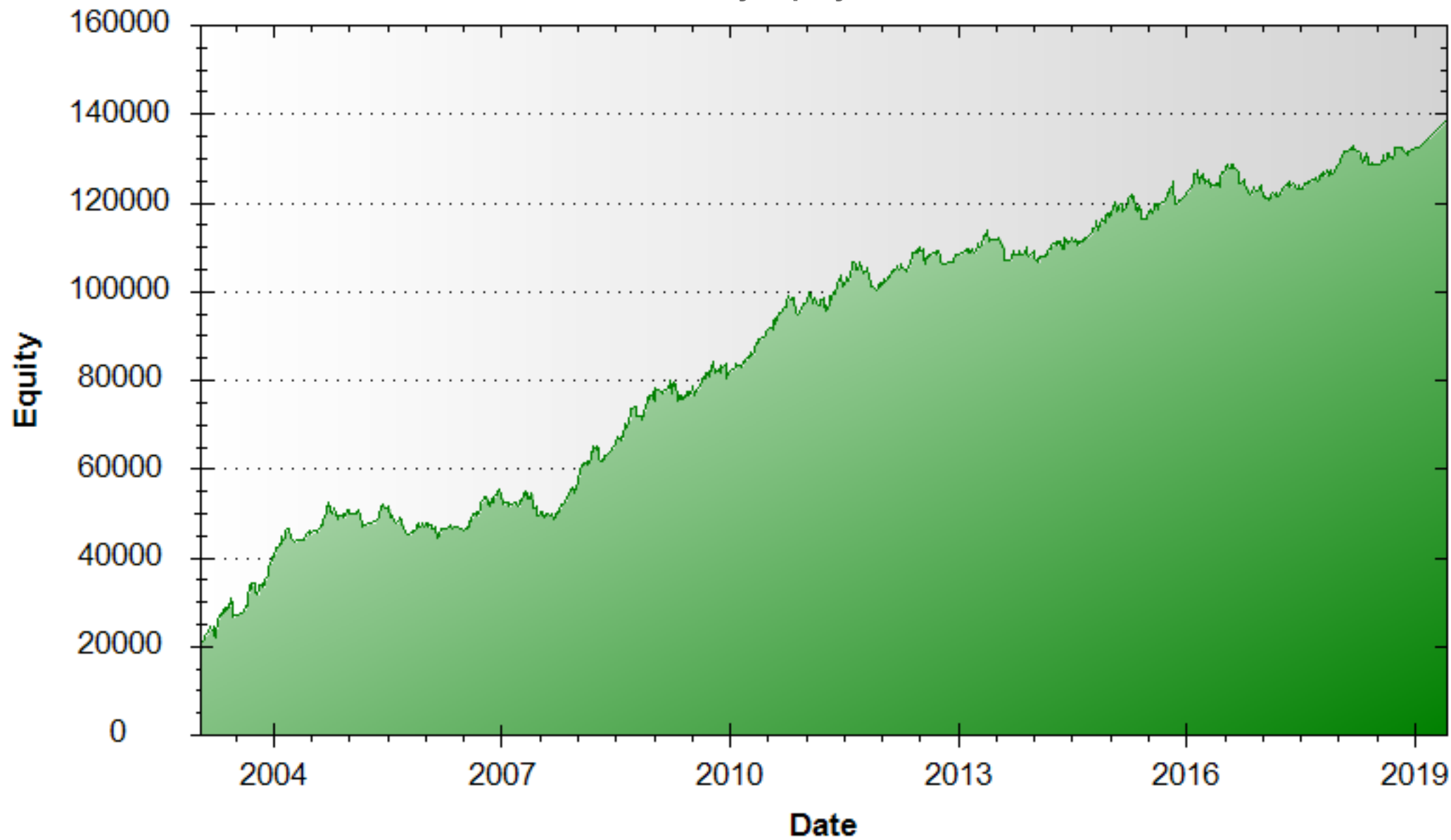


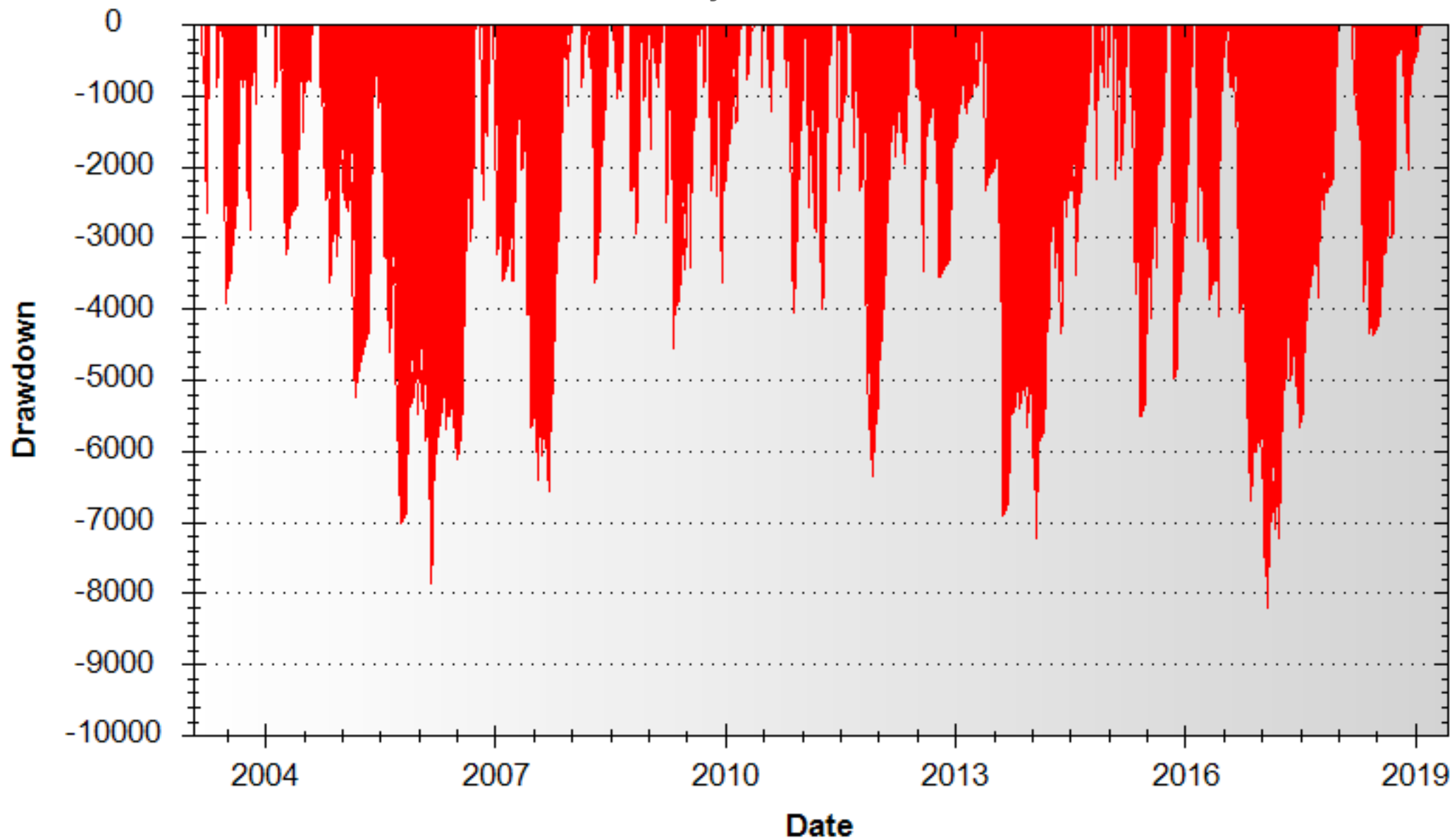
## Performance Summary

Total Net Profit:	\$118,220.00	Max Drawdown:	(\$8,207.50)
Gross Profit:	\$373,468.75	As % of Initial Equity:	41.04%
Gross Loss:	(\$255,248.75)	As % of Total Equity:	5.94%
Profit Factor:	1.463	Max Drawdown Date:	1/30/2017
Pessimistic RR:	1.332	Max Intraday Drawdown:	(\$8,903.13)
		As % of Initial Equity:	44.52%
Total Trades:	1240	As % of Total Equity:	6.44%
Winning Trades:	994	Max Intraday Drawdown Date:	12/2/2011
Losing Trades:	246	Longest Drawdown:	735 days
Even Trades:	0	Recovery Factor:	14.40
% Profitable:	80.16%	NP/MaxDD	14.40
		NP/Intraday MaxDD	13.28
		Max Runup:	\$118,220.00
Avg. Trade Net Profit:	\$95.34	As % of Initial Equity:	591.10%
Avg. Winning Trade:	\$375.72	As % of Total Equity:	85.53%
Avg. Losing Trade:	(\$1,037.60)	Max Runup Date:	1/30/2019
Ratio Ave Win:Ave Loss:	0.362	Longest Runup:	5871 days
		Initial Capital:	\$20,000
Largest Win:	\$5,574.38, 1.49%	Margin Requirements:	\$9,463
Largest Loss:	(\$2,441.25), -0.96%	Return on Initial Capital:	591.10%
Max Cons. Winners:	30	Annual Rate of Return:	35.98%
Max Cons. Losers:	4	Avg. Monthly Return:	\$599.71, 3.00%
		Std. Deviation of Monthly Return:	\$1,920.63
Trading Period:	5996 1/3/2003 - 6/3/2019	% Profitable Months:	63.87%
Total Trading Days:	1188	Sharpe Ratio:	0.27
Longest Flat Period:	49 days	Sortino Ratio:	0.21
		Sterling Ratio:	0.03
Max Futures Contracts:	2	MAR Ratio:	0.85
Max Forex Contracts:	0	Efficiency Factor:	0.32
Max Shares:	0	Total Commission:	\$6,200.00
		Total Slippage:	\$32,505.00

Daily Equity



# Daily Drawdown



## Periodical Returns

Monthly %													Annual %	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2019	2.93%					27.87%							2019	30.80%
2018	13.93%		1.85%	(7.95%)	(9.35%)	(0.15%)	1.70%	12.16%	(2.55%)	8.26%	(6.25%)	5.51%	2018	17.17%
2017	(12.35%)	9.99%	(5.10%)	11.68%	1.36%	(5.25%)	7.19%	1.70%	0.28%	6.24%	6.06%	7.46%	2017	29.26%
2016	14.03%	15.60%	(7.31%)	(8.51%)	3.05%	13.46%	7.56%	(2.58%)	(16.76%)	(1.51%)	(3.88%)	(2.99%)	2016	10.16%
2015	16.81%	(2.28%)	(3.67%)	11.15%	(14.01%)	(9.06%)	12.02%	3.91%	1.70%	21.52%	(18.78%)	0.85%	2015	20.17%
2014	(12.32%)	8.48%	11.70%	(1.10%)	7.99%	(2.70%)	(5.77%)	6.85%	4.40%	17.28%	2.76%	1.84%	2014	39.41%
2013	3.24%	(0.79%)	1.83%	9.12%	2.90%	0.85%	(0.88%)	(22.79%)	7.15%	4.75%	3.05%	(4.28%)	2013	4.15%
2012	7.10%	11.64%	(0.79%)	3.87%	11.83%	9.95%	(14.06%)	6.86%	(0.94%)	(9.63%)		9.10%	2012	34.93%
2011	10.55%	(8.51%)	3.19%	(0.15%)	9.54%	4.13%	6.23%	18.89%	1.88%	(6.03%)	(21.40%)	0.19%	2011	18.50%
2010	4.38%	0.48%	11.03%	4.34%	17.41%	7.74%	5.95%	15.25%	6.91%	9.05%	(16.90%)	12.40%	2010	78.04%
2009	4.15%	(3.55%)	(1.67%)	(8.74%)	3.79%	1.71%	7.70%	13.98%	0.48%	5.28%	6.32%	(6.34%)	2009	23.11%
2008	26.88%	(0.45%)	18.78%	(14.13%)	6.76%	10.74%	9.53%	12.20%	20.68%	(9.80%)	13.11%	13.89%	2008	108.20%
2007	(14.44%)	(2.95%)	0.16%	15.00%	(2.05%)	(24.09%)	(0.72%)	1.15%	1.04%	10.46%	15.30%	2.29%	2007	1.15%
2006	2.64%	(2.70%)	(1.94%)	2.99%	(0.23%)	0.51%	(1.31%)	14.91%	12.16%	3.59%	(3.45%)	15.13%	2006	42.29%
2005	(4.40%)	(1.58%)	(12.00%)	2.40%	15.86%	1.21%	(8.44%)	(2.04%)	(7.08%)	(11.74%)	8.54%	(0.86%)	2005	(20.12%)
2004	13.14%	7.38%	13.27%	(13.59%)		10.45%	(0.45%)	12.68%	16.27%	(2.84%)	(8.34%)	7.36%	2004	55.33%
2003	5.04%	12.70%	(8.16%)	26.60%	7.27%	(9.47%)	3.18%	7.19%	26.32%	(2.20%)	5.78%	24.33%	2003	98.58%



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