

Performance Summary

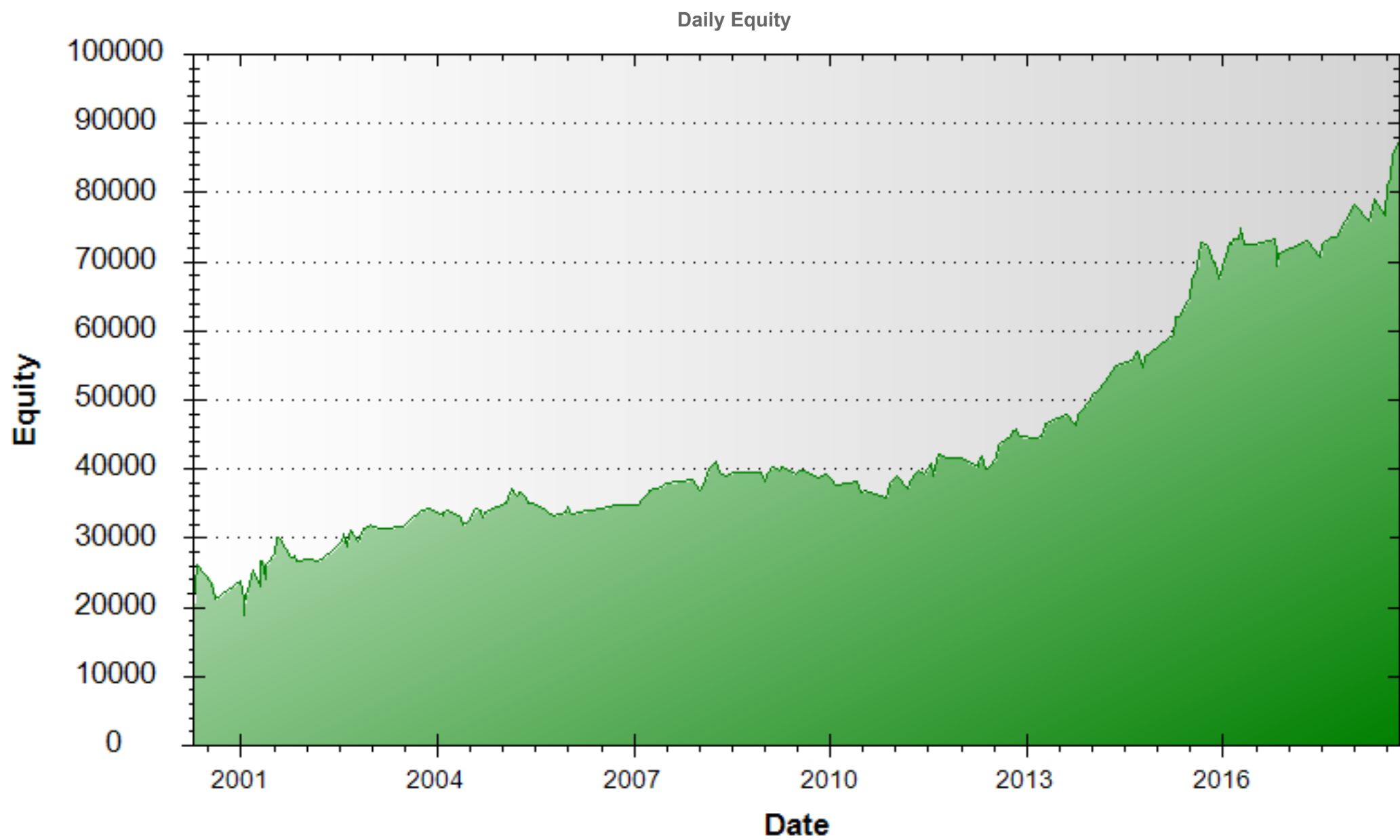
Total Net Profit:	\$67,225.00	Max Drawdown:	(\$7,455.00)
Gross Profit:	\$147,790.00	As % of Initial Equity:	37.28%
Gross Loss:	(\$80,565.00)	As % of Total Equity:	8.55%
Profit Factor:	1.834	Max Drawdown Date:	1/19/2001
Pessimistic RR:	1.487	Max Intraday Drawdown:	(\$7,455.00)
		As % of Initial Equity:	37.28%
Total Trades:	192	As % of Total Equity:	8.55%
Winning Trades:	127	Max Intraday Drawdown Date:	1/19/2001
Losing Trades:	65	Longest Drawdown:	1211 days
Even Trades:	0	Recovery Factor:	9.02
% Profitable:	66.15%	NP/MaxDD	9.02
		NP/Intraday MaxDD	9.02
		Max Runup:	\$69,740.00
Avg. Trade Net Profit:	\$350.13	As % of Initial Equity:	348.70%
Avg. Winning Trade:	\$1,163.70	As % of Total Equity:	79.95%
Avg. Losing Trade:	(\$1,239.46)	Max Runup Date:	9/10/2018
Ratio Ave Win:Ave Loss:	0.939	Longest Runup:	6723 days
Largest Win:	\$5,585.00, 3.78%	Initial Capital:	\$20,000.00
Largest Loss:	(\$2,595.00), -3.22%	Margin Requirements:	\$4,000.00
Max Cons. Winners:	12	Return on Initial Capital:	336.13%
Max Cons. Losers:	6	Annual Rate of Return:	18.24%
		Avg. Monthly Return:	\$304.01, 1.52%
Trading Period:	6726	Std. Deviation of Monthly Return:	\$1,523.04
	4/14/2000 - 9/12/2018	% Profitable Months:	63.24%
Total Trading Days:	192	Sharpe Ratio:	0.32
Longest Flat Period:	161 days	Sortino Ratio:	0.78
Max Futures Contracts:	1	Sterling Ratio:	0.15
Max Forex Contracts:	0	MAR Ratio:	0.47
Max Shares:	0	Efficiency Factor:	0.45
		Total Commission:	\$960.00
		Total Slippage:	\$1,920.00

Periodical Returns - Monthly

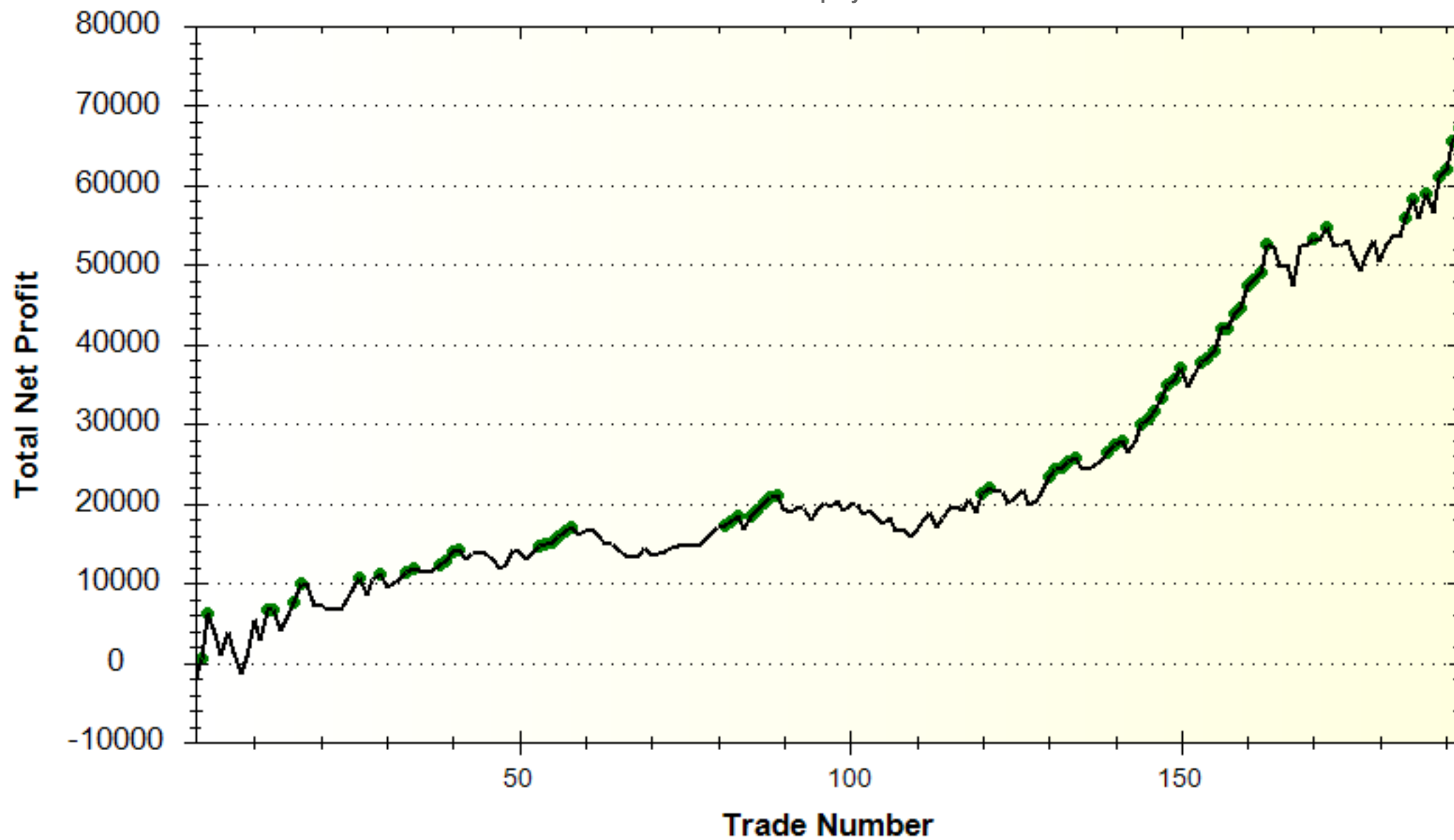
Period	Net Profit	Return on IE	Return on TE	# Trades	# Exits	Profit Factor	% Profitable
9/2018	\$1,630.00	8.15%	1.87%	1	1	100.00	100.00%
8/2018	\$3,645.00	18.23%	4.26%	1	1	100.00	100.00%
7/2018	\$5,495.00	27.48%	6.71%	2	2	100.00	100.00%
6/2018	(\$2,515.00)	(12.58%)	(3.29%)	1	1	0.00	0.00%
4/2018	\$695.00	3.48%	0.88%	2	2	1.28	50.00%
1/2018	\$2,435.00	12.18%	3.11%	1	1	100.00	100.00%
11/2017	\$2,320.00	11.60%	3.06%	1	1	100.00	100.00%
9/2017	\$90.00	0.45%	0.12%	1	1	100.00	100.00%
8/2017	\$985.00	4.93%	1.34%	1	1	100.00	100.00%
7/2017	(\$515.00)	(2.58%)	(0.71%)	2	2	0.80	50.00%
4/2017	\$1,830.00	9.15%	2.51%	1	1	100.00	100.00%
11/2016	(\$1,980.00)	(9.90%)	(2.78%)	3	3	0.50	33.33%
10/2016	\$775.00	3.88%	1.06%	1	1	100.00	100.00%
6/2016	(\$65.00)	(0.33%)	(0.09%)	1	1	0.00	0.00%
4/2016	(\$725.00)	(3.63%)	(1.00%)	2	2	0.68	50.00%
3/2016	\$725.00	3.63%	0.99%	2	2	6.37	50.00%
2/2016	\$5,030.00	25.15%	6.95%	2	2	36.93	50.00%
12/2015	(\$2,515.00)	(12.58%)	(3.73%)	1	1	0.00	0.00%
11/2015	(\$2,130.00)	(10.65%)	(3.05%)	2	2	0.08	50.00%
10/2015	(\$565.00)	(2.83%)	(0.78%)	1	1	0.00	0.00%
9/2015	\$3,450.00	17.25%	4.75%	1	1	100.00	100.00%
8/2015	\$955.00	4.78%	1.38%	1	1	100.00	100.00%
7/2015	\$4,235.00	21.18%	6.21%	3	3	100.00	100.00%
6/2015	\$2,005.00	10.03%	3.14%	1	1	100.00	100.00%
5/2015	\$30.00	0.15%	0.05%	1	1	100.00	100.00%
4/2015	\$2,665.00	13.33%	4.30%	1	1	100.00	100.00%
3/2015	\$1,125.00	5.63%	1.90%	1	1	100.00	100.00%
1/2015	\$1,940.00	9.70%	3.34%	2	2	100.00	100.00%
10/2014	(\$830.00)	(4.15%)	(1.48%)	2	2	0.66	50.00%
9/2014	\$1,430.00	7.15%	2.51%	1	1	100.00	100.00%
8/2014	\$750.00	3.75%	1.35%	1	1	100.00	100.00%
5/2014	\$1,545.00	7.73%	2.82%	1	1	100.00	100.00%
4/2014	\$1,795.00	8.98%	3.37%	1	1	100.00	100.00%
2/2014	\$920.00	4.60%	1.79%	1	1	100.00	100.00%
1/2014	\$630.00	3.15%	1.25%	1	1	100.00	100.00%
12/2013	\$2,205.00	11.03%	4.42%	1	1	100.00	100.00%
10/2013	(\$20.00)	(0.10%)	(0.04%)	2	2	0.99	50.00%
8/2013	\$490.00	2.45%	1.03%	1	1	100.00	100.00%
6/2013	\$775.00	3.88%	1.64%	1	1	100.00	100.00%
4/2013	\$2,235.00	11.18%	4.81%	3	3	100.00	100.00%
2/2013	(\$290.00)	(1.45%)	(0.66%)	1	1	0.00	0.00%
11/2012	(\$800.00)	(4.00%)	(1.80%)	2	2	0.37	50.00%
10/2012	\$1,080.00	5.40%	2.38%	2	2	100.00	100.00%
9/2012	\$905.00	4.53%	2.04%	1	1	100.00	100.00%
7/2012	\$3,100.00	15.50%	7.15%	2	2	100.00	100.00%
6/2012	\$340.00	1.70%	0.84%	1	1	100.00	100.00%
5/2012	(\$1,890.00)	(9.45%)	(4.74%)	1	1	0.00	0.00%
4/2012	\$275.00	1.38%	0.66%	3	3	1.19	66.67%
12/2011	(\$30.00)	(0.15%)	(0.07%)	1	1	0.00	0.00%
10/2011	(\$450.00)	(2.25%)	(1.08%)	1	1	0.00	0.00%
9/2011	\$765.00	3.83%	1.82%	1	1	100.00	100.00%
8/2011	\$650.00	3.25%	1.58%	2	2	1.38	50.00%
7/2011	\$1,425.00	7.13%	3.51%	1	1	100.00	100.00%
6/2011	(\$500.00)	(2.50%)	(1.28%)	1	1	0.00	0.00%
5/2011	\$435.00	2.18%	1.10%	1	1	100.00	100.00%
4/2011	\$1,070.00	5.35%	2.73%	1	1	100.00	100.00%

3/2011	(\$685.00)	(3.43%)	(1.79%)	2	2	0.62	50.00%
1/2011	\$1,020.00	5.10%	2.63%	1	1	100.00	100.00%
12/2010	\$1,405.00	7.03%	3.71%	1	1	100.00	100.00%
11/2010	(\$320.00)	(1.60%)	(0.88%)	2	2	0.70	50.00%
7/2010	\$205.00	1.03%	0.56%	1	1	100.00	100.00%
6/2010	(\$1,010.00)	(5.05%)	(2.76%)	2	2	0.36	50.00%
2/2010	(\$610.00)	(3.05%)	(1.62%)	1	1	0.00	0.00%
1/2010	(\$1,040.00)	(5.20%)	(2.73%)	1	1	0.00	0.00%
12/2009	\$595.00	2.98%	1.52%	1	1	100.00	100.00%
10/2009	(\$1,180.00)	(5.90%)	(3.06%)	1	1	0.00	0.00%
8/2009	\$20.00	0.10%	0.05%	1	1	100.00	100.00%
7/2009	\$680.00	3.40%	1.71%	1	1	100.00	100.00%
6/2009	(\$1,225.00)	(6.13%)	(3.13%)	1	1	0.00	0.00%
4/2009	\$655.00	3.28%	1.62%	1	1	100.00	100.00%
3/2009	(\$470.00)	(2.35%)	(1.19%)	1	1	0.00	0.00%
2/2009	\$1,000.00	5.00%	2.49%	1	1	100.00	100.00%
1/2009	(\$165.00)	(0.83%)	(0.42%)	2	2	0.87	50.00%
12/2008	(\$30.00)	(0.15%)	(0.08%)	1	1	0.00	0.00%
7/2008	\$340.00	1.70%	0.86%	1	1	100.00	100.00%
5/2008	(\$1,950.00)	(9.75%)	(5.00%)	2	2	0.00	0.00%
4/2008	\$230.00	1.15%	0.56%	1	1	100.00	100.00%
3/2008	\$1,590.00	7.95%	3.91%	2	2	100.00	100.00%
2/2008	\$2,280.00	11.40%	5.83%	2	2	100.00	100.00%
1/2008	(\$1,470.00)	(7.35%)	(3.99%)	1	1	0.00	0.00%
11/2007	\$525.00	2.63%	1.37%	1	1	100.00	100.00%
7/2007	\$490.00	2.45%	1.30%	1	1	100.00	100.00%
6/2007	\$390.00	1.95%	1.05%	1	1	100.00	100.00%
4/2007	\$555.00	2.78%	1.50%	1	1	100.00	100.00%
3/2007	\$905.00	4.53%	2.49%	1	1	100.00	100.00%
2/2007	\$860.00	4.30%	2.43%	2	2	100.00	100.00%
12/2006	(\$155.00)	(0.78%)	(0.45%)	1	1	0.00	0.00%
9/2006	\$375.00	1.88%	1.08%	2	2	100.00	100.00%
8/2006	\$395.00	1.98%	1.15%	1	1	100.00	100.00%
5/2006	\$165.00	0.83%	0.49%	1	1	100.00	100.00%
4/2006	\$445.00	2.23%	1.32%	1	1	100.00	100.00%
1/2006	(\$210.00)	(1.05%)	(0.63%)	2	2	0.81	50.00%
12/2005	\$395.00	1.98%	1.18%	1	1	100.00	100.00%
10/2005	(\$245.00)	(1.23%)	(0.74%)	1	1	0.00	0.00%
9/2005	(\$650.00)	(3.25%)	(1.95%)	1	1	0.00	0.00%
8/2005	(\$815.00)	(4.08%)	(2.39%)	1	1	0.00	0.00%
6/2005	(\$55.00)	(0.28%)	(0.16%)	1	1	0.00	0.00%
5/2005	(\$1,700.00)	(8.50%)	(4.87%)	2	2	0.00	0.00%
4/2005	\$520.00	2.60%	1.42%	2	2	100.00	100.00%
3/2005	(\$945.00)	(4.73%)	(2.62%)	1	1	0.00	0.00%
2/2005	\$1,995.00	9.98%	5.38%	3	3	100.00	100.00%
1/2005	\$265.00	1.33%	0.76%	1	1	100.00	100.00%
12/2004	\$1,230.00	6.15%	3.53%	2	2	100.00	100.00%
9/2004	(\$475.00)	(2.38%)	(1.42%)	3	3	0.56	33.33%
8/2004	\$1,715.00	8.58%	5.04%	1	1	100.00	100.00%
6/2004	\$535.00	2.68%	1.66%	1	1	100.00	100.00%
5/2004	(\$1,890.00)	(9.45%)	(5.95%)	2	2	0.00	0.00%
3/2004	\$30.00	0.15%	0.09%	2	2	1.17	50.00%
2/2004	(\$550.00)	(2.75%)	(1.63%)	2	2	0.54	50.00%
11/2003	\$395.00	1.98%	1.15%	1	1	100.00	100.00%
10/2003	\$1,085.00	5.43%	3.21%	1	1	100.00	100.00%
8/2003	\$515.00	2.58%	1.57%	1	1	100.00	100.00%
7/2003	\$960.00	4.80%	2.98%	2	2	100.00	100.00%
2/2003	(\$235.00)	(1.18%)	(0.75%)	1	1	0.00	0.00%
1/2003	(\$355.00)	(1.78%)	(1.13%)	1	1	0.00	0.00%
12/2002	\$485.00	2.43%	1.52%	1	1	100.00	100.00%
11/2002	\$1,370.00	6.85%	4.37%	2	2	100.00	100.00%

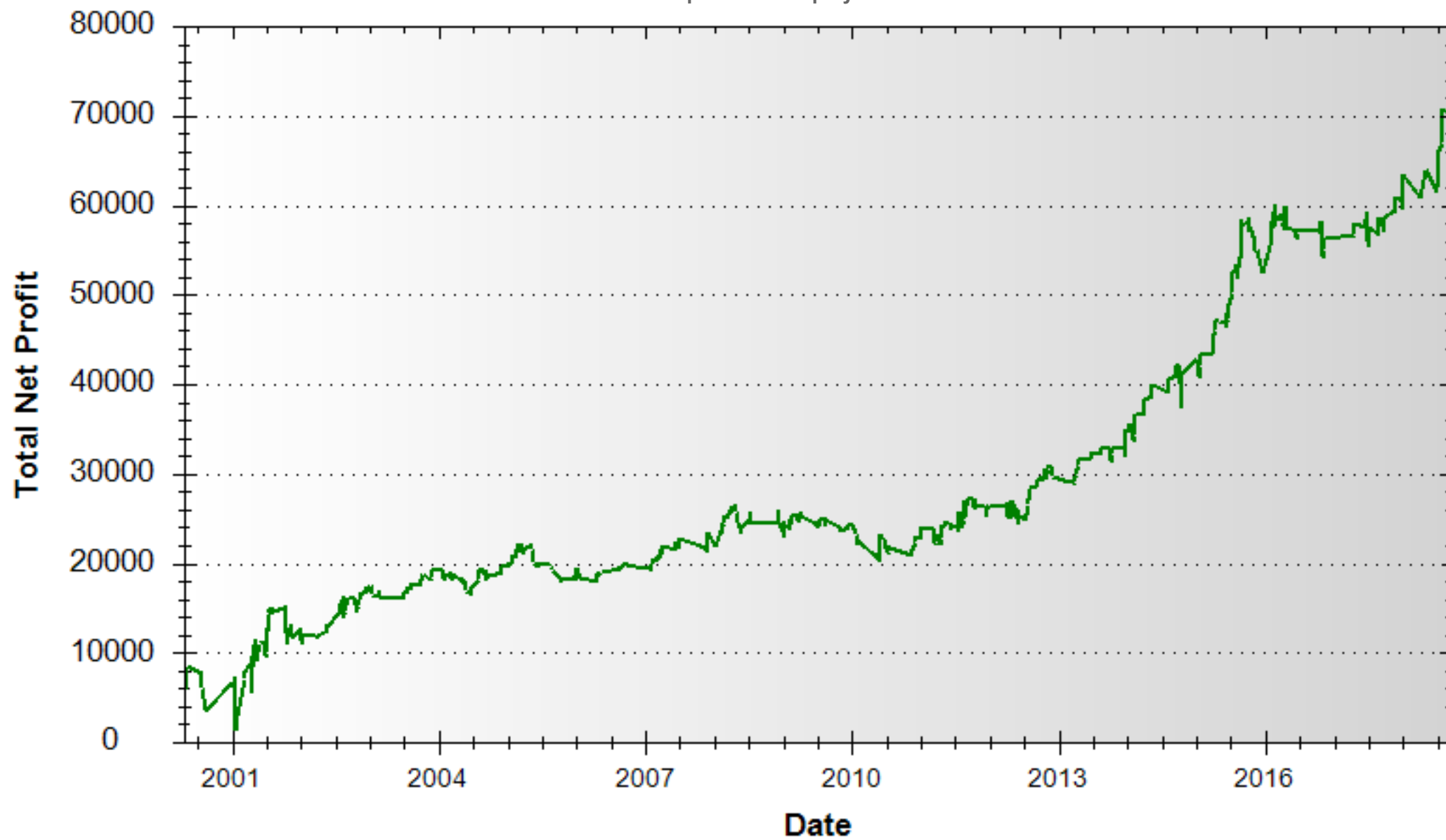
10/2002	(\$1,085.00)	(5.43%)	(3.62%)	2	2	0.34	50.00%
9/2002	\$615.00	3.08%	1.98%	1	1	100.00	100.00%
8/2002	\$1,095.00	5.48%	3.60%	3	3	1.57	66.67%
7/2002	\$1,515.00	7.58%	5.16%	1	1	100.00	100.00%
5/2002	\$1,265.00	6.33%	4.54%	1	1	100.00	100.00%
3/2002	(\$295.00)	(1.48%)	(1.11%)	1	1	0.00	0.00%
1/2002	\$285.00	1.43%	1.06%	1	1	100.00	100.00%
11/2001	(\$815.00)	(4.08%)	(3.07%)	1	1	0.00	0.00%
10/2001	(\$2,200.00)	(11.00%)	(8.03%)	2	2	0.13	50.00%
8/2001	(\$395.00)	(1.98%)	(1.33%)	1	1	0.00	0.00%
7/2001	\$4,030.00	20.15%	13.44%	2	2	100.00	100.00%
5/2001	(\$595.00)	(2.98%)	(2.29%)	3	3	0.76	66.67%
4/2001	\$1,170.00	5.85%	4.41%	2	2	1.47	50.00%
3/2001	\$4,785.00	23.93%	18.85%	1	1	100.00	100.00%
1/2001	(\$430.00)	(2.15%)	(2.09%)	4	4	0.92	50.00%
8/2000	(\$2,515.00)	(12.58%)	(11.96%)	1	1	0.00	0.00%
7/2000	(\$2,515.00)	(12.58%)	(10.68%)	1	1	0.00	0.00%
5/2000	\$5,585.00	27.93%	21.43%	1	1	100.00	100.00%
4/2000	\$480.00	2.40%	2.34%	2	2	1.19	50.00%



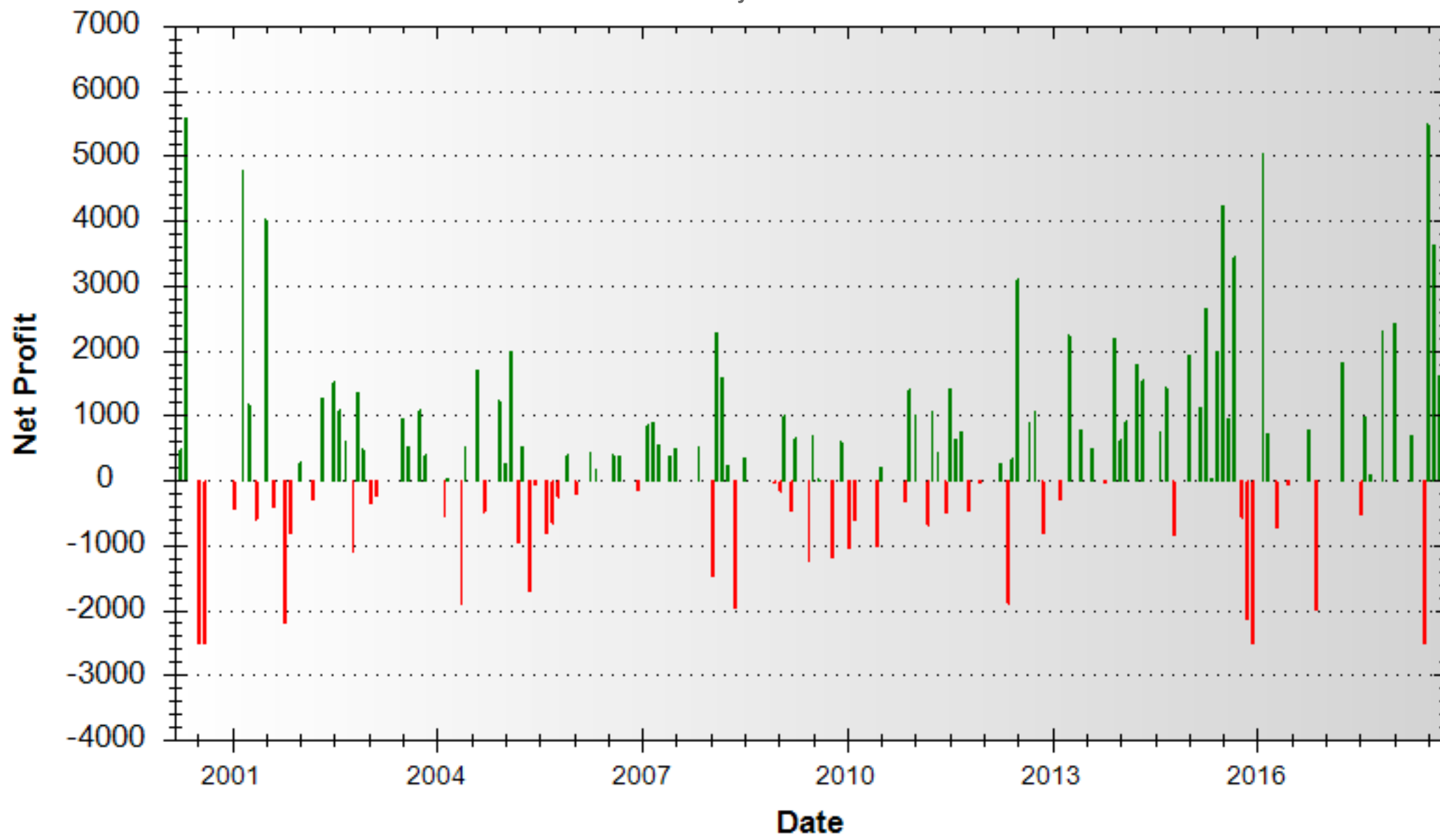
Closed Trade Equity



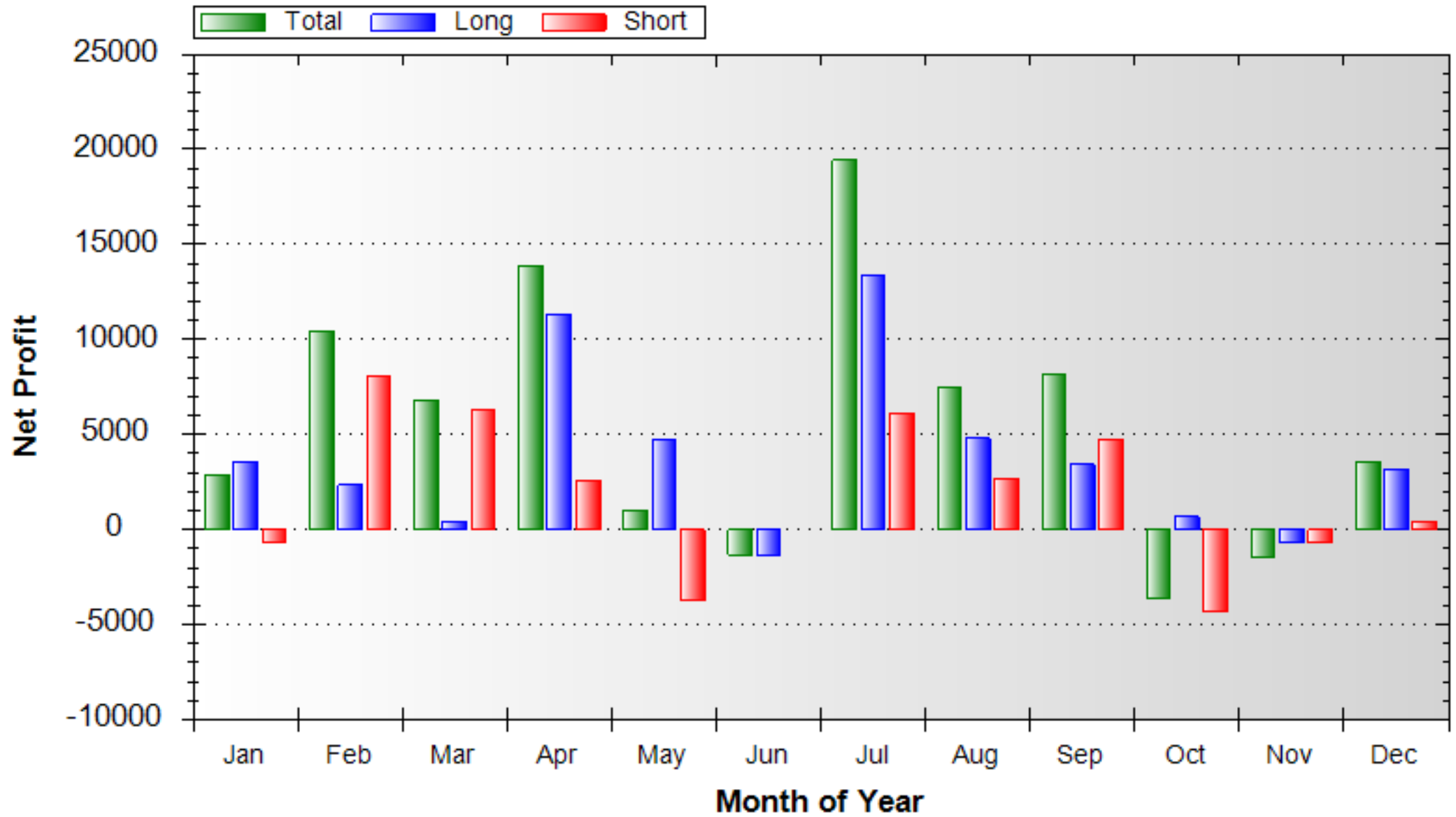
Open Trade Equity



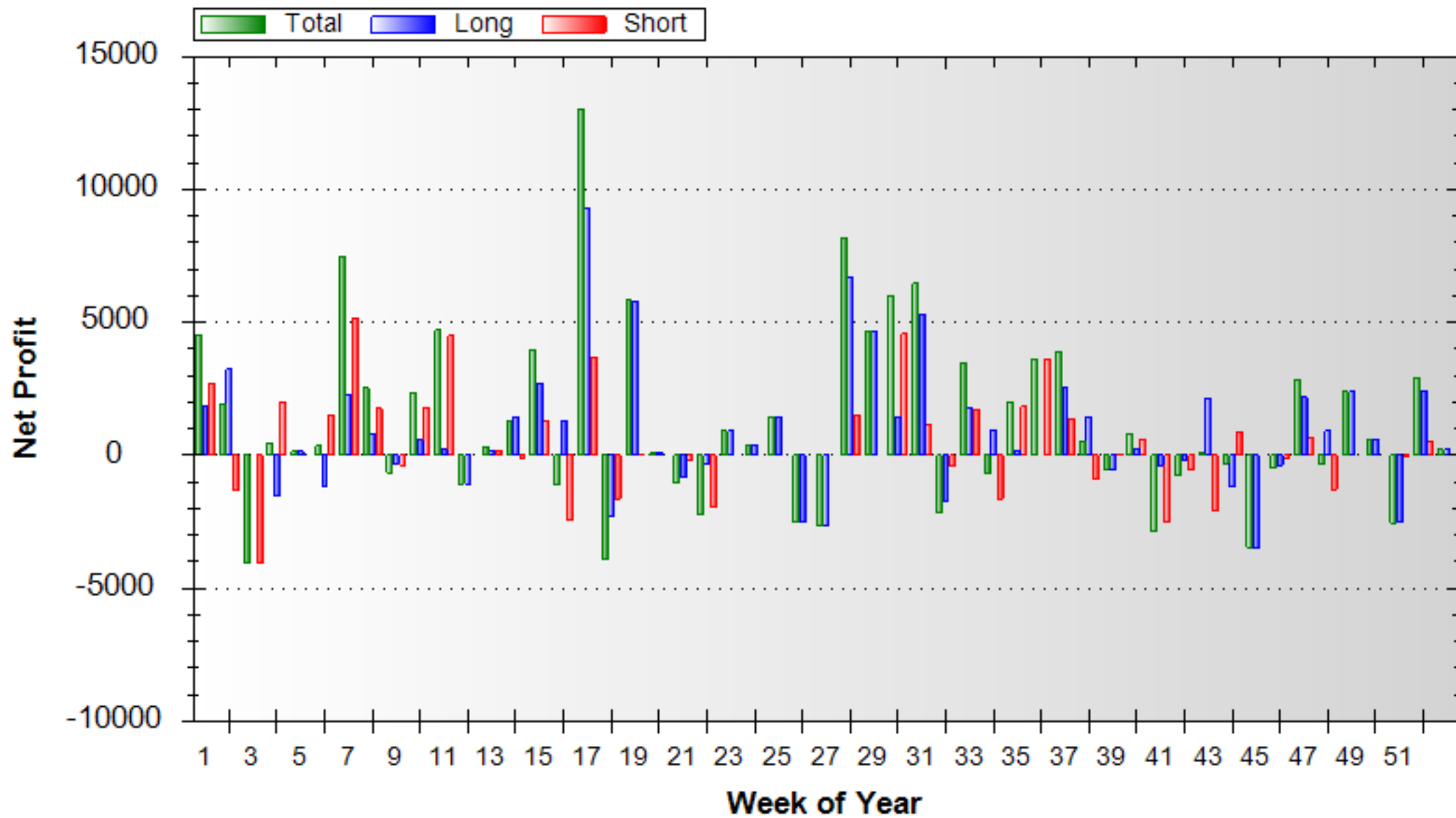
Monthly Net Profit



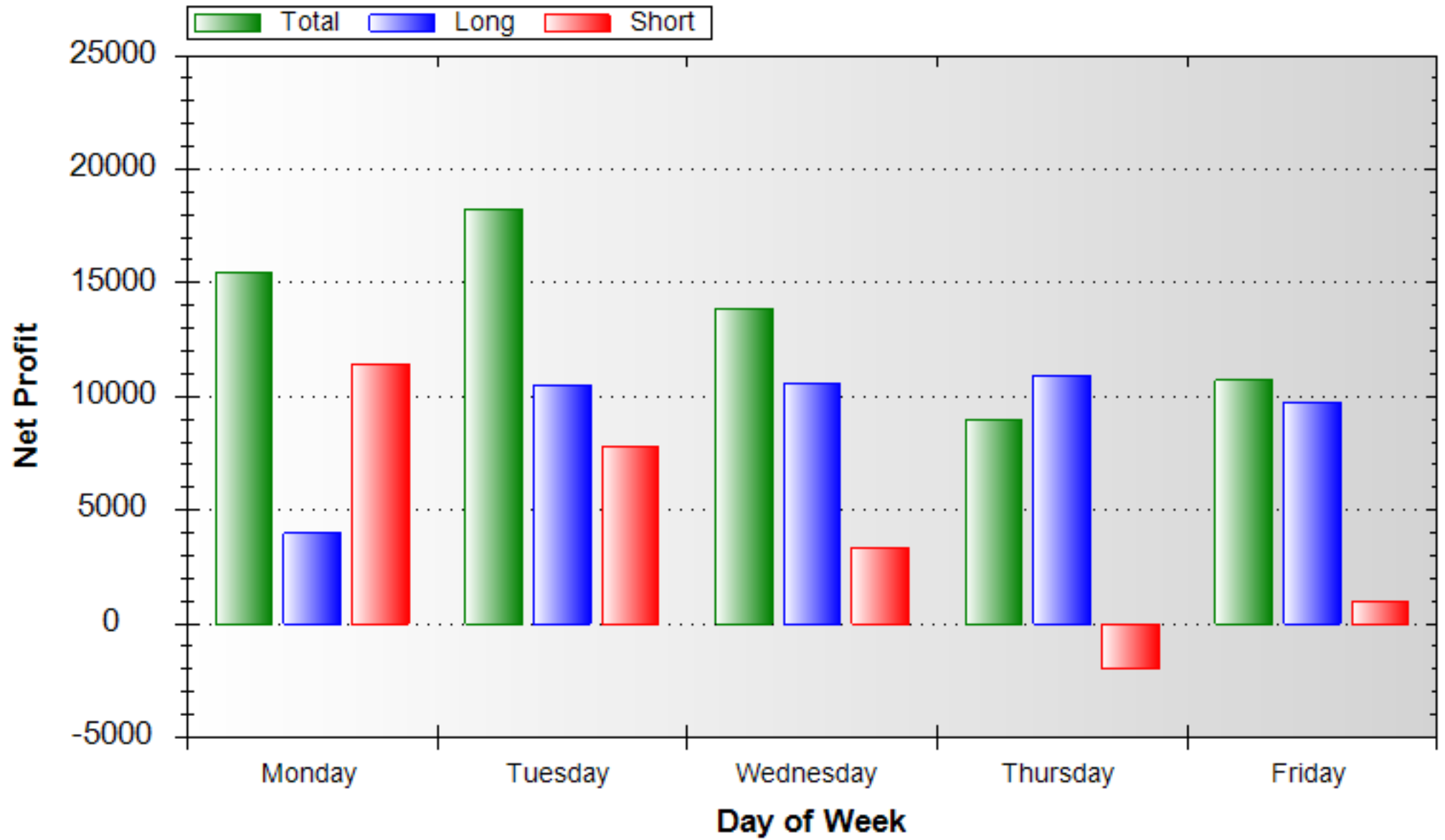
Net Profit per Month of Year



Net Profit per Week of Year



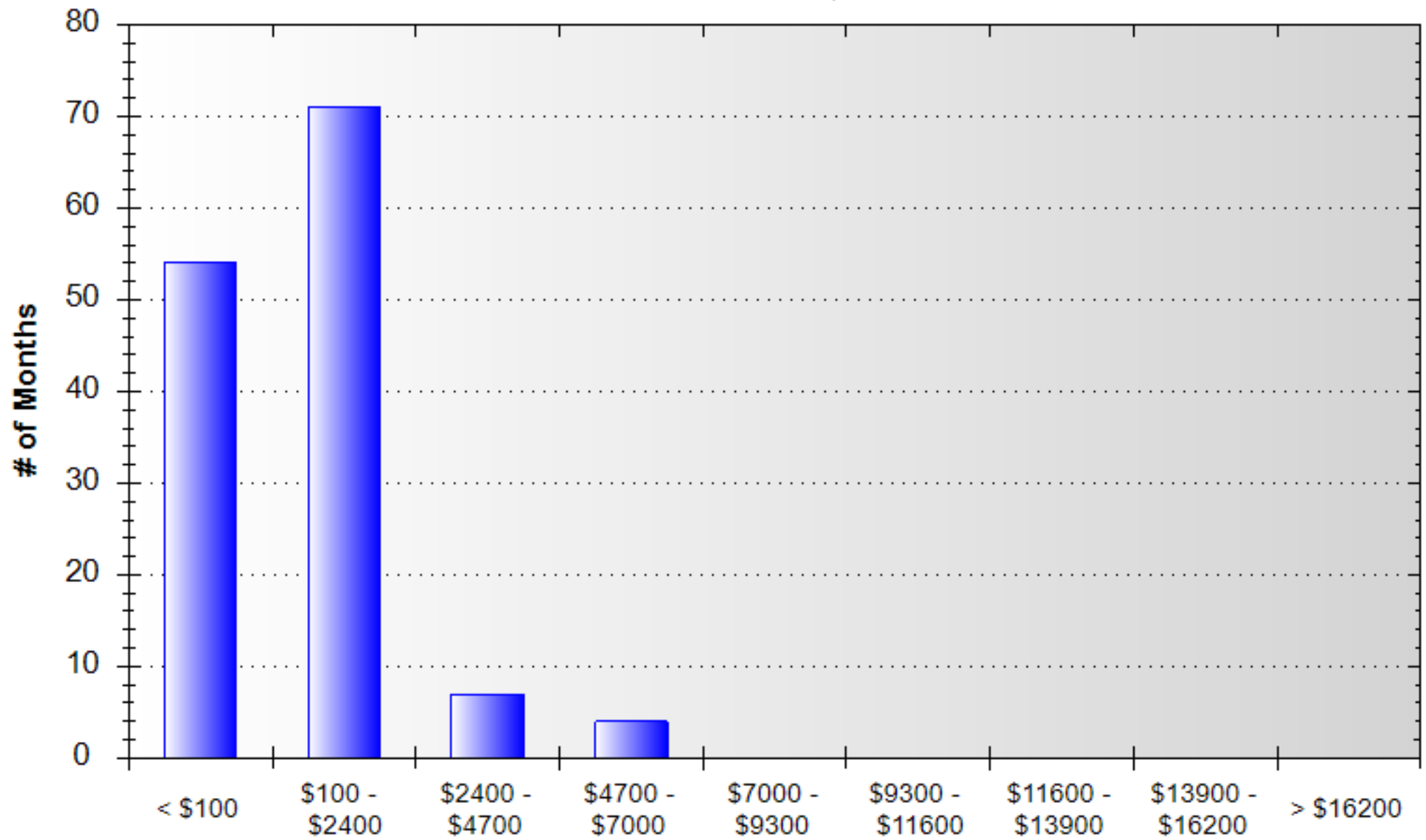
Net Profit per Day of Week



Accumulative Monthly Net Profit



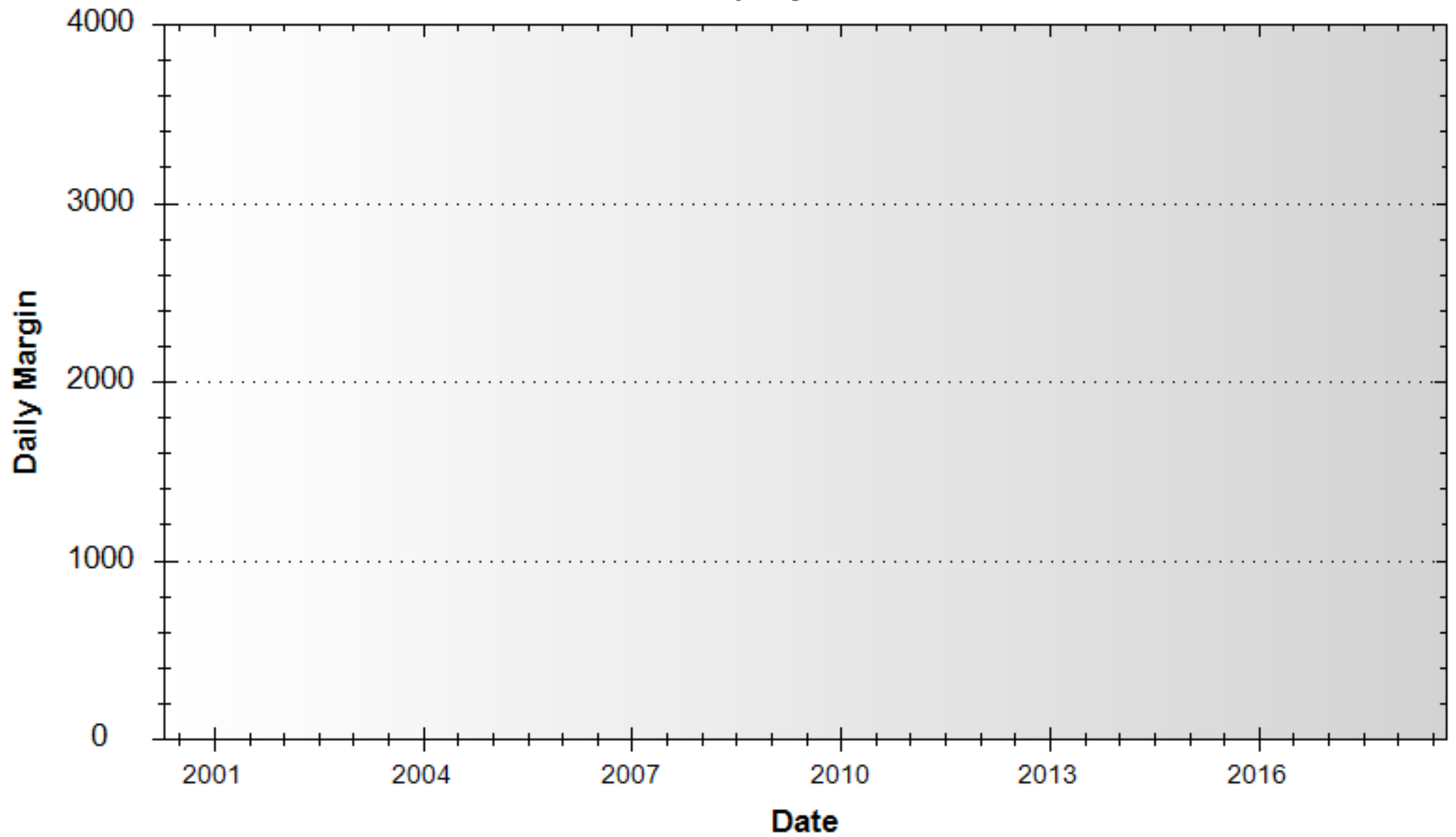
Distribution of Monthly Profit



Daily Margin To Equity Ratio



Daily Margin



Market Performance

Market	Strategy	Net Profit	% Return	Closed MaxDD	Open MaxDD	Profit Factor	# Trades	% Profitable
@NQ	EuclidNQ	\$67,225.00	336.13%	(\$7,455.00)	(\$7,455.00)	1.83	192	66.15%