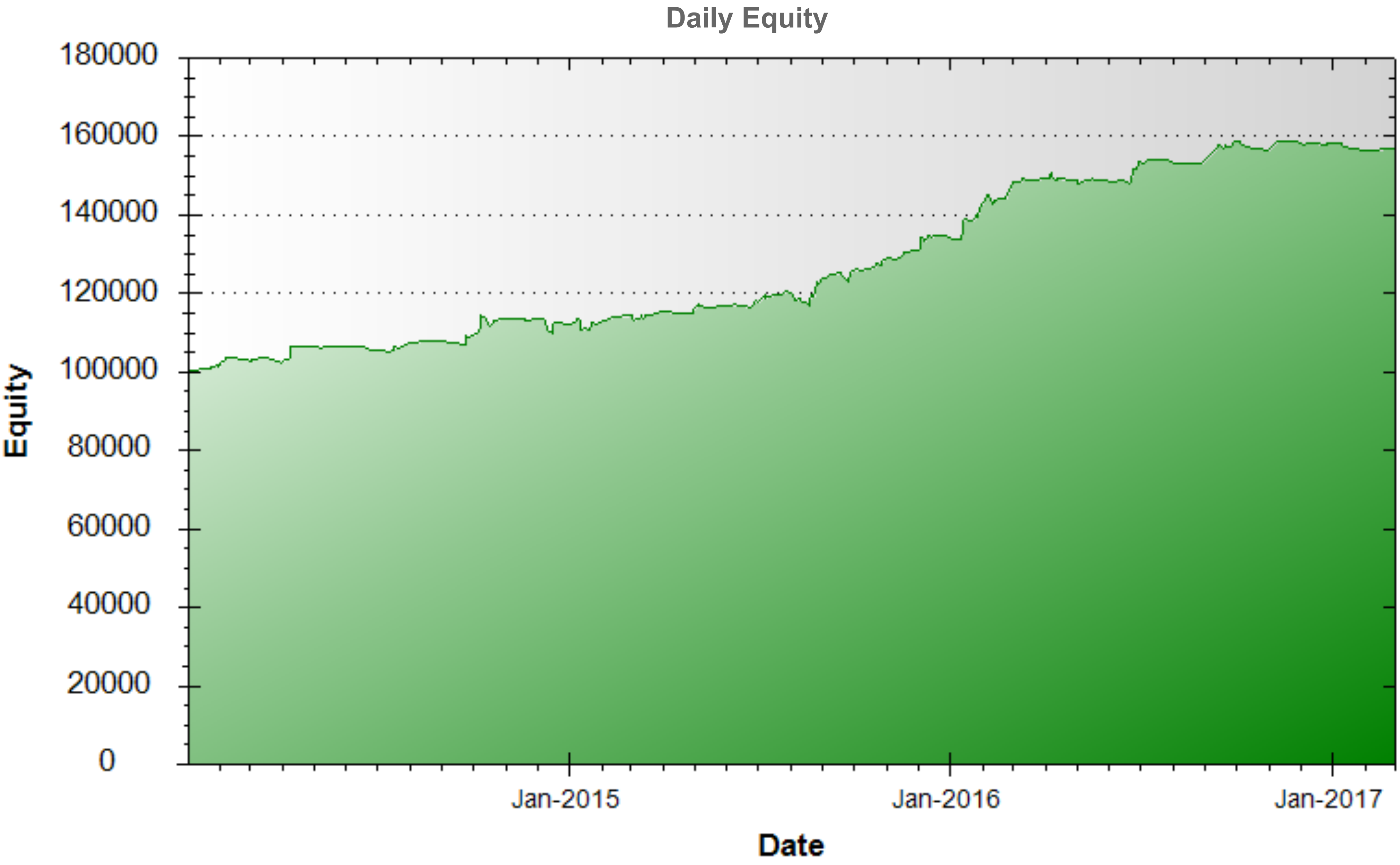
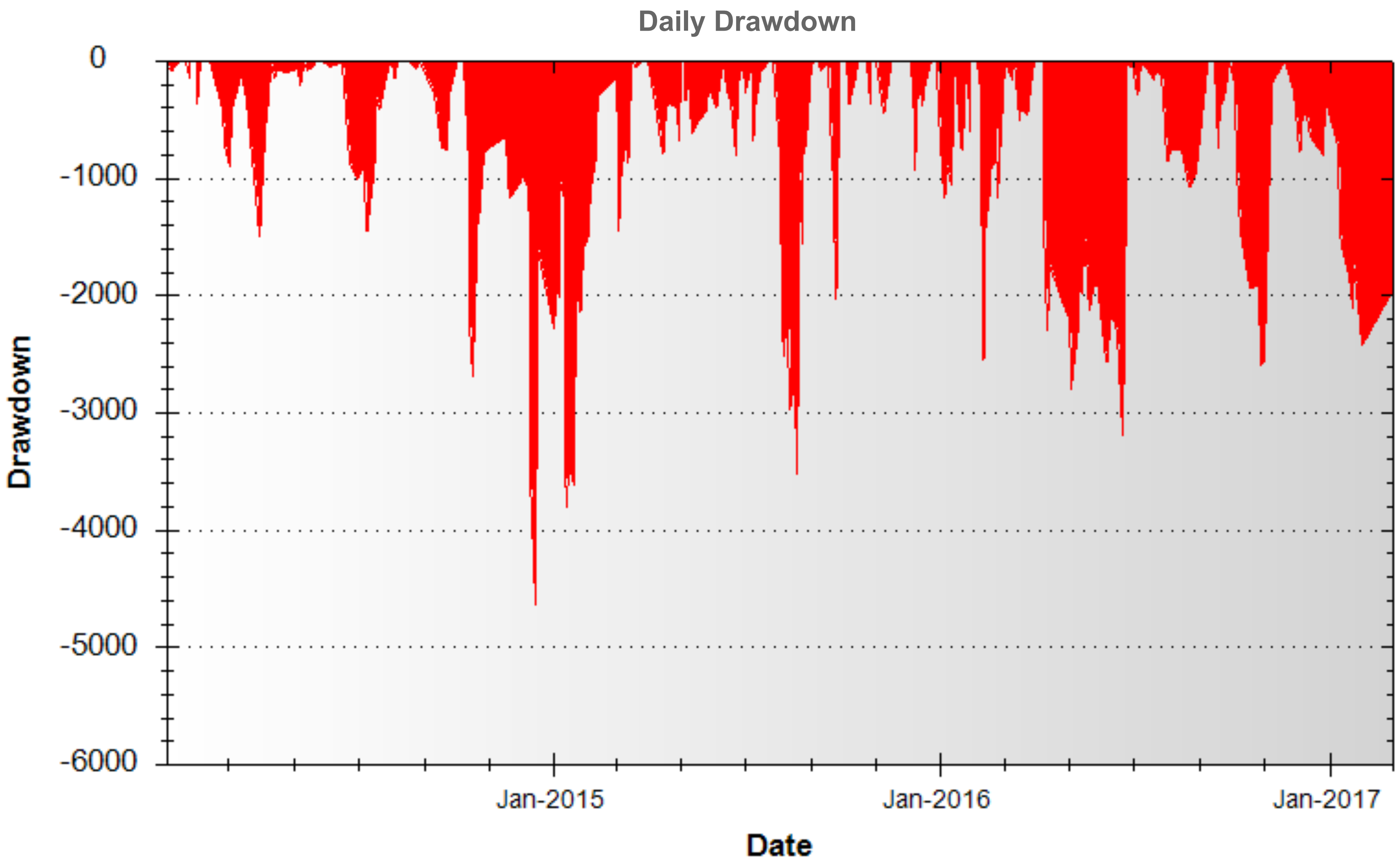
Performance Summary

Total Net Profit:	$56,630.00	Max Drawdown:	($4,635.00)
Gross Profit:	$121,200.00	As % of Initial Equity:	4.64 %
Gross Loss:	($64,570.00)	As % of Total Equity:	2.96 %
Profit Factor:	1.877	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.659	Max Intraday Drawdown:	($5,727.50)
		As % of Initial Equity:	5.73 %
Total Trades:	529	As % of Total Equity:	3.66 %
Winning Trades:	295	Max Intraday Drawdown Date:	12/17/2014
Losing Trades:	234	Longest Drawdown:	158 days
Even Trades:	0	Recovery Factor:	12.22
% Profitable:	55.77%		
		Max Runup:	$58,687.50
Avg. Trade Net Profit:	$107.05	As % of Initial Equity:	58.69 %
Avg. Winning Trade:	$410.85	As % of Total Equity:	37.47 %
Avg. Losing Trade:	($275.94)	Max Runup Date:	9/30/2016
Ratio Ave Win:Ave Loss:	1.489	Longest Runup:	1149 days
Largest Win:	$4,070.00, 3.36 %	Return on Initial Capital:	56.63 %
Largest Loss:	($2,530.00), 3.92 %	Annual Rate of Return:	17.90 %
Max Cons. Winners:	11	Avg. Monthly Return:	$1,491.34, 1.49 %
Max Cons. Losers:	9	Std. Deviation of Monthly Return:	$2,138.38
		% Profitable Months:	71.79 %
Trading Period:	1155		
	1/2/2014 - 3/1/2017	Sharpe Ratio:	0.69
Total Trading Days:	318	Sortino Ratio:	1.53
Longest Flat Period:	28 days	Sterling Ratio:	0.33
		MAR Ratio:	3.05
Max Futures Contracts:	3	Efficiency Factor:	0.47
Max Forex Contracts:	0	Total Commission:	$2,645.00
Max Shares:	0	Total Slippage:	$13,225.00


Daily Equity
180000
160000
140000
120000
100000
80000
60000
40000
20000
0
Equity
Jan-2015
Jan-2016
Jan-2017
Date


Daily Drawdown
0
-1000
-2000
-3000
-4000
-5000
-6000
Drawdown
Jan-2015
Jan-2016
Jan-2017
Date

Periodical Returns

Monthly %

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	(1.92 %)	(0.19 %)	0.46 %									
2016	7.36 %	2.31 %	5.24 %	(0.54 %)	0.32 %	4.32 %	0.31 %	(0.66 %)	5.73 %	(2.59 %)	2.34 %	(0.07 %)
2015	0.01 %	1.29 %	1.44 %	(0.69 %)	2.02 %	1.14 %	2.14 %	2.08 %	3.32 %	2.37 %	2.65 %	3.82 %
2014	1.21 %	1.64 %	(0.78 %)	4.06 %	0.17 %	(0.83 %)	1.73 %	0.49 %	1.14 %	4.64 %	(0.43 %)	(0.42 %)

Annual %

Year	
2017	(1.65 %)
2016	24.09 %
2015	21.58 %
2014	12.62 %