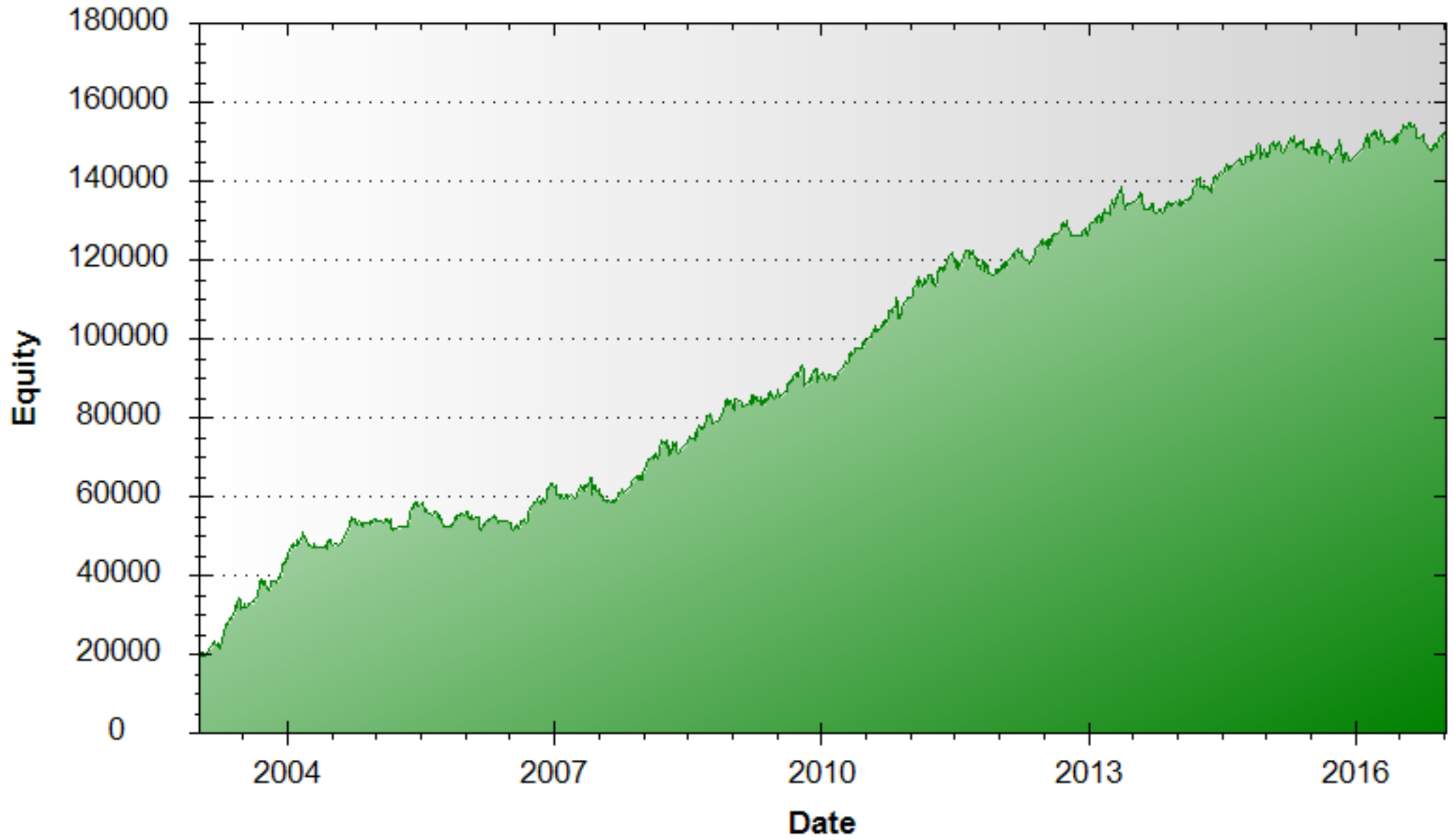


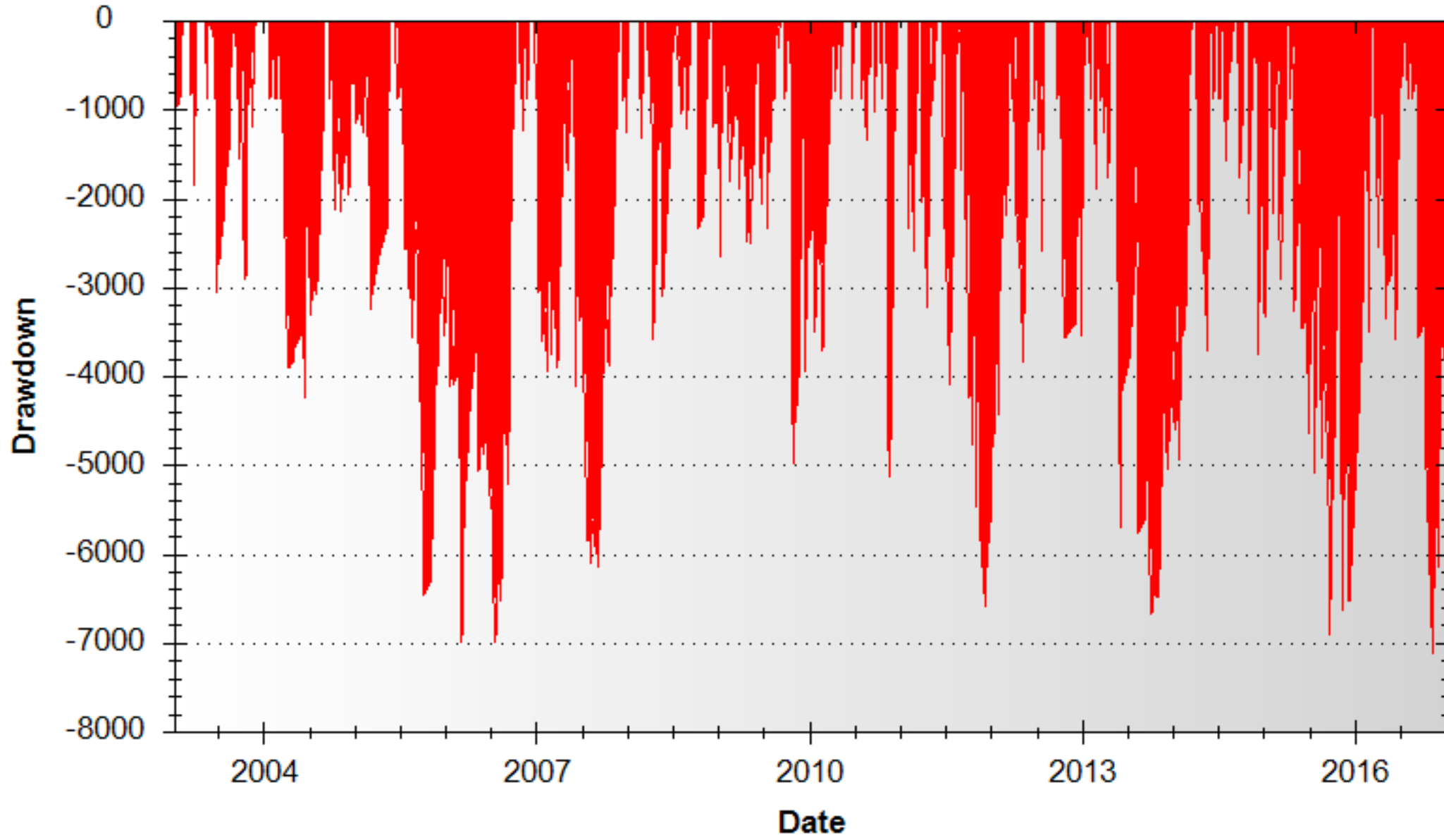
Performance Summary

Total Net Profit:	\$132,145.63	Max Drawdown:	(\$7,110.00)
Gross Profit:	\$468,665.63	As % of Initial Equity:	35.55%
Gross Loss:	(\$336,520.00)	As % of Total Equity:	4.67%
Profit Factor:	1.393	Max Drawdown Date:	11/9/2016
Pessimistic RR:	1.281	Max Intraday Drawdown:	(\$8,947.50)
		As % of Initial Equity:	44.74%
Total Trades:	1479	As % of Total Equity:	5.88%
Winning Trades:	1144	Max Intraday Drawdown Date:	12/16/2015
Losing Trades:	335	Longest Drawdown:	480 days
Even Trades:	0	Recovery Factor:	18.59
% Profitable:	77.35%	NP/MaxDD	18.59
		NP/Intraday MaxDD	14.77
		Max Runup:	\$135,078.75
Avg. Trade Net Profit:	\$89.35	As % of Initial Equity:	675.39%
Avg. Winning Trade:	\$409.67	As % of Total Equity:	88.78%
Avg. Losing Trade:	(\$1,004.54)	Max Runup Date:	4/19/2016
Ratio Ave Win:Ave Loss:	0.408	Longest Runup:	5094 days
		Initial Capital:	\$20,000
Largest Win:	\$3,246.25, 0.69%	Margin Requirements:	\$9,463
Largest Loss:	(\$2,441.25), -0.73%	Return on Initial Capital:	660.73%
Max Cons. Winners:	28	Annual Rate of Return:	47.12%
Max Cons. Losers:	4	Avg. Monthly Return:	\$785.35, 3.93%
		Std. Deviation of Monthly Return:	\$2,101.97
Trading Period:	5118 1/3/2003 - 1/6/2017	% Profitable Months:	63.47%
Total Trading Days:	1397	Sharpe Ratio:	0.32
Longest Flat Period:	46 days	Sortino Ratio:	0.26
Max Futures Contracts:	2	Sterling Ratio:	0.04
Max Forex Contracts:	0	MAR Ratio:	1.24
Max Shares:	0	Efficiency Factor:	0.28
		Total Commission:	\$7,395.00
		Total Slippage:	\$38,450.00

Daily Equity



Daily Drawdown



Periodical Returns

Monthly %													Annual %	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2017	7.29%												2017	7.29%
2016	14.03%	13.67%	7.86%	(10.61%)	0.29%	8.90%	10.35%	(0.73%)	(14.29%)	(5.98%)	(2.53%)	7.28%	2016	28.24%
2015	14.18%	(1.36%)	(8.92%)	13.41%	(2.89%)	(15.90%)	13.42%	(7.52%)	(17.23%)	28.57%	(17.31%)	(8.58%)	2015	(10.12%)
2014	(6.58%)	11.03%	22.96%	(9.98%)	10.63%	5.44%	6.16%	6.79%	(0.60%)	17.03%	8.62%	(10.01%)	2014	61.48%
2013	20.98%	(3.58%)	12.00%	17.86%	(10.36%)	4.18%	7.49%	(15.53%)	(0.23%)	0.98%	8.13%	1.79%	2013	43.68%
2012	6.44%	15.59%	2.61%	(5.81%)	7.24%	14.96%	(0.69%)	9.60%	8.18%	(11.51%)		0.15%	2012	46.76%
2011	19.60%	(6.69%)	16.40%	5.08%	6.28%	4.13%	(5.72%)	18.89%	(7.11%)	(7.69%)	(11.41%)	0.00%	2011	31.76%
2010	(2.85%)	(2.75%)	15.01%	17.52%	7.48%	6.95%	11.55%	6.83%	11.66%	13.94%	(7.77%)	21.98%	2010	99.54%
2009	2.32%	(7.95%)	8.50%	(6.33%)	8.61%	(0.79%)	4.97%	17.30%	5.52%	(11.47%)	10.37%	1.57%	2009	32.64%
2008	26.88%	1.24%	18.78%	(7.10%)	(5.05%)	10.74%	9.53%	9.11%	18.62%	(9.80%)	18.67%	8.37%	2008	99.98%
2007	(17.14%)	2.72%	(4.24%)	15.13%	8.31%	(14.78%)	(12.37%)	1.21%	9.36%	2.57%	15.30%	(2.31%)	2007	3.76%
2006	1.60%	(2.70%)	(5.84%)	5.50%	(4.41%)	0.51%	(8.91%)	8.47%	17.11%	5.63%	1.74%	22.67%	2006	41.36%
2005	(3.55%)	0.56%	(11.09%)	2.40%	24.15%	3.70%	(6.30%)	(0.38%)	(9.46%)	(11.74%)	11.80%	2.80%	2005	2.89%
2004	15.68%	5.68%	9.18%	(15.06%)		8.43%	(4.85%)	12.68%	18.88%	(1.99%)	(3.46%)	6.83%	2004	51.99%
2003	(2.23%)	12.70%	(5.12%)	31.80%	15.25%	4.72%	5.20%	8.10%	20.70%	0.13%	2.72%	25.50%	2003	119.46%

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