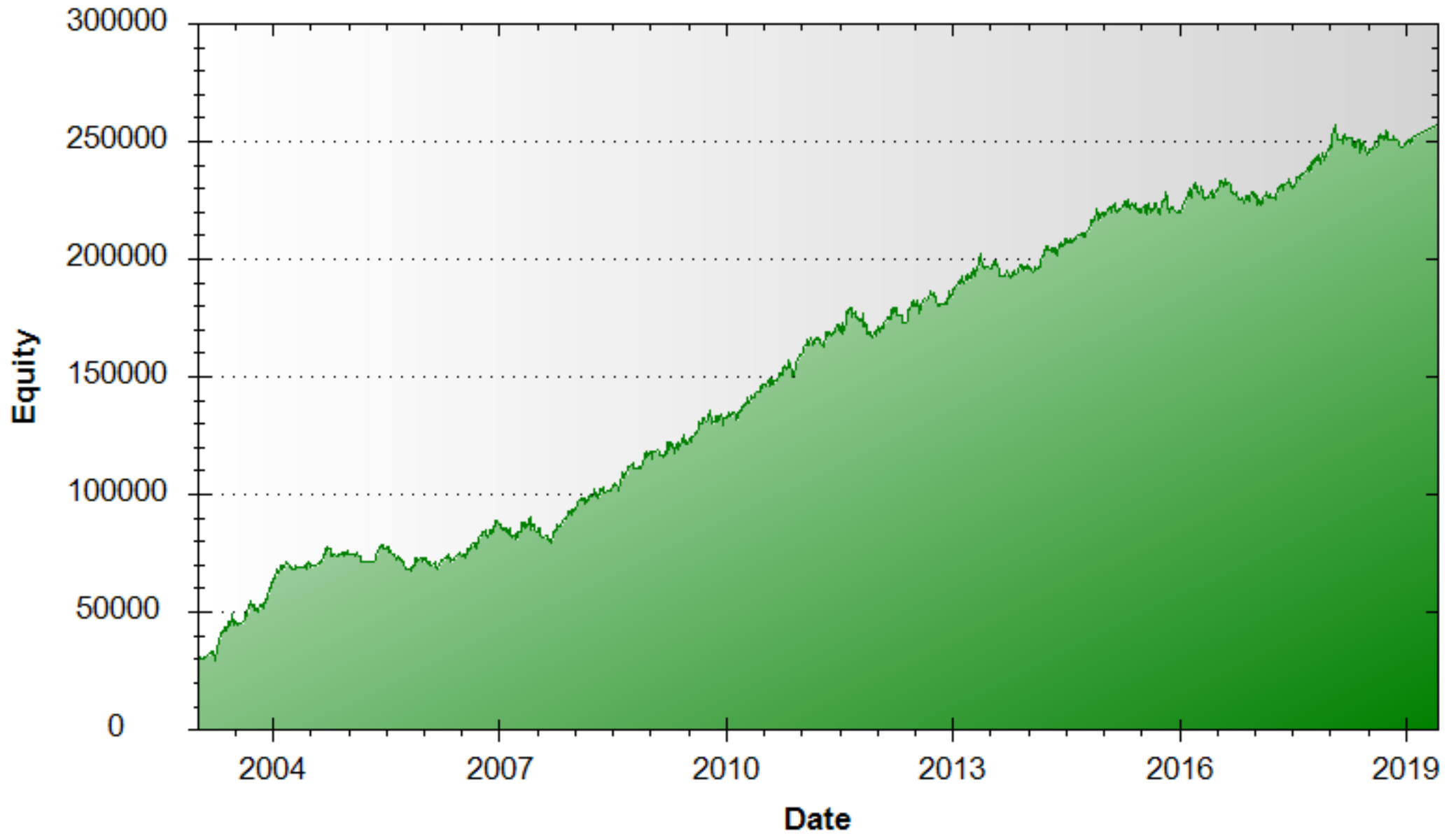


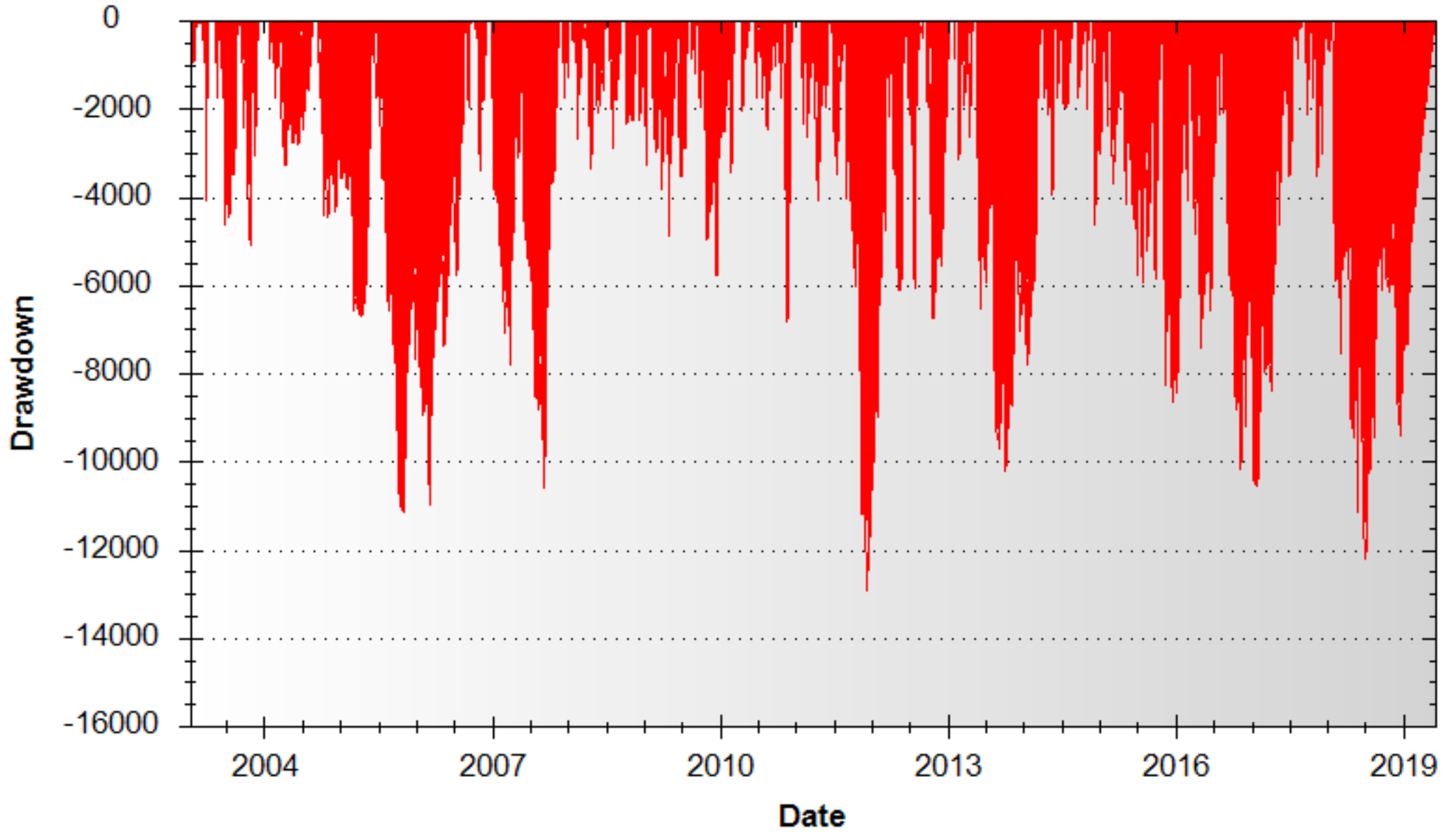
Performance Summary

Total Net Profit:	\$226,765.00	Max Drawdown:	(\$13,711.88)
Gross Profit:	\$913,411.25	As % of Initial Equity:	45.71%
Gross Loss:	(\$686,646.25)	As % of Total Equity:	5.34%
Profit Factor:	1.330	Max Drawdown Date:	12/8/2011
Pessimistic RR:	1.263	Max Intraday Drawdown:	(\$16,397.50)
		As % of Initial Equity:	54.66%
Total Trades:	3446	As % of Total Equity:	6.39%
Winning Trades:	2473	Max Intraday Drawdown Date:	12/9/2011
Losing Trades:	973	Longest Drawdown:	441 days
Even Trades:	0	Recovery Factor:	16.54
% Profitable:	71.76%	NP/MaxDD	16.54
		NP/Intraday MaxDD	13.83
		Max Runup:	\$228,063.75
Avg. Trade Net Profit:	\$65.81	As % of Initial Equity:	760.21%
Avg. Winning Trade:	\$369.35	As % of Total Equity:	88.82%
Avg. Losing Trade:	(\$705.70)	Max Runup Date:	1/25/2018
Ratio Ave Win:Ave Loss:	0.523	Longest Runup:	5787 days
		Initial Capital:	\$30,000
Largest Win:	\$5,574.38, 0.61%	Margin Requirements:	\$35,315
Largest Loss:	(\$2,441.25), -0.36%	Return on Initial Capital:	755.88%
Max Cons. Winners:	33	Annual Rate of Return:	46.01%
Max Cons. Losers:	8	Avg. Monthly Return:	\$1,150.34, 3.83%
		Std. Deviation of Monthly Return:	\$3,012.29
Trading Period:	5996	% Profitable Months:	62.89%
	1/3/2003 - 6/3/2019		
Total Trading Days:	2134	Sharpe Ratio:	0.35
Longest Flat Period:	29 days	Sortino Ratio:	0.25
		Sterling Ratio:	0.03
Max Futures Contracts:	5	MAR Ratio:	1.03
Max Forex Contracts:	0	Efficiency Factor:	0.25
Max Shares:	0	Total Commission:	\$17,230.00
		Total Slippage:	\$87,655.00

Daily Equity



Daily Drawdown



Periodical Returns

Monthly %													Annual %	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2019	12.55%					18.58%							2019	31.13%
2018	22.05%	(11.52%)	0.93%	(6.50%)	(5.17%)	(8.13%)	3.38%	23.51%	(5.85%)	(3.87%)	(5.84%)	(3.60%)	2018	(0.60%)
2017	(9.78%)	11.64%	(3.13%)	11.88%	6.43%	(3.34%)	14.46%	5.13%	4.40%	15.62%	7.71%	10.10%	2017	71.12%
2016	14.56%	12.26%	7.46%	(14.22%)	6.31%	4.73%	11.08%	(2.40%)	(14.52%)	(7.53%)	4.78%	(1.49%)	2016	21.02%
2015	13.22%	3.96%	(7.24%)	9.96%	(4.89%)	(10.21%)	10.18%	(4.67%)	(7.06%)	28.29%	(18.45%)	(6.77%)	2015	6.33%
2014	(9.77%)	8.92%	21.38%	(0.40%)	8.93%	1.19%	1.60%	8.11%	1.78%	22.01%	11.96%	(6.13%)	2014	69.58%
2013	18.22%	(1.60%)	10.95%	10.61%	3.41%	(0.40%)	5.64%	(18.10%)	(0.33%)	7.92%	8.36%	(0.72%)	2013	43.96%
2012	7.97%	16.99%	7.57%	(5.95%)	3.11%	19.38%	(9.31%)	8.64%	7.17%	(16.62%)	3.94%	11.35%	2012	54.25%
2011	15.67%	0.46%	6.81%	7.80%	(1.43%)	5.54%	1.17%	30.53%	(11.96%)	(0.05%)	(21.57%)	(3.18%)	2011	29.79%
2010	2.71%	(4.22%)	19.02%	9.83%	7.61%	11.04%	3.41%	0.75%	12.75%	9.38%	(8.31%)	24.66%	2010	88.63%
2009	0.51%	(6.05%)	9.63%	(3.60%)	11.16%	0.11%	10.80%	19.89%	(0.09%)	(1.29%)	4.30%	2.34%	2009	47.70%
2008	16.34%	(1.35%)	8.18%	1.32%	3.20%	6.34%	2.56%	14.60%	12.39%	(2.43%)	9.72%	14.90%	2008	85.76%
2007	(13.22%)	(5.67%)	(5.93%)	21.91%	5.41%	(16.55%)	(10.74%)	(1.83%)	11.94%	7.75%	17.71%	0.58%	2007	11.36%
2006	1.73%	(2.43%)	2.64%	5.27%	(1.51%)	9.08%	(1.50%)	10.90%	11.53%	3.74%	0.86%	19.07%	2006	59.38%
2005	(5.03%)	(2.13%)	(7.57%)	0.04%	18.01%	0.35%	(3.27%)	(8.69%)	(9.29%)	(10.03%)	12.68%	(1.20%)	2005	(16.10%)
2004	15.49%	4.64%	7.99%	(6.13%)	(1.11%)	7.35%	(3.57%)	9.28%	13.21%	(6.66%)	(1.45%)	6.16%	2004	45.19%
2003	(1.49%)	8.23%	(10.83%)	40.45%	10.13%	1.51%	2.85%	10.40%	15.43%	(1.48%)	3.90%	28.28%	2003	107.38%

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