

Statistics

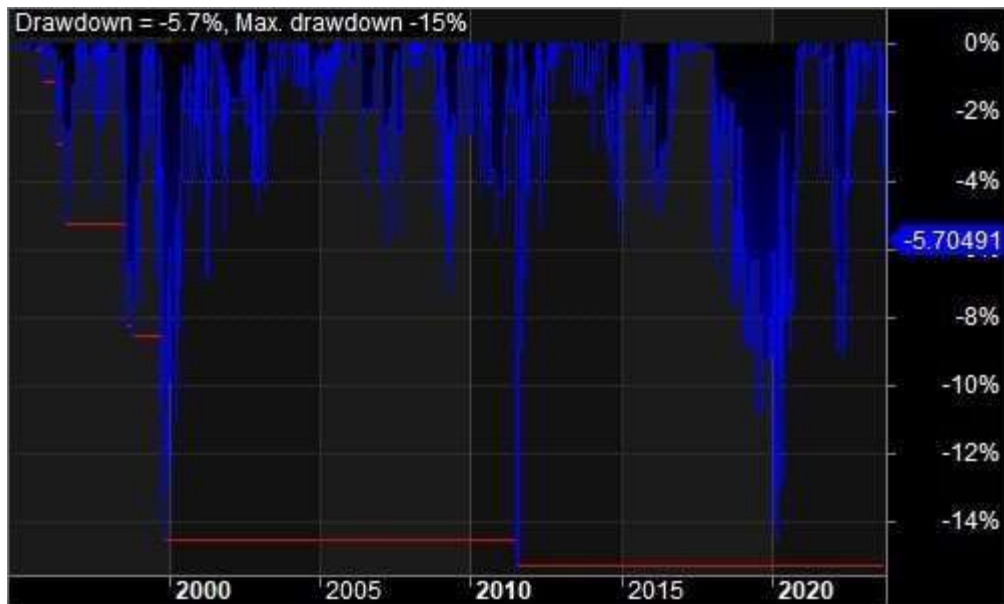
	All trades	Long trades	Short trades	Buy&Hold (AMEX:SPY)
Initial capital	10000.00	10000.00	10000.00	10000.00
Ending capital	92446.97	60350.39	42096.58	89704.85
Net Profit	82446.97	50350.39	32096.58	79704.85
Net Profit %	824.47%	503.50%	320.97%	797.05%
Exposure %	19.68%	13.31%	6.37%	100.00%
Net Risk Adjusted Return %	4189.90%	3782.53%	5041.66%	797.05%
Annual Return %	8.02%	6.43%	5.11%	7.91%
Risk Adjusted Return %	40.75%	48.33%	80.29%	7.91%
Total transaction costs	0.00	0.00	0.00	0.00
<hr/>				
All trades	290	211 (72.76 %)	79 (27.24 %)	1
Avg. Profit/Loss	284.30	238.63	406.29	79704.85
Avg. Profit/Loss %	0.79%	0.72%	0.98%	797.05%
Avg. Bars Held	5.92	5.58	6.85	7258.00
<hr/>				
Winners	215 (74.14 %)	164 (56.55 %)	51 (17.59 %)	1 (100.00 %)
Total Profit	148432.91	91836.68	56596.23	79704.85
Avg. Profit	690.39	559.98	1109.73	79704.85
Avg. Profit %	1.69%	1.42%	2.56%	797.05%
Avg. Bars Held	4.65	4.61	4.78	7258.00
Max. Consecutive	12	12	7	1
Largest win	3273.00	3028.43	3273.00	79704.85
# bars in largest win	5	5	5	7258
<hr/>				
Losers	75 (25.86 %)	47 (16.21 %)	28 (9.66 %)	0 (0.00 %)
Total Loss	-65985.95	-41486.29	-24499.66	0.00
Avg. Loss	-879.81	-882.69	-874.99	N/A
Avg. Loss %	-1.77%	-1.70%	-1.89%	N/A
Avg. Bars Held	9.57	8.96	10.61	N/A
Max. Consecutive	3	2	3	0
Largest loss	-4434.50	-4434.50	-3401.21	0.00
# bars in largest loss	13	13	18	0
<hr/>				
Max. trade drawdown	-7647.20	-7127.84	-7647.20	-26462.80
Max. trade % drawdown	-14.04	-14.04	-11.32	-56.47
Max. system drawdown	-10828.23	-8386.94	-8718.74	-26462.80
Max. system % drawdown	-15.27%	-22.55%	-24.98%	-56.47%
Recovery Factor	7.61	6.00	3.68	3.01
CAR/MaxDD	0.53	0.29	0.20	0.14
RAR/MaxDD	2.67	2.14	3.21	0.14
Profit Factor	2.25	2.21	2.31	N/A
Payoff Ratio	0.78	0.63	1.27	N/A
Standard Error	5000.21	3774.21	3761.31	11720.29
Risk-Reward Ratio	0.59	0.49	0.30	0.20
Ulcer Index	3.08	4.04	7.01	17.46
Ulcer Performance Index	0.85	0.26	-0.04	0.14
Sharpe Ratio of trades	2.04	2.17	1.88	N/A
K-Ratio	0.06	0.05	0.03	0.02

Charts

1. Portfolio Equity



2. Underwater Equity



3. Profit Table

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr%
1995	0.0%	0.0%	1.5%	0.0%	1.5%	1.2%	0.0%	0.6%	0.0%	0.6%	0.0%	1.6%	7.2%
1996	1.1%	3.2%	0.7%	-0.4%	-0.3%	0.2%	-2.0%	-1.0%	1.3%	1.1%	0.2%	3.8%	7.9%
1997	1.0%	-0.1%	1.5%	3.4%	0.0%	1.4%	0.0%	-1.5%	7.9%	11.8%	5.2%	2.0%	36.8%
1998	4.8%	0.0%	0.0%	1.4%	1.5%	1.2%	-3.9%	-2.7%	-0.1%	-0.9%	0.0%	3.2%	4.3%
1999	2.0%	2.2%	1.4%	1.8%	0.4%	4.2%	-3.9%	-0.4%	0.1%	-6.5%	-3.1%	2.7%	0.4%
2000	3.8%	1.2%	0.5%	1.1%	0.9%	2.0%	0.8%	0.0%	-1.7%	0.0%	1.6%	2.7%	13.6%
2001	-0.6%	1.7%	3.2%	0.8%	0.3%	3.8%	2.2%	1.4%	0.0%	-0.6%	-3.3%	3.1%	12.3%
2002	-0.7%	0.0%	0.0%	0.0%	0.0%	1.2%	-2.1%	7.0%	0.0%	-0.9%	2.8%	0.0%	7.3%
2003	-1.7%	2.8%	0.5%	0.0%	0.5%	-1.8%	2.5%	1.6%	-0.5%	2.0%	1.6%	0.0%	7.6%
2004	0.0%	0.5%	1.9%	-1.0%	2.0%	0.4%	0.0%	1.5%	0.0%	0.0%	0.0%	0.5%	5.8%
2005	0.0%	1.9%	-0.2%	0.0%	0.0%	-0.6%	1.0%	1.4%	0.6%	0.0%	0.0%	1.3%	5.7%
2006	1.1%	0.0%	0.5%	1.5%	-1.9%	0.0%	0.0%	0.0%	0.0%	0.0%	2.8%	1.1%	5.3%
2007	0.0%	-2.8%	-0.1%	1.2%	-0.0%	1.9%	-3.9%	1.8%	0.0%	3.4%	0.0%	1.2%	2.5%
2008	0.0%	7.7%	0.5%	1.2%	2.3%	0.0%	1.9%	0.0%	0.0%	0.0%	5.8%	7.6%	29.9%
2009	5.6%	5.5%	-3.6%	1.5%	-0.2%	0.2%	0.0%	0.0%	4.9%	0.7%	2.6%	0.0%	18.2%
2010	-1.8%	2.3%	0.0%	1.5%	2.9%	0.0%	1.6%	2.3%	-2.9%	0.0%	-0.7%	0.0%	5.3%
2011	0.0%	1.7%	1.7%	1.6%	3.0%	-1.4%	-1.0%	-7.7%	13.4%	-4.1%	1.4%	0.3%	7.9%
2012	0.0%	0.0%	3.4%	0.4%	-2.8%	0.0%	2.9%	0.6%	1.2%	1.8%	1.6%	1.3%	10.7%
2013	2.5%	0.0%	0.0%	0.0%	0.0%	3.2%	0.0%	0.4%	-0.8%	-0.4%	0.0%	2.9%	8.0%
2014	-0.5%	0.1%	1.6%	1.6%	0.0%	1.2%	-2.3%	0.5%	-0.5%	-0.4%	0.0%	1.3%	2.4%
2015	2.2%	2.2%	1.1%	0.0%	1.4%	1.5%	-0.1%	0.0%	1.8%	-1.8%	0.5%	0.0%	9.0%
2016	0.0%	-0.2%	-1.7%	0.0%	0.5%	0.3%	0.0%	1.7%	2.2%	-0.2%	0.1%	0.0%	2.6%
2017	0.3%	0.0%	0.5%	0.7%	1.8%	0.8%	0.0%	1.2%	0.1%	0.0%	0.3%	0.0%	5.7%
2018	0.0%	-3.3%	-1.2%	2.6%	0.6%	-1.8%	0.7%	0.3%	0.7%	-3.6%	-0.7%	3.6%	-2.3%
2019	-3.4%	-1.7%	0.2%	0.0%	-1.5%	2.6%	0.0%	-1.7%	-0.3%	-1.1%	0.0%	1.2%	-5.8%
2020	-1.0%	-5.5%	1.1%	5.0%	2.5%	-1.4%	0.0%	0.0%	3.7%	-0.5%	4.4%	0.7%	8.7%
2021	-1.7%	4.9%	0.0%	0.0%	2.0%	1.5%	2.0%	2.7%	-2.1%	1.7%	-1.8%	4.2%	14.0%
2022	-2.8%	0.0%	-3.1%	-0.4%	-1.2%	4.5%	4.5%	-0.6%	3.5%	-1.2%	5.4%	0.0%	8.4%
2023	1.8%	-0.8%	0.9%	1.2%	2.8%	0.0%	0.0%	-0.2%	-1.4%	-3.6%	N/A	N/A	0.5%
Avg	0.4%	0.8%	0.4%	0.9%	0.6%	0.9%	0.0%	0.3%	1.1%	-0.1%	1.0%	1.6%	

Profit distribution

