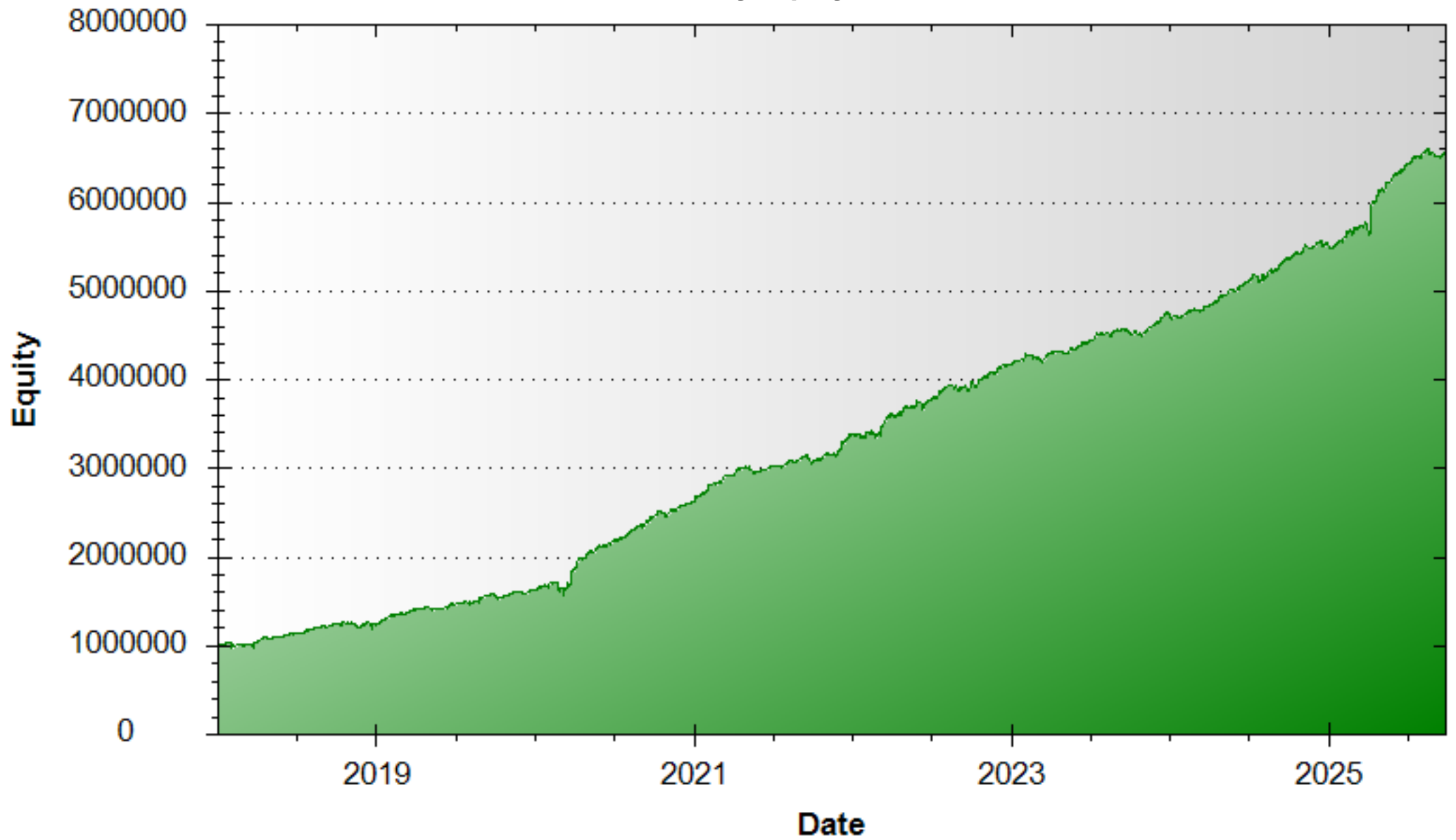


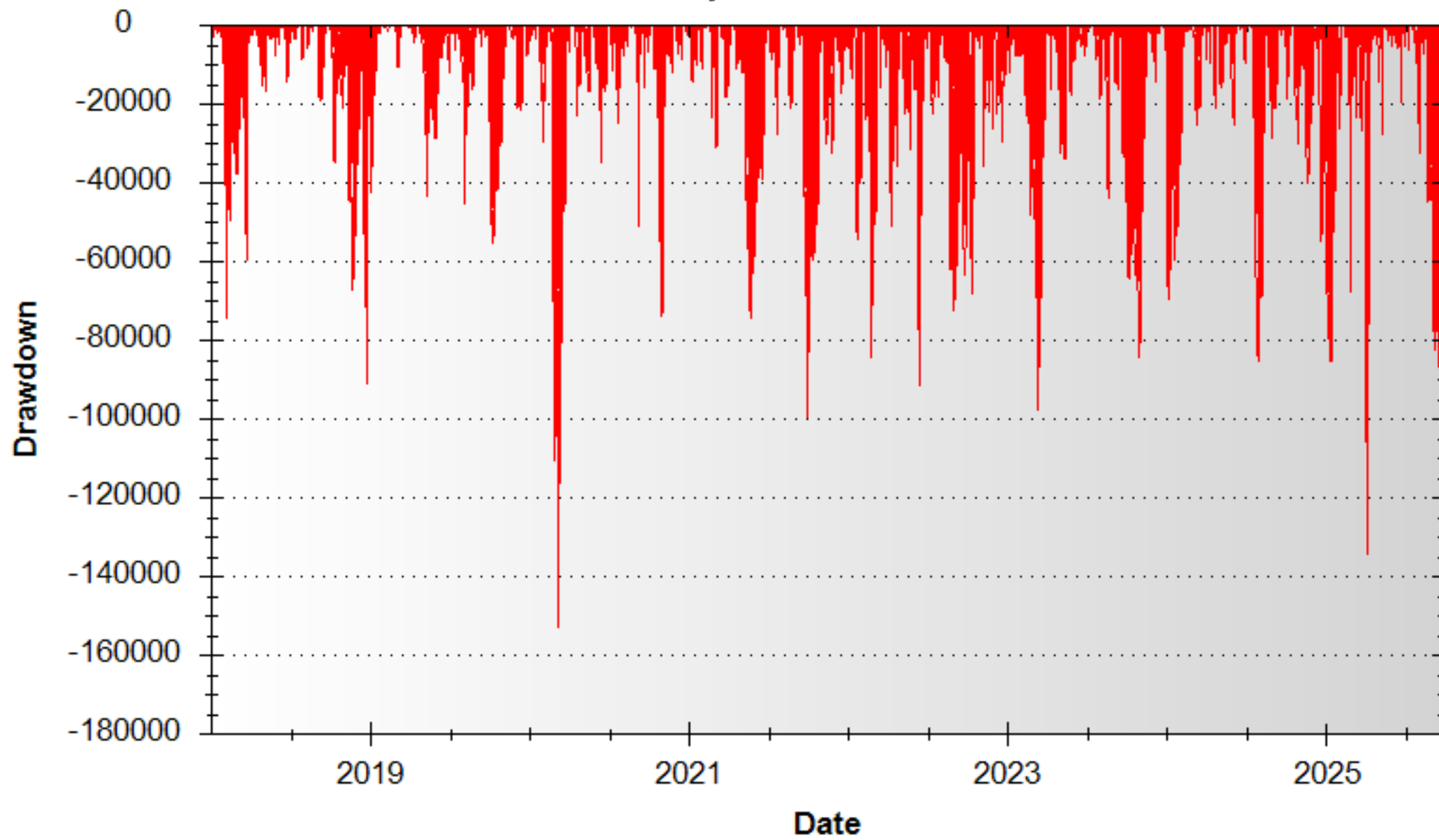
Performance Summary

Total Net Profit:	\$5,538,060.51	Max Drawdown:	(\$157,897.85)
Gross Profit:	\$19,703,371.56	As % of Initial Equity:	15.79%
Gross Loss:	(\$14,165,311.05)	As % of Total Equity:	2.41%
Profit Factor:	1.391	Max Drawdown Date:	3/9/2020
Pessimistic RR:	1.366	Max Intraday Drawdown:	(\$125,090.37)
		As % of Initial Equity:	12.51%
Total Trades:	23890	As % of Total Equity:	1.91%
Winning Trades:	12664	Max Intraday Drawdown Date:	3/10/2020
Losing Trades:	11226	Longest Drawdown:	62 days
Even Trades:	0	Recovery Factor:	35.07
% Profitable:	53.01%	NP/MaxDD	35.07
		NP/Intraday MaxDD	44.27
		Max Runup:	\$5,617,745.82
Avg. Trade Net Profit:	\$231.82	As % of Initial Equity:	561.77%
Avg. Winning Trade:	\$1,555.86	As % of Total Equity:	85.89%
Avg. Losing Trade:	(\$1,261.83)	Max Runup Date:	8/13/2025
Ratio Ave Win:Ave Loss:	1.233	Longest Runup:	2744 days
		Initial Capital:	\$1,000,000
Largest Win:	\$41,181.00, 0.21%	Margin Requirements:	\$479,451
Largest Loss:	(\$20,479.00), -0.14%	Return on Initial Capital:	553.81%
Max Cons. Winners:	23	Annual Rate of Return:	71.55%
Max Cons. Losers:	21	Avg. Monthly Return:	\$59,628.09, 5.96%
		Std. Deviation of Monthly Return:	\$66,719.40
Trading Period:	2825 1/1/2018 - 9/26/2025	% Profitable Months:	84.95%
Total Trading Days:	2364		
Longest Flat Period:	4 days	Sharpe Ratio:	0.83
		Sortino Ratio:	1.76
Max Futures Contracts:	42	Sterling Ratio:	0.14
Max Forex Contracts:	0	MAR Ratio:	4.52
Max Shares:	17	Efficiency Factor:	0.28
		Total Commission:	\$93,172.00
		Total Slippage:	\$509,910.00

Daily Equity



Daily Drawdown



Periodical Returns

Monthly %													Annual %	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2025	3.41%	11.02%	7.61%	38.25%	16.60%	11.52%	10.66%	3.81%	(0.32%)				2025	102.56%
2024	(2.45%)	7.25%	3.10%	12.14%	5.14%	9.58%	5.59%	8.56%	13.17%	6.02%	7.06%	2.61%	2024	77.77%
2023	5.18%	3.19%	3.17%	1.95%	5.33%	5.74%	10.43%	3.47%	(1.70%)	(4.82%)	12.65%	12.72%	2023	57.31%
2022	(2.78%)	0.58%	25.77%	6.07%	8.39%	1.14%	13.16%	(1.54%)	4.05%	10.47%	6.06%	8.22%	2022	79.60%
2021	11.10%	10.76%	6.79%	9.71%	(4.61%)	5.64%	1.90%	5.05%	(3.53%)	9.04%	4.22%	19.00%	2021	75.06%
2020	5.40%	(6.69%)	24.24%	18.05%	8.88%	4.94%	6.46%	12.13%	9.32%	0.30%	11.63%	5.55%	2020	100.22%
2019	7.36%	3.57%	4.13%	2.83%	(2.21%)	5.59%	2.17%	4.16%	5.46%	(1.67%)	3.86%	1.43%	2019	36.68%
2018	1.95%	(1.45%)	2.30%	4.67%	2.04%	3.27%	3.60%	5.12%	3.16%	(0.25%)	(2.42%)	2.88%	2018	24.88%