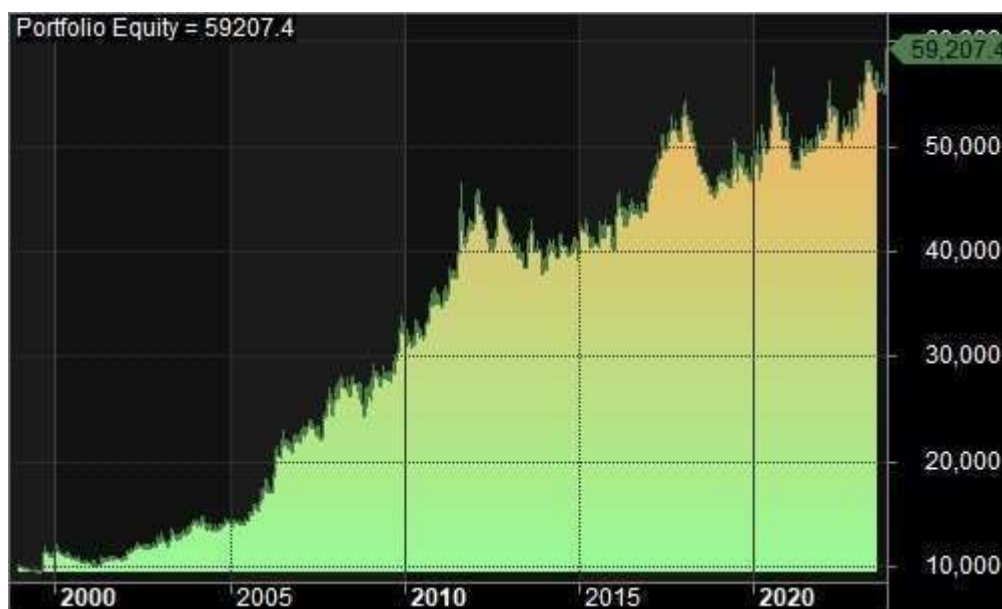


## Statistics

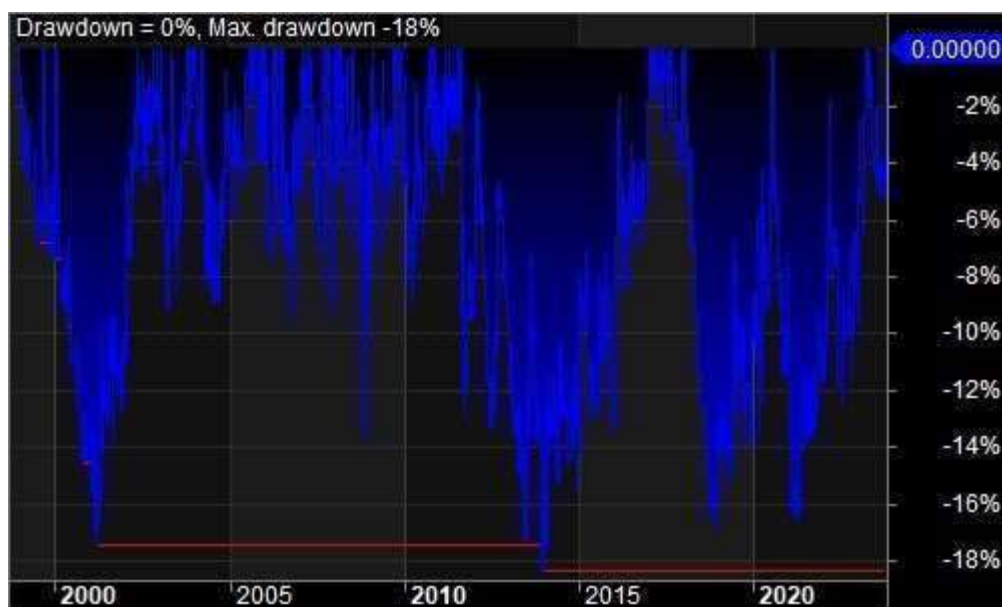
	All trades	Long trades	Short trades	Buy&Hold (FXOPEN:XAUUSD)
Initial capital	10000.00	10000.00	10000.00	10000.00
Ending capital	59207.40	59207.40	10000.00	69754.17
Net Profit	49207.40	49207.40	0.00	59754.17
Net Profit %	492.07%	492.07%	0.00%	597.54%
Exposure %	51.43%	51.43%	0.00%	100.00%
Net Risk Adjusted Return %	956.69%	956.69%	N/A	597.54%
Annual Return %	7.43%	7.43%	0.00%	8.14%
Risk Adjusted Return %	14.44%	14.44%	N/A	8.14%
Total transaction costs	0.00	0.00	0.00	0.00
<hr/>				
<b>All trades</b>	525	525 (100.00 %)	0 (0.00 %)	1
Avg. Profit/Loss	93.73	93.73	N/A	59754.17
Avg. Profit/Loss %	0.39%	0.39%	N/A	597.54%
Avg. Bars Held	7.65	7.65	N/A	6437.00
<hr/>				
<b>Winners</b>	175 (33.33 %)	175 (33.33 %)	0 (0.00 %)	1 (100.00 %)
Total Profit	153792.23	153792.23	0.00	59754.17
Avg. Profit	878.81	878.81	N/A	59754.17
Avg. Profit %	3.09%	3.09%	N/A	597.54%
Avg. Bars Held	14.86	14.86	N/A	6437.00
Max. Consecutive	6	6	0	1
Largest win	5707.22	5707.22	0.00	59754.17
# bars in largest win	37	37	0	6437
<hr/>				
<b>Losers</b>	350 (66.67 %)	350 (66.67 %)	0 (0.00 %)	0 (0.00 %)
Total Loss	-104584.83	-104584.83	0.00	0.00
Avg. Loss	-298.81	-298.81	N/A	N/A
Avg. Loss %	-0.96%	-0.96%	N/A	N/A
Avg. Bars Held	4.04	4.04	N/A	N/A
Max. Consecutive	13	13	0	0
Largest loss	-1490.43	-1490.43	0.00	0.00
# bars in largest loss	8	8	0	0
<hr/>				
Max. trade drawdown	-3252.72	-3252.72	0.00	-29552.50
Max. trade % drawdown	-7.30	-7.30	0.00	-44.73
Max. system drawdown	-9509.71	-9509.71	0.00	-29552.50
Max. system % drawdown	-18.33%	-18.33%	0.00%	-44.73%
Recovery Factor	5.17	5.17	N/A	2.02
CAR/MaxDD	0.41	0.41	N/A	0.18
RAR/MaxDD	0.79	0.79	N/A	0.18
Profit Factor	1.47	1.47	N/A	N/A
Payoff Ratio	2.94	2.94	N/A	N/A
Standard Error	3409.22	3409.22	0.00	7486.47
Risk-Reward Ratio	0.62	0.62	N/A	0.33
Ulcer Index	8.55	8.55	0.00	19.42
Ulcer Performance Index	0.24	0.24	N/A	0.14
Sharpe Ratio of trades	0.50	0.50	0.00	N/A
K-Ratio	0.06	0.06	N/A	0.03

## Charts

## 1. Portfolio Equity



## 2. Underwater Equity



### 3. ProfitTable

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr%
1999	-0.3%	-1.8%	-0.5%	0.9%	-1.3%	0.1%	-2.2%	1.0%	15.2%	3.3%	-3.4%	2.0%	12.6%
2000	-1.7%	5.0%	-3.4%	-0.8%	-1.4%	0.5%	-1.9%	-0.5%	-0.4%	-3.0%	0.3%	-0.2%	-7.4%
2001	-1.1%	1.7%	-3.7%	0.5%	5.1%	-0.4%	-0.4%	2.2%	1.8%	-2.0%	-0.9%	-0.4%	2.2%
2002	1.8%	4.7%	2.5%	1.2%	3.6%	-2.3%	-1.1%	-0.4%	1.2%	0.9%	-0.8%	6.8%	19.2%
2003	0.3%	-2.4%	-0.6%	0.5%	6.1%	-3.9%	0.4%	3.4%	0.3%	2.1%	0.8%	4.3%	11.3%
2004	-2.2%	1.4%	4.8%	-6.7%	2.4%	-2.7%	-1.9%	1.0%	2.5%	0.6%	3.8%	-2.4%	0.0%
2005	-2.2%	3.4%	-0.2%	-0.3%	-1.6%	3.1%	1.5%	2.3%	5.6%	-3.4%	5.4%	5.0%	19.7%
2006	6.8%	-4.1%	2.4%	11.5%	3.6%	4.6%	0.5%	0.3%	0.1%	-1.2%	5.4%	-0.6%	32.2%
2007	1.8%	-1.2%	2.5%	2.8%	-2.2%	-2.1%	-0.1%	-1.5%	9.9%	5.3%	-1.6%	-1.8%	11.7%
2008	8.9%	0.3%	1.0%	-1.8%	0.7%	0.7%	-0.6%	-0.6%	-1.8%	-4.1%	5.1%	0.6%	8.1%
2009	3.6%	1.6%	-1.9%	-2.1%	6.4%	-3.5%	0.1%	-1.3%	3.3%	3.8%	10.8%	-2.5%	18.8%
2010	0.6%	-3.0%	-1.8%	3.9%	1.6%	-1.1%	-1.5%	5.4%	2.7%	2.8%	1.3%	0.6%	11.8%
2011	-2.5%	3.5%	-2.1%	8.7%	-1.5%	-1.4%	7.0%	5.0%	-3.2%	0.9%	4.4%	-2.1%	17.1%
2012	7.9%	-3.9%	-0.0%	-1.7%	-4.1%	-1.2%	0.9%	3.3%	3.6%	-0.4%	-3.1%	-0.9%	-0.2%
2013	-2.9%	-1.4%	-0.1%	1.3%	-3.8%	-1.9%	5.6%	4.8%	-5.4%	-0.1%	0.0%	-5.6%	-9.6%
2014	1.1%	4.9%	0.4%	-0.8%	-1.7%	5.7%	-2.8%	-0.2%	-1.6%	0.8%	2.3%	-4.3%	3.3%
2015	7.7%	0.0%	0.5%	-4.6%	0.8%	-0.0%	0.0%	1.9%	-0.0%	2.4%	0.0%	-5.6%	2.4%
2016	1.9%	8.8%	-1.8%	0.9%	-3.6%	2.3%	1.6%	-1.4%	-0.9%	1.1%	0.3%	1.1%	10.5%
2017	4.1%	3.0%	0.7%	2.0%	3.0%	-1.4%	3.1%	1.6%	-0.3%	-0.6%	-1.6%	3.7%	18.4%
2018	1.9%	-2.5%	-1.5%	-1.6%	-2.5%	-2.3%	-1.4%	-1.0%	-1.7%	-1.1%	-1.3%	3.1%	-11.3%
2019	1.6%	-0.8%	-0.8%	-0.5%	0.9%	7.6%	-6.7%	2.7%	0.2%	-0.7%	-2.2%	2.6%	3.2%
2020	3.3%	-2.4%	-1.2%	4.6%	-0.7%	3.0%	9.1%	-1.6%	-3.5%	-2.9%	-1.4%	2.4%	8.2%
2021	-4.1%	-3.7%	-0.4%	0.7%	5.4%	-3.0%	1.1%	1.3%	-1.6%	1.2%	2.6%	0.4%	-0.5%
2022	-1.8%	3.6%	0.4%	0.3%	-0.2%	-4.6%	2.1%	0.7%	-0.8%	-0.6%	2.4%	0.2%	1.5%
2023	5.2%	-1.8%	5.1%	0.3%	-0.1%	-2.5%	0.2%	0.2%	-1.3%	7.4%	N/A	N/A	12.8%
Avg	1.6%	0.5%	0.0%	0.8%	0.6%	-0.3%	0.5%	1.1%	1.0%	0.5%	1.2%	0.3%	

### Profit distribution

