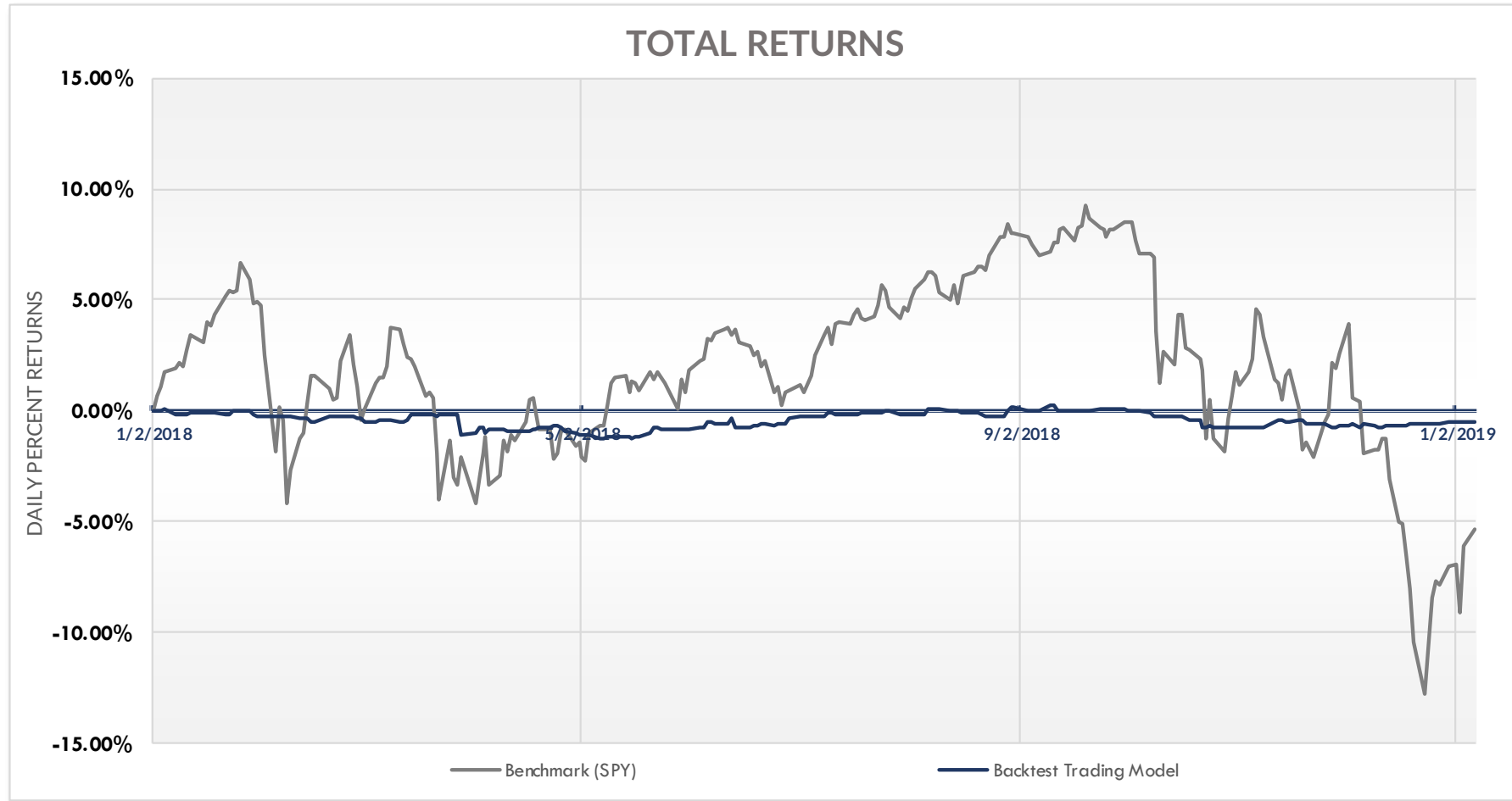


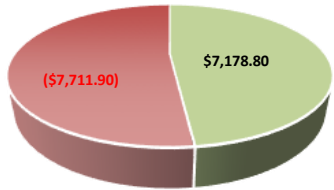
# Equity Curve vs Benchmark

Total Model Returns	Benchmark Returns	Alpha	Beta	Sharpe Ratio	Sortino Ratio	Standard Deviation	Max Drawdown
-0.53%	-5.35%	0.46	6.44	13.76	-2.12	0.00	1.27%

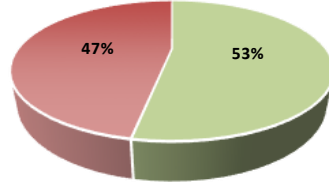


Account Capital	Current Value	Difference	Gross P/L	% Profit/Loss	Win%	Loss%	# Trades	Expectancy	Commissions	Profit Factor	Avg Win/Loss	Largest Win	Largest Loss
\$200,000.00	\$199,466.90	(\$533.10)	\$262.50	-0.27%	51.68%	48.32%	153	\$4.35	\$795.60	1.04	1.02	\$244.80	(\$917.70)

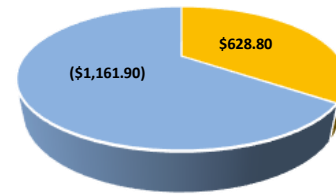
WIN/LOSS TOTAL (NET)



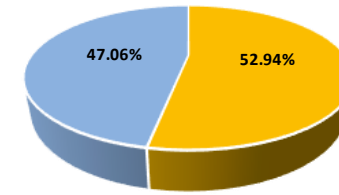
WIN/LOSS %



P/L GROSS LONG SHORT



LONG SHORT



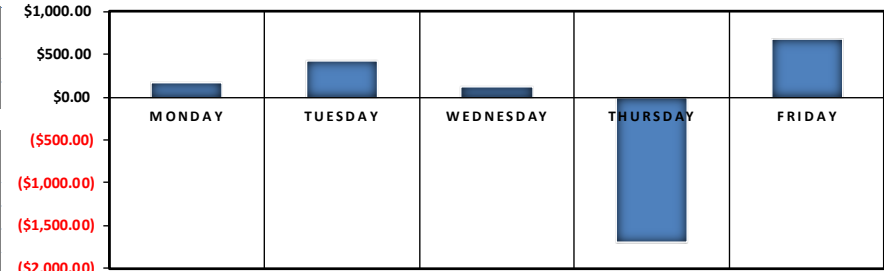
Account Capital						
Description	#	P&L(Gross)	Average Trade	Frequency	Commissions	P&L(Net)
Win Trade	81	\$7,600.00	\$98.70	53%	\$421.20	\$7,178.80
Loss Trade	72	(\$7,337.50)	(\$96.55)	47%	\$374.40	(\$7,711.90)

LONG vs SHORT									
Description	#	P&L(Gross)	Average Trade	Win %	Avg Win/Loss	Profit Factor	Frequency	Commissions	P&L(Net)
Long Trade	81	\$1,050.00	\$12.96	54.32%	1.07	1.31	52.94%	\$421.20	\$628.80
Short Trade	72	(\$787.50)	(\$10.94)	45.83%	0.88	0.80	47.06%	\$374.40	(\$1,161.90)

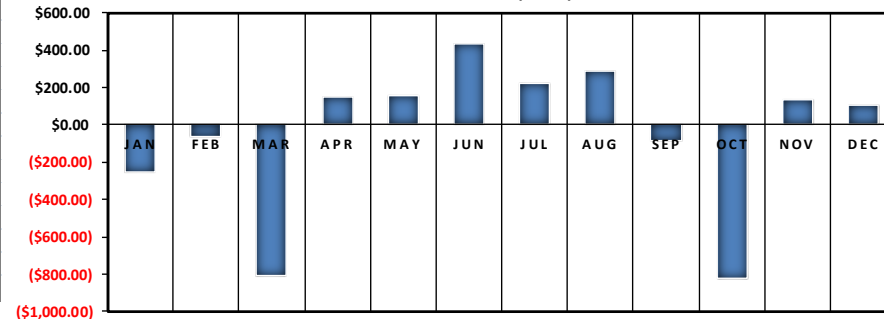
Day of Week									
Description	#	P&L(Gross)	Average Trade	Win %	Avg Win/Loss	Profit Factor	Frequency	Commissions	P&L(Net)
Monday	25	\$300.00	\$12.00	44.00%	1.67	1.32	16.78%	\$130.00	\$170.00
Tuesday	36	\$612.50	\$17.01	52.78%	1.00	1.36	24.16%	\$187.20	\$425.30
Wednesday	27	\$262.50	\$9.72	44.44%	1.56	1.24	18.12%	\$140.40	\$122.10
Thursday	36	(\$1,512.50)	(\$42.01)	50.00%	0.45	0.45	24.16%	\$187.20	(\$1,699.70)
Friday	25	\$800.00	\$32.00	64.00%	1.24	2.21	16.78%	\$130.00	\$670.00

Month									
Description	#	P&L(Gross)	Average Trade	Win %	Avg Win/Loss	Profit Factor	Frequency	Commissions	P&L(Net)
Jan	10	(\$200.00)	(\$20.00)	50.00%	0.64	0.64	6.54%	\$52.00	(\$252.00)
Feb	10	(\$12.50)	(\$1.25)	30.00%	1.92	0.96	6.54%	\$52.00	(\$64.50)
Mar	13	(\$737.50)	(\$56.73)	46.15%	0.42	0.42	8.50%	\$67.60	(\$805.10)
Apr	17	\$237.50	\$13.97	52.94%	1.15	1.29	11.11%	\$88.40	\$149.10
May	13	\$225.00	\$17.31	53.85%	1.14	1.33	8.50%	\$67.60	\$157.40
Jun	20	\$537.50	\$26.88	60.00%	1.08	1.61	13.07%	\$104.00	\$433.50
Jul	13	\$287.50	\$22.12	61.54%	1.25	2.00	8.50%	\$67.60	\$219.90
Aug	14	\$362.50	\$25.89	42.86%	2.01	1.73	9.15%	\$72.80	\$289.70
Sep	6	(\$50.00)	(\$8.33)	50.00%	0.88	0.88	3.92%	\$31.20	(\$81.20)
Oct	14	(\$750.00)	(\$53.57)	28.57%	0.53	0.21	9.15%	\$72.80	(\$822.80)
Nov	10	\$187.50	\$18.75	50.00%	1.48	1.48	6.54%	\$52.00	\$135.50
Dec	13	\$175.00	\$13.46	69.23%	0.55	1.64	8.50%	\$67.60	\$107.40

PER DAY (NET)



PER MONTH (NET)



## MONTE CARLO ANALYSIS

### Trade Performance

Win Probability	55%
Win/Loss Ratio	1.1

### Account Size

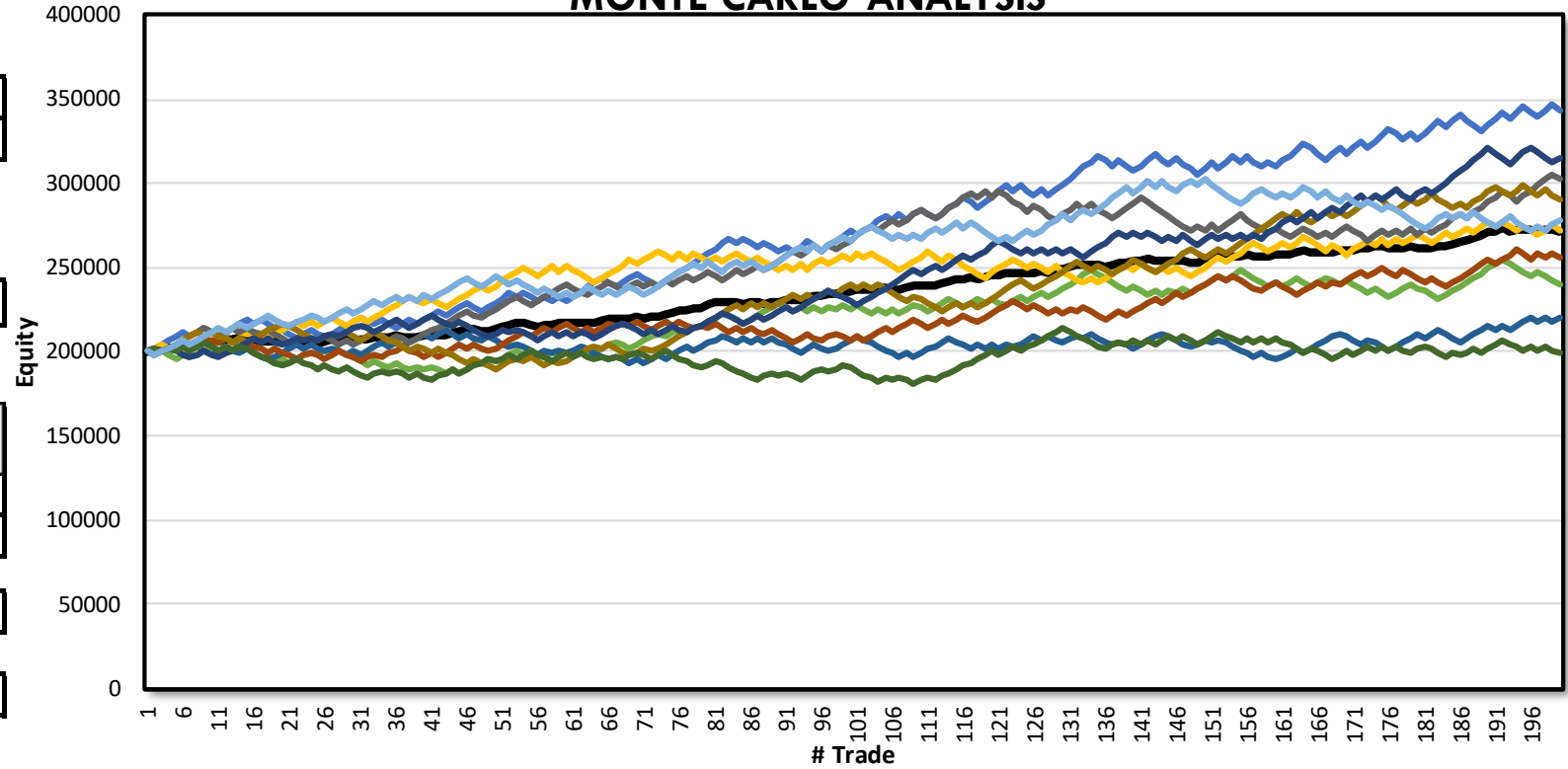
Starting Capital	\$200,000
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### Money Management

Risk Type	% Risk
	\$ Risk
Percentage Risked (if %)	1.0%
Fixed Capital Risked (if \$)	

Number of Simulations	10
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Number of Trades	200
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Kelly:
<b>0.14</b>

Expectation
<b>0.16</b>

Avg. Max Draw
<b>(\$2,796.50)</b>

Avg. Performance
<b>35.87%</b>

Max Equity
<b>\$346,601.00</b>

Min Equity
<b>\$181,171.00</b>

Max Consecutive Winner:
<b>13</b>

Max Consecutive Loser:
<b>7</b>