3 Long	82	0.38%	6.2	71.95%	82	0.38%	6.2	69.51%
R3 Short	54	-1.13%	9.6	46.30%	54	-1.44%	9.6	37.04%
%B Long	133	0.32%	5.3	78.95%	133	0.39%	5.3	72.18%
%B Short	81	-0.67%	7.6	45.68%	81	-0.63%	7.6	51.85%
MDD Long	127	0.18%	4.6	68.50%	126	0.28%	4.6	69.84%
MDU Short	98	-0.42%	5.5	53.06%	98	-0.65%	5.5	40.82%
Aggressive Strategy	*Trades*	*P/L*	*Hold*	*%Win*	*Trades*	*P/L*	*Hold*	*%Win*
3 Day Hi/Lo Long	88	0.71%	4.1	86.36%	88	0.64%	4.1	82.95%
3 Day Hi/Lo Short	69	-0.37%	6.0	50.72%	69	-0.49%	6.0	43.48%
RSI 25 Long	95	0.46%	7.5	77.89%	95	0.50%	7.5	75.79%
RSI 75 Short	46	-1.55%	14.0	50.00%	46	-1.64%	14.0	45.65%
R3 Long	82	0.62%	6.2	78.05%	82	0.56%	6.2	76.83%
R3 Short	54	-0.86%	9.6	53.70%	54	-1.18%	9.6	38.89%
%B Long	133	0.58%	5.3	84.21%	133	0.59%	5.3	80.45%
%B Short	81	-0.39%	7.6	56.79%	81	-0.55%	7.6	50.62%
MDD Long	127	0.37%	4.6	77.17%	126	0.45%	4.6	75.40%
MDU Short	98	-0.21%	5.5	55.10%	98	-0.46%	5.5	41.84%
RSI 10/6 Long	128	0.23%	4.8	72.66%	128	0.25%	4.8	72.66%
RSI 90/94 Short	83	-0.07%	5.7	63.86%	83	-0.39%	5.7	46.99%
TPS Long	164	0.87%	5.6	87.80%	164	0.68%	5.6	78.66%
TPS Short	88	-0.20%	8.8	63.64%	88	-0.59%	8.8	52.27%

Backtested results for the period 1/1/2019-12/31/2019

2020 Full Year Results

	Entry/Exit on Close				*Entry/Exit next open*			
Basic Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	86	0.47%	4.9	79.07%	86	0.63%	4.9	76.74%
3 Day Hi/Lo Short	96	0.90%	5.0	67.71%	96	1.03%	5.0	65.63%
RSI 25 Long	84	-1.07%	7.6	70.24%	84	-0.90%	7.6	70.24%
RSI 75 Short	67	0.83%	8.3	70.15%	67	0.46%	8.3	65.67%
R3 Long	83	0.13%	6.9	73.49%	83	0.21%	6.9	74.70%
R3 Short	77	1.82%	6.4	75.32%	77	2.12%	6.4	76.62%
%B Long	121	0.77%	4.8	80.99%	121	0.74%	4.8	74.38%
%B Short	107	1.06%	6.1	73.83%	107	1.10%	6.1	71.03%
MDD Long	99	0.16%	4.6	67.68%	99	0.49%	4.6	70.71%
MDU Short	114	0.60%	4.7	69.30%	114	1.46%	4.7	69.30%
Aggressive Strategy	***Trades***	***P/L***	***Hold***	***%Win***	***Trades***	***P/L***	***Hold***	***%Win***
3 Day Hi/Lo Long	86	0.75%	4.9	81.40%	86	0.84%	4.9	80.23%
3 Day Hi/Lo Short	96	1.31%	5.0	73.96%	96	1.44%	5.0	66.67%
RSI 25 Long	84	-0.60%	7.6	78.57%	84	-0.44%	7.6	76.19%
RSI 75 Short	67	1.55%	8.3	82.09%	67	1.05%	8.3	68.66%
R3 Long	83	0.47%	6.9	83.13%	83	0.51%	6.9	79.52%
R3 Short	77	2.35%	6.4	79.22%	77	2.45%	6.4	77.92%
%B Long	121	0.91%	4.8	82.64%	121	0.95%	4.8	76.86%
%B Short	107	1.53%	6.1	79.44%	107	1.38%	6.1	71.03%
MDD Long	99	0.51%	4.6	74.75%	99	0.81%	4.6	75.76%
MDU Short	114	1.19%	4.7	79.82%	114	1.67%	4.7	67.54%
RSI 10/6 Long	108	0.38%	5.1	74.07%	108	0.48%	5.1	73.15%
RSI 90/94 Short	99	0.87%	5.6	75.76%	99	1.43%	5.6	68.69%
TPS Long	117	0.81%	5.7	87.18%	117	1.20%	5.7	88.03%
TPS Short	99	2.22%	6.7	86.87%	99	2.14%	6.7	79.80%

Backtested results for the period 1/1/2020-12/31/2020

What The Data Shows

It's impressive that even 11 years after the **High Probability ETF Trading** book was written the strategies still perform very well. There have been some challenging years for the short side strategies but often both the long and short versions of the same strategy have been profitable in the same year, particularly with the TPS strategy.

2020 was another stellar year for TPS with an 85% Plus win rate in both the long and short versions.

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Happy Trading!

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