

Hi Eugene,

While using Wealth Lab to perform back tests using system “BearxFriClose Connors Pulback” Wealth Lab “froze” during run time. I collected computer system resources as seen below. This event has occurred on a number of occasions during the past week. In addition I have included other screen prints to help you diagnose the problem.

Using:

WealthLabPro V. 6.9.15 64- bit edition

Windows 10 64 bit

I7 CPU @ 2.67GHz 64 bit

HD: 931 GB (798GB used, 132GB Free)

Kaspersky Total Security AV.

Order of events:

Applied to index S and P 500.

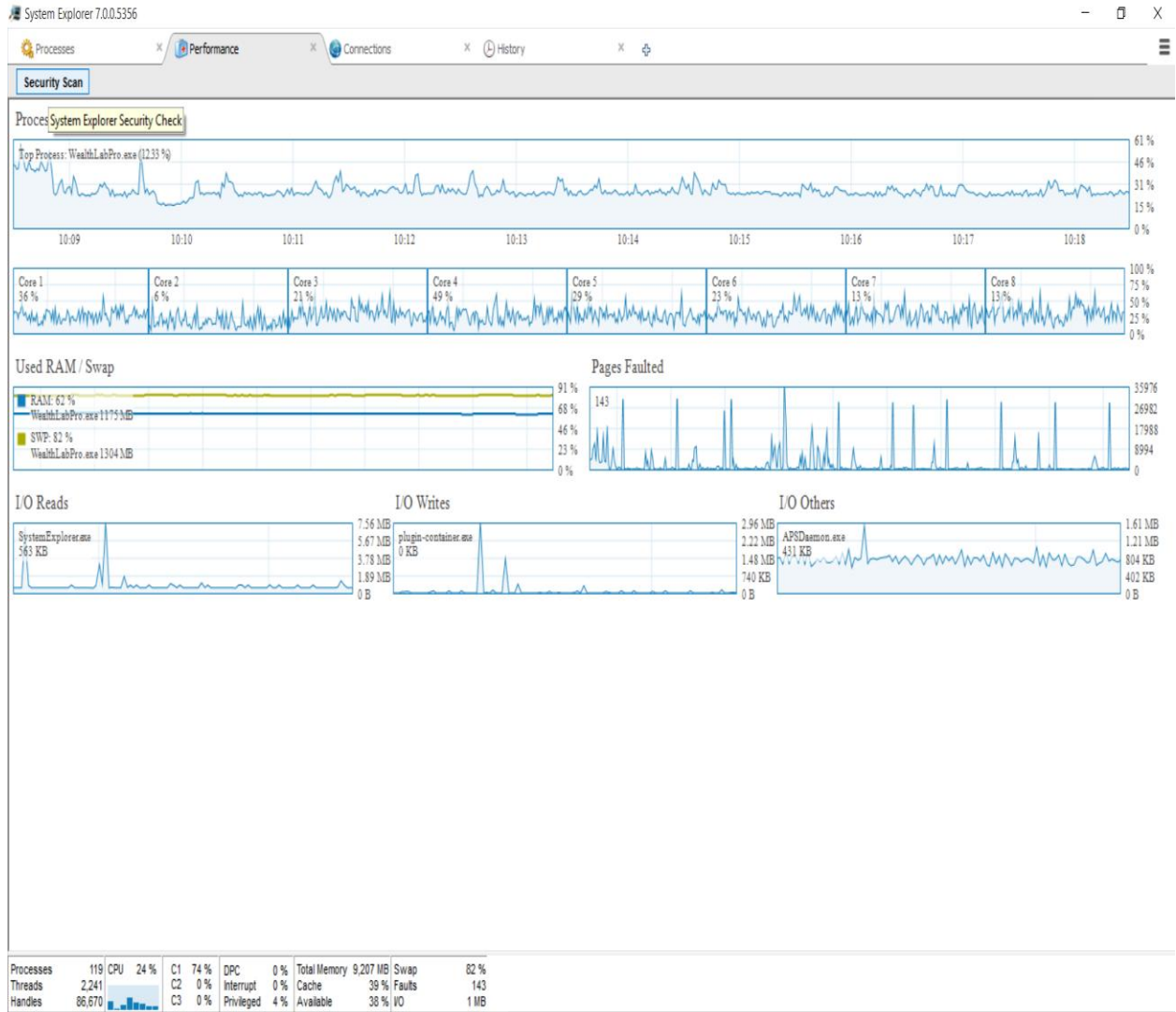
. Date Range All Data

.Position Sizer-Position options 10% ,10 positions max, 1 position per symbol

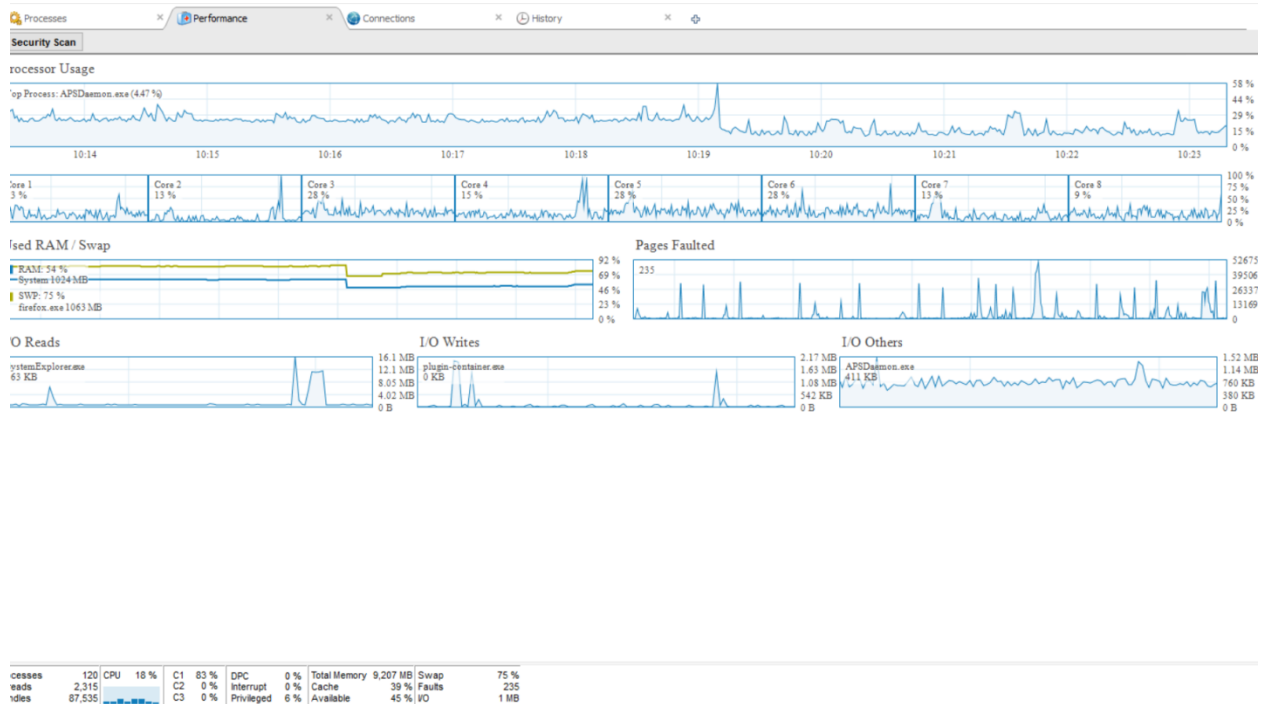
. Long only

.Scale Daily

Computer resources during event



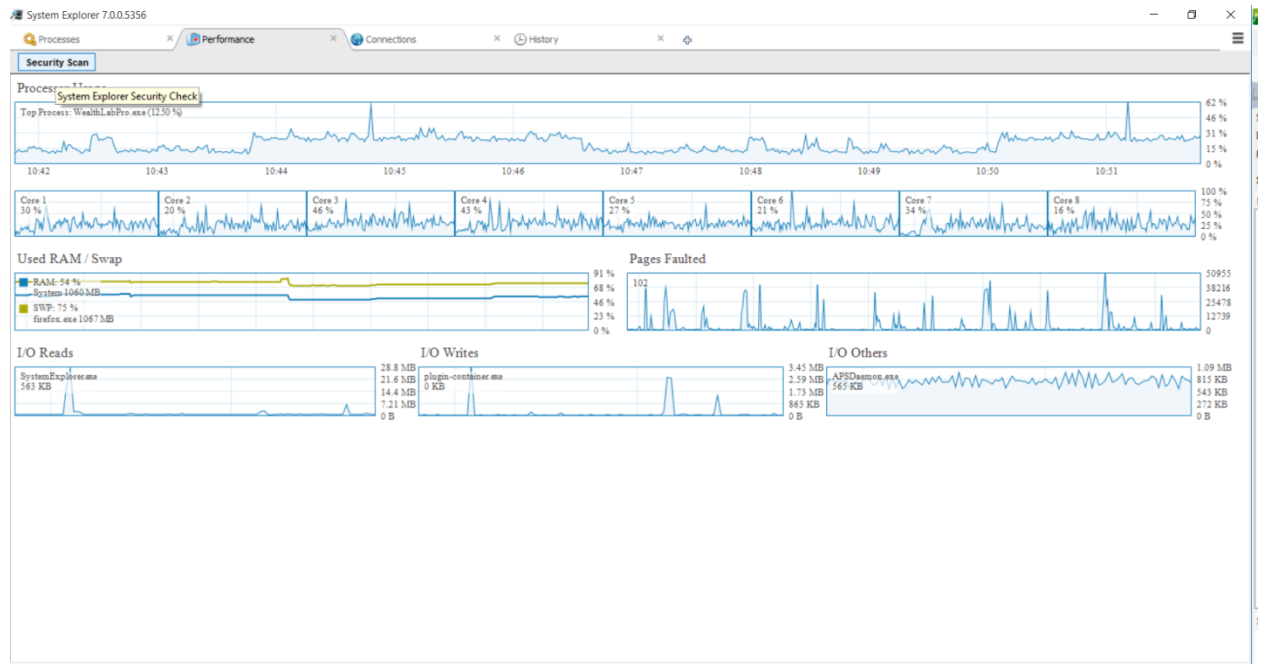
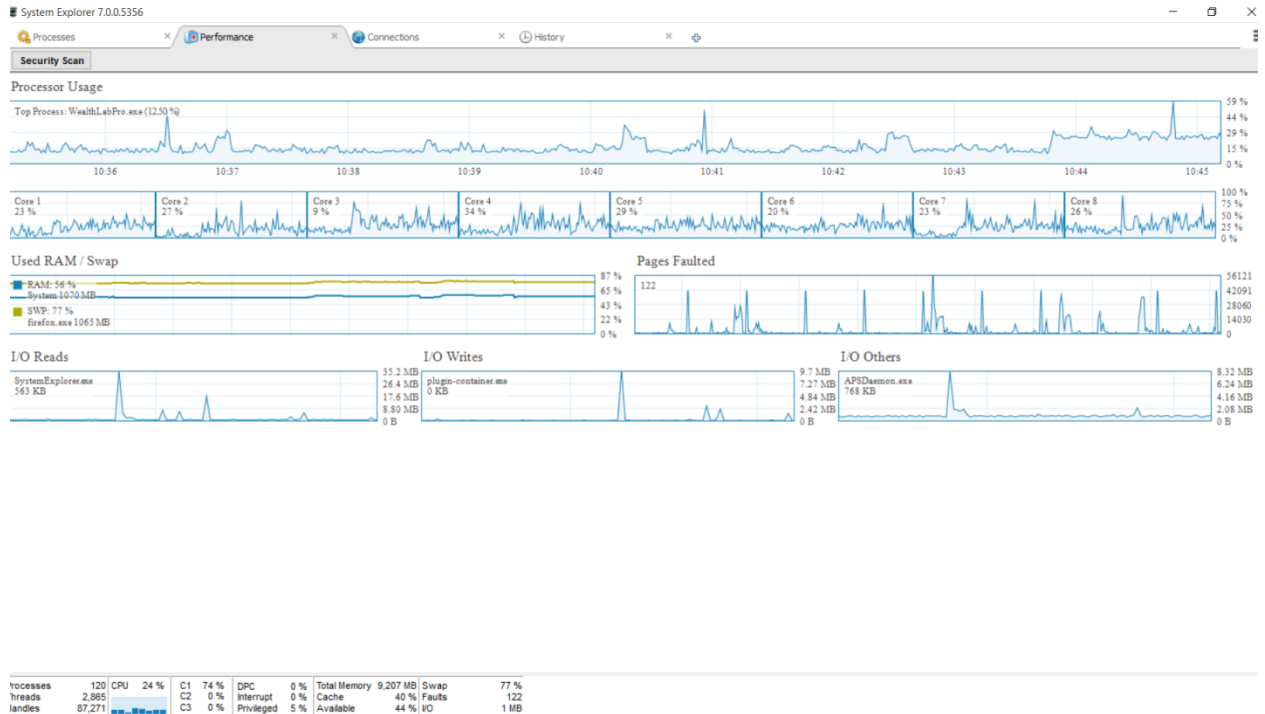
Computer resources during event and post event: Post event, I shut down and restarted Weath Lab.



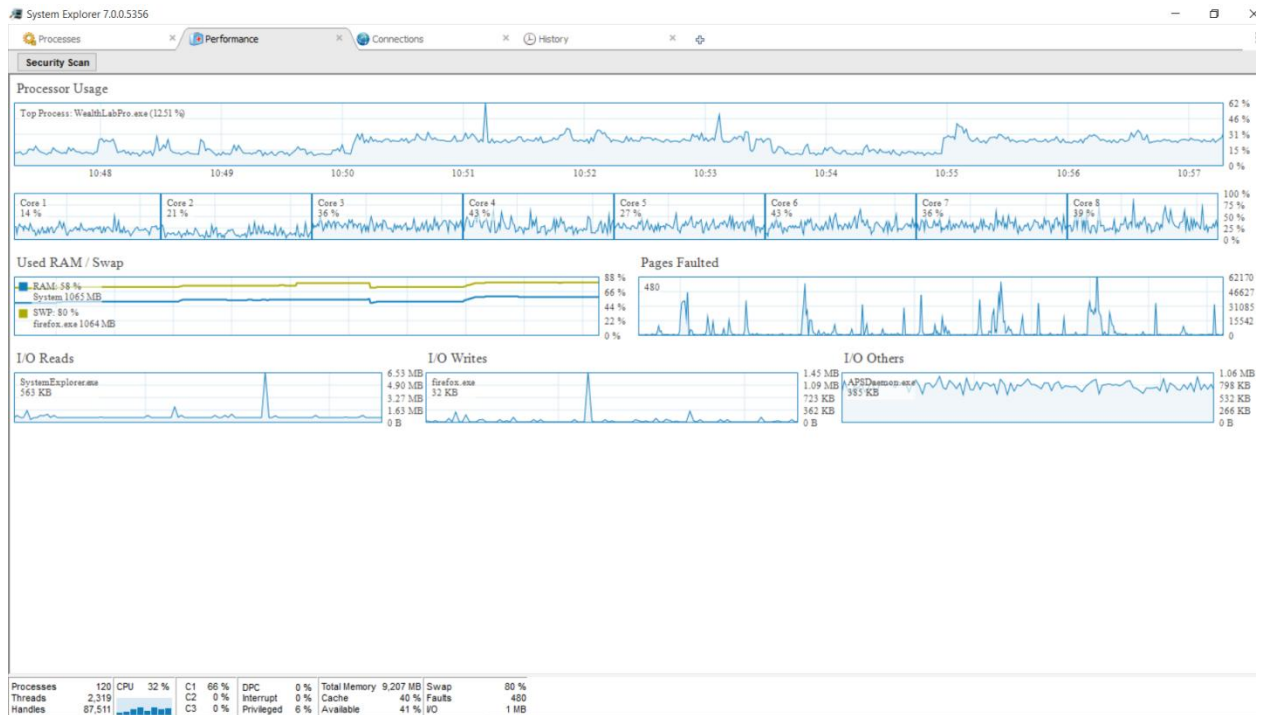
Following this back test I continued to apply the trading to larger and larger portfolios to reproduce this event.

- . 50 Pos good
- . Dow 30 good
- . S and P 100 good
- . 150 Pos good
- . 200 Pos Fail-
- . Stopped Wealth Lab and restart
- . Tested again on the same 200 position dataset.

Tests failed for same 200 position data set.

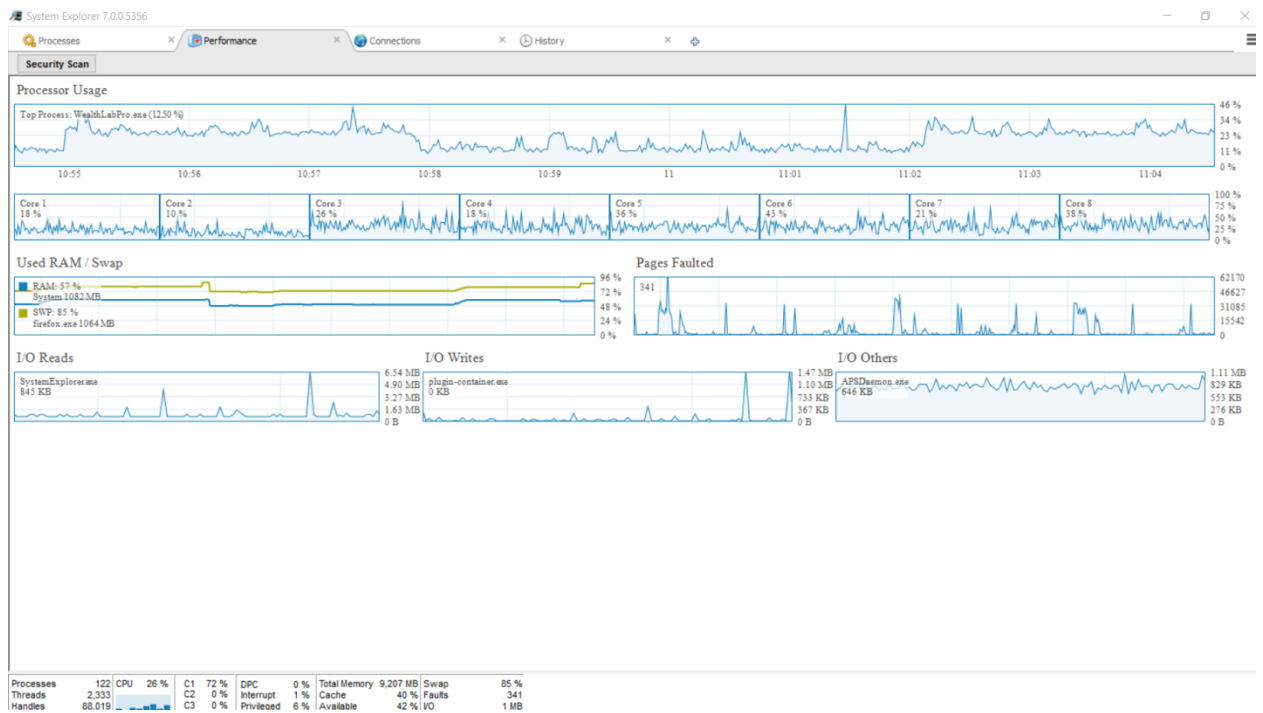


- . Shut down and restart Wealth Lab
- . Tested S and P 500 again (latest constituents) fail



. Shut down and restart Wealth Lab.

. test for same S and P 500 data set with One Trade per Symbol (10% per position)- fail



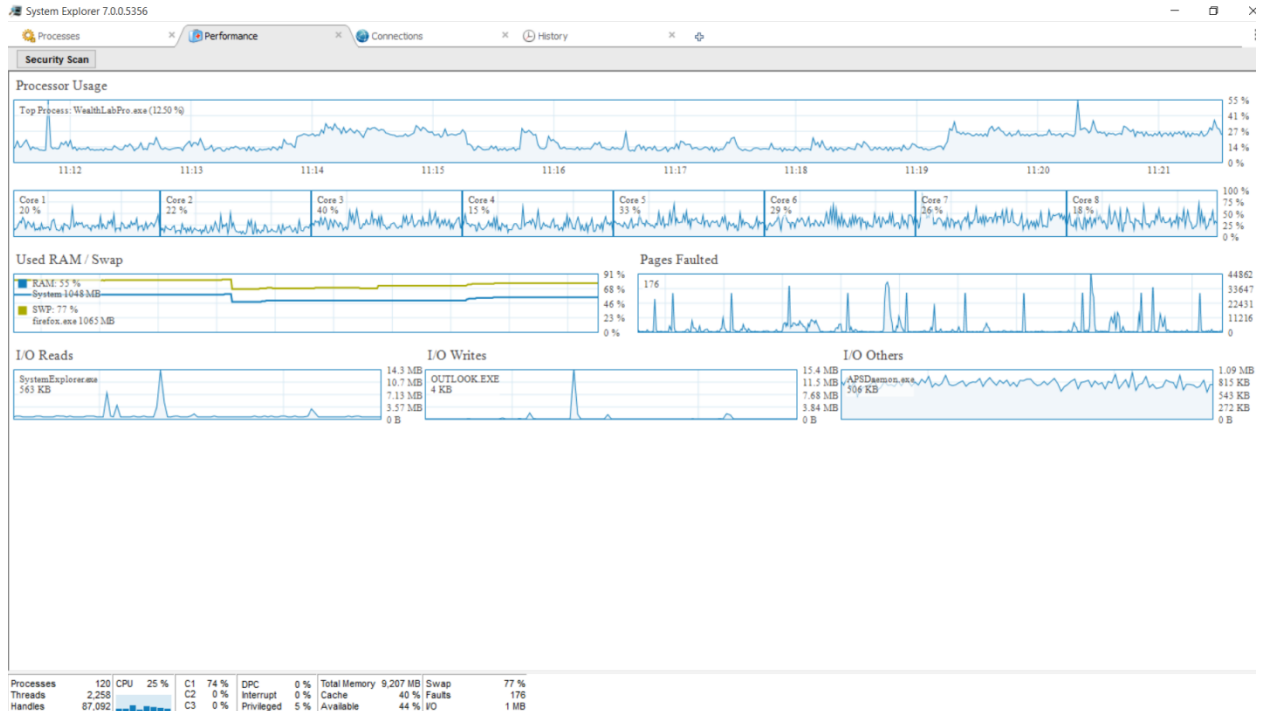
. Shut down and restart Wealth Lab

. Test without pos sizer(Raw Profit 250000) good

. re test of S and P 500 with position sizer (one position per trade) – Failed

Shut down and restarted Wealth Lab

. Used a different system using the same S and P 500 data and Position options (same metrics)- Failed



In summary this event seems to be tied to the position sizer and for data sets that are greater than 150. As per the computer resources it is clear that the processor is significantly higher during failed events. My own hypothesis is the amount of available ram available might be insufficient to run these programs with Position Sizers and data set greater than 150.

I hope that you have enough information to help me diagnose why these failures are happening and also a good solution.

Thank you,

Mike