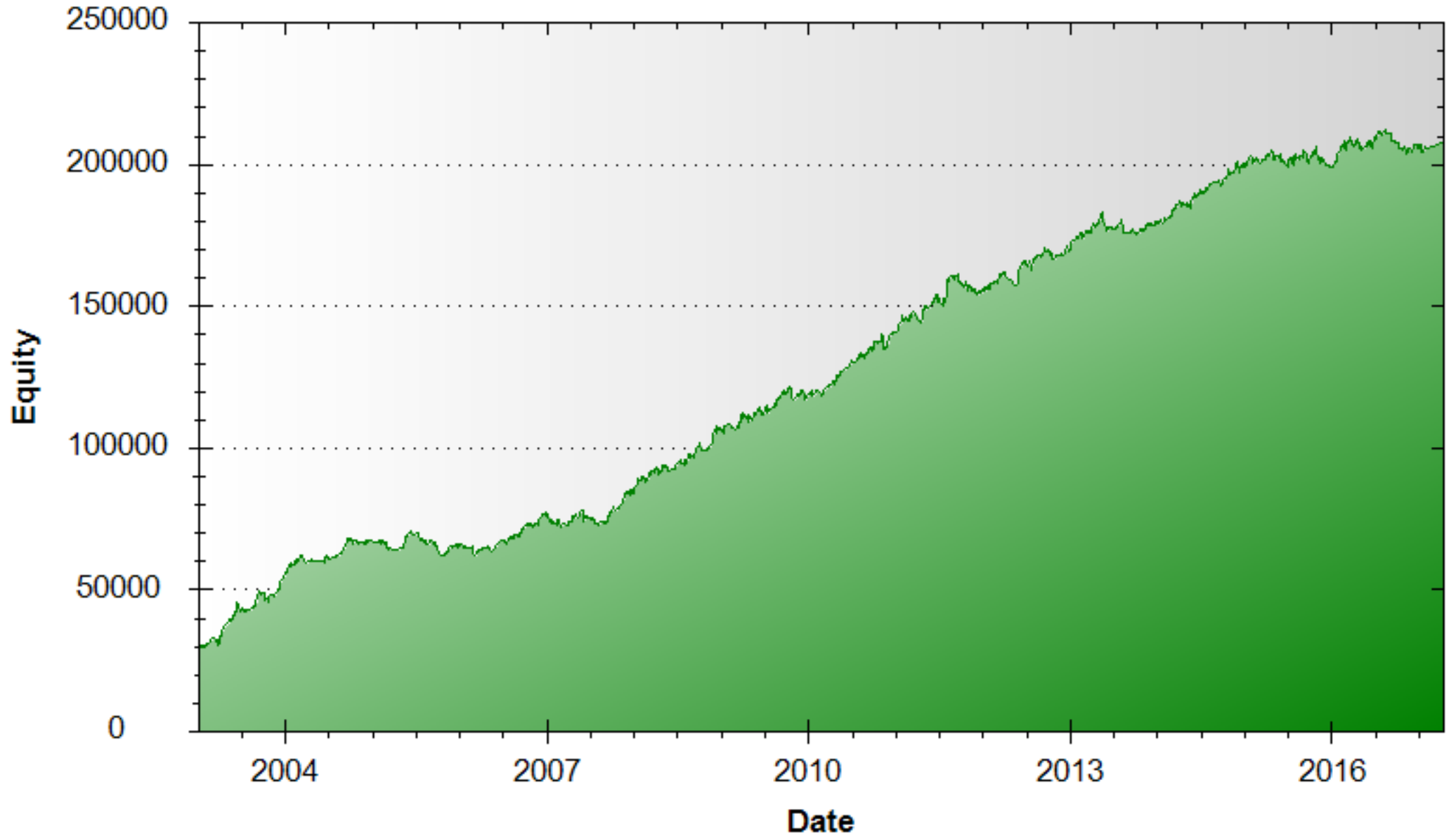


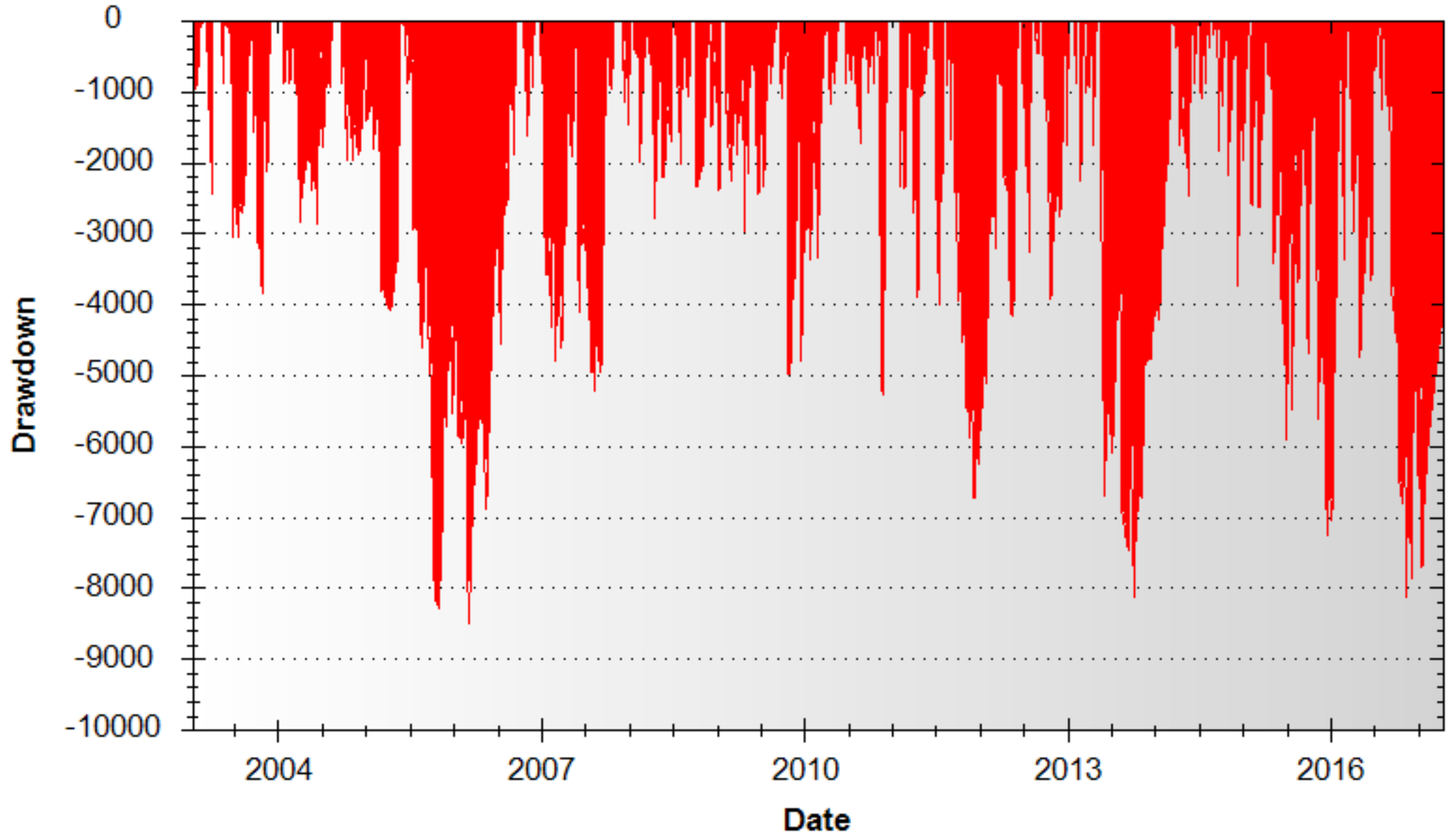
## Performance Summary

Total Net Profit:	\$177,639.38	Max Drawdown:	(\$8,640.63)
Gross Profit:	\$619,691.88	As % of Initial Equity:	28.80%
Gross Loss:	(\$442,052.50)	As % of Total Equity:	4.16%
Profit Factor:	1.402	Max Drawdown Date:	3/6/2006
Pessimistic RR:	1.315	Max Intraday Drawdown:	(\$8,775.63)
		As % of Initial Equity:	29.25%
Total Trades:	2173	As % of Total Equity:	4.23%
Winning Trades:	1499	Max Intraday Drawdown Date:	3/8/2006
Losing Trades:	674	Longest Drawdown:	460 days
Even Trades:	0	Recovery Factor:	20.56
% Profitable:	68.98%	NP/MaxDD	20.56
		NP/Intraday MaxDD	20.24
		Max Runup:	\$181,338.75
Avg. Trade Net Profit:	\$81.75	As % of Initial Equity:	604.46%
Avg. Winning Trade:	\$413.40	As % of Total Equity:	87.33%
Avg. Losing Trade:	(\$655.86)	Max Runup Date:	4/18/2016
Ratio Ave Win:Ave Loss:	0.630	Longest Runup:	5127 days
		Initial Capital:	\$30,000
Largest Win:	\$3,246.25, 0.52%	Margin Requirements:	\$28,852
Largest Loss:	(\$2,441.25), -0.55%	Return on Initial Capital:	592.13%
Max Cons. Winners:	22	Annual Rate of Return:	41.45%
Max Cons. Losers:	6	Avg. Monthly Return:	\$1,036.29, 3.45%
		Std. Deviation of Monthly Return:	\$2,256.77
Trading Period:	5214 1/3/2003 - 4/12/2017	% Profitable Months:	63.74%
Total Trading Days:	1773	Sharpe Ratio:	0.41
Longest Flat Period:	27 days	Sortino Ratio:	0.36
Max Futures Contracts:	4	Sterling Ratio:	0.04
Max Forex Contracts:	0	MAR Ratio:	1.39
Max Shares:	0	Efficiency Factor:	0.29
		Total Commission:	\$10,865.00
		Total Slippage:	\$55,805.00

Daily Equity



# Daily Drawdown



## Periodical Returns

Monthly %													Annual %	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2017	(1.54%)	1.82%		6.65%									2017	6.93%
2016	14.56%	10.95%	4.51%	(8.54%)	4.28%	7.56%	6.04%	(0.68%)	(11.17%)	(6.52%)	(0.47%)	0.50%	2016	21.01%
2015	12.66%	(2.35%)	(1.94%)	8.43%	(3.48%)	(11.99%)	11.45%	(0.48%)	(8.19%)	18.15%	(13.76%)	(7.33%)	2015	1.16%
2014	(1.62%)	7.79%	13.58%	0.33%	9.74%	2.99%	6.82%	6.60%	(1.15%)	16.60%	5.46%	(2.63%)	2014	64.51%
2013	16.06%	(1.50%)	9.73%	10.15%	(6.35%)	(0.97%)	6.23%	(10.73%)	(0.79%)	4.75%	6.33%	2.13%	2013	35.03%
2012	3.23%	9.23%	8.09%	(5.20%)	6.05%	15.50%	0.07%	4.07%	7.79%	(10.20%)	3.94%	5.28%	2012	47.85%
2011	13.56%	(1.69%)	9.18%	4.91%	3.63%	5.54%	(0.03%)	30.53%	(6.64%)	(3.86%)	(5.54%)	(3.31%)	2011	46.28%
2010	0.93%	(1.08%)	11.67%	10.97%	6.30%	10.16%	4.88%	2.92%	8.14%	8.02%	(4.31%)	16.39%	2010	74.99%
2009	2.87%	(3.68%)	12.53%	(3.43%)	8.63%	(1.03%)	5.77%	13.88%	3.46%	(7.09%)	7.14%	(1.52%)	2009	37.55%
2008	16.34%	0.89%	8.18%	2.91%	(1.31%)	6.34%	2.56%	8.08%	9.88%	(2.43%)	11.73%	15.43%	2008	78.60%
2007	(11.42%)	0.19%	(3.57%)	11.91%	5.36%	(8.32%)	(7.00%)	1.77%	11.94%	4.19%	17.71%	(0.77%)	2007	22.01%
2006	1.52%	(0.63%)	(3.89%)	3.28%	(0.16%)	9.08%	0.30%	4.80%	9.02%	2.48%	0.80%	13.92%	2006	40.51%
2005	(2.09%)	(0.89%)	(7.39%)	0.04%	15.37%	1.25%	(5.47%)	(2.82%)	(6.36%)	(10.03%)	8.54%	0.60%	2005	(9.25%)
2004	11.68%	4.17%	6.85%	(4.90%)	(1.11%)	5.40%	(0.64%)	8.15%	12.59%	(0.79%)	(3.72%)	4.56%	2004	42.24%
2003	(1.49%)	8.23%	(5.43%)	23.43%	10.17%	5.84%	0.73%	5.61%	15.53%	(3.07%)	3.09%	20.08%	2003	82.72%

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