

Performance Summary

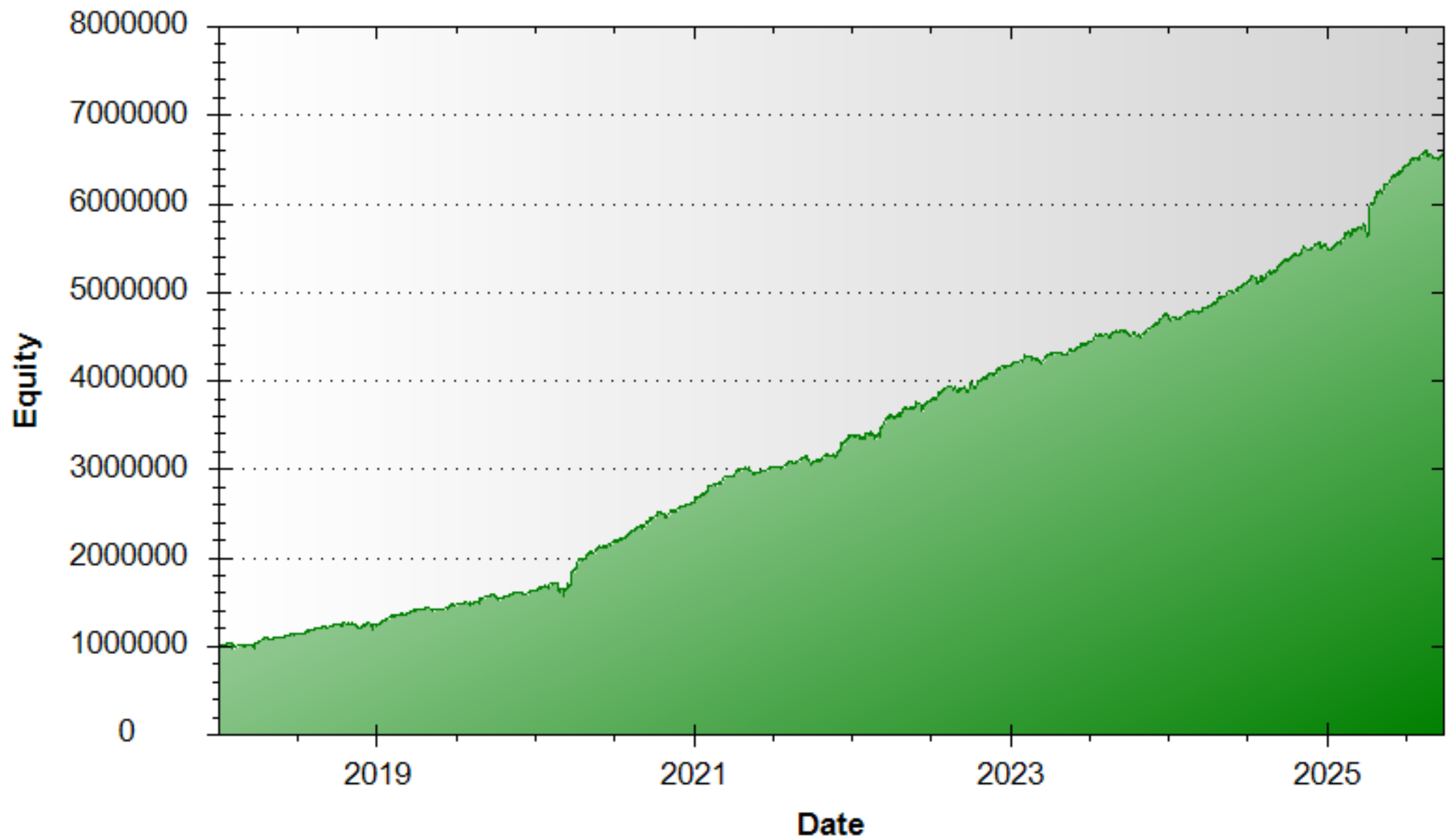
(Portfolio Analyst Professional - build_20241202.1)

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)
Open Position P/L	\$2,917.90	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
Avg. Trade Net Profit:	\$231.82	NP/Intraday MaxDD	44.27
Avg. Winning Trade:	\$1,555.86	Avg. Worst 5 DD:	(\$125,130.58)
Avg. Losing Trade:	(\$1,261.83)	As % of Initial Equity:	12.51%
Ratio Ave Win:Ave Loss:	1.233		
		Max Runup:	\$5,617,745.82
Largest Win:	\$41,181.00, 0.21%	As % of Initial Equity:	561.77%
Largest Loss:	(\$20,479.00), -0.14%	As % of Total Equity:	85.89%
Max Cons. Winners:	23	Max Runup Date:	8/13/2025
Max Cons. Losers:	21	Longest Runup:	2744 days
Trading Period:	2825 1/1/2018 - 9/26/2025	Initial Capital:	\$1,000,000.00
Total Trading Days:	2364	Margin Requirements:	\$479,450.68
Longest Flat Period:	4 days	Return on Initial Capital:	553.81%
Max Futures Contracts:	42	Annual Rate of Return:	71.55%
Max Forex Contracts:	0	Avg. Monthly Return:	\$59,628.09, 5.96%
Max Shares:	17	Std. Deviation of Monthly Return:	\$66,719.40
Total Systems:	78	% Profitable Months:	84.95%
Total Commission:	\$93,172.00	Sharpe Ratio:	0.829

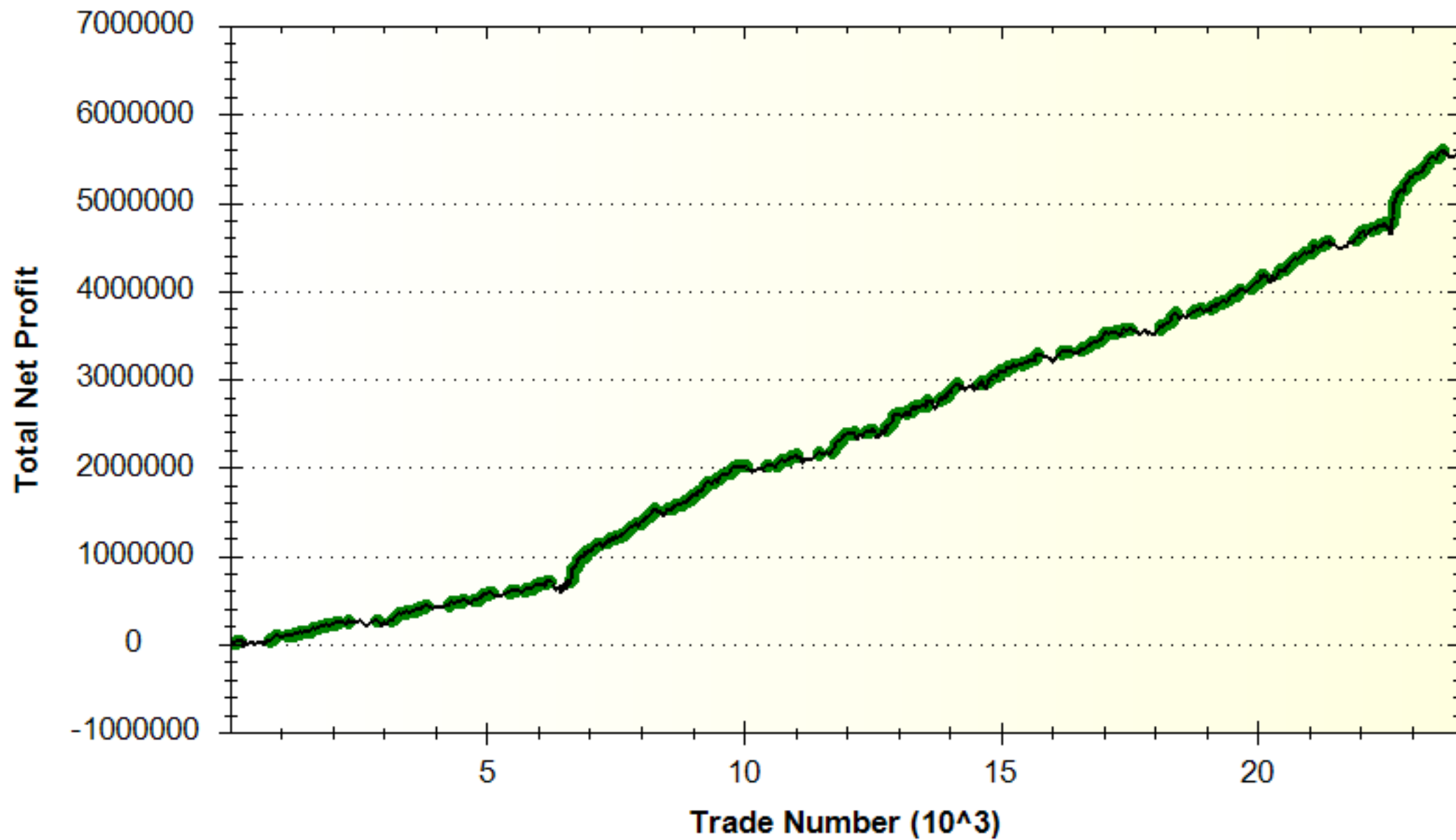
Periodical Returns - Annual

Period	Net Profit	Return on IE	Return on TE	# Trades	Profit Factor	% Profitable
2025	\$1,055,784.63	105.58%	19.10%	2373	1.60	52.84%
2024	\$753,783.88	75.38%	15.79%	3121	1.36	51.49%
2023	\$576,734.38	57.67%	13.75%	3035	1.34	51.66%
2022	\$801,375.00	80.14%	23.61%	3437	1.29	52.28%
2021	\$746,846.63	74.68%	28.21%	3096	1.43	54.78%
2020	\$1,017,251.56	101.73%	62.40%	3124	1.51	54.48%
2019	\$365,343.50	36.53%	28.88%	2832	1.39	52.61%
2018	\$264,973.44	26.50%	26.50%	3041	1.20	52.88%

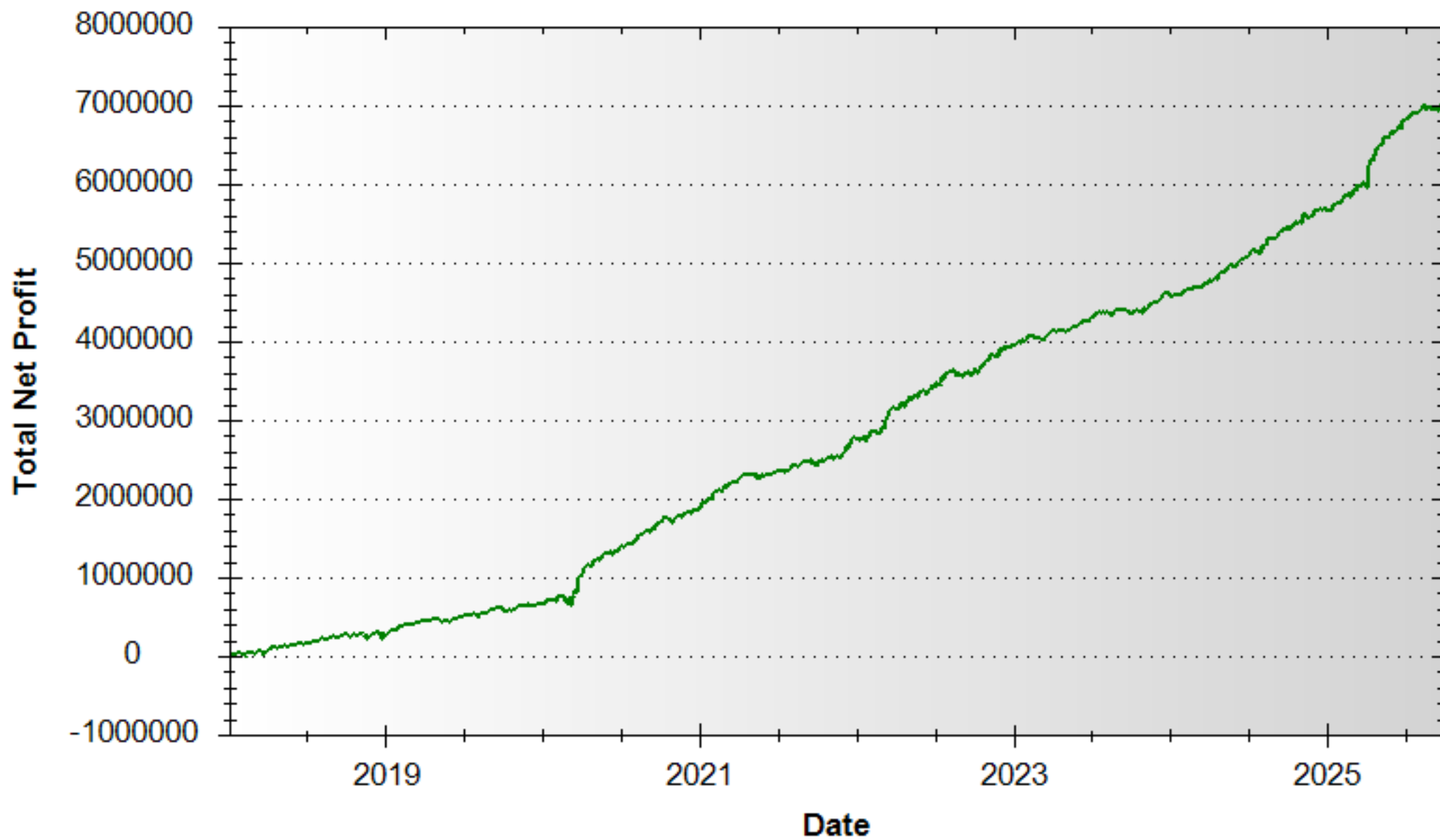
Daily Equity

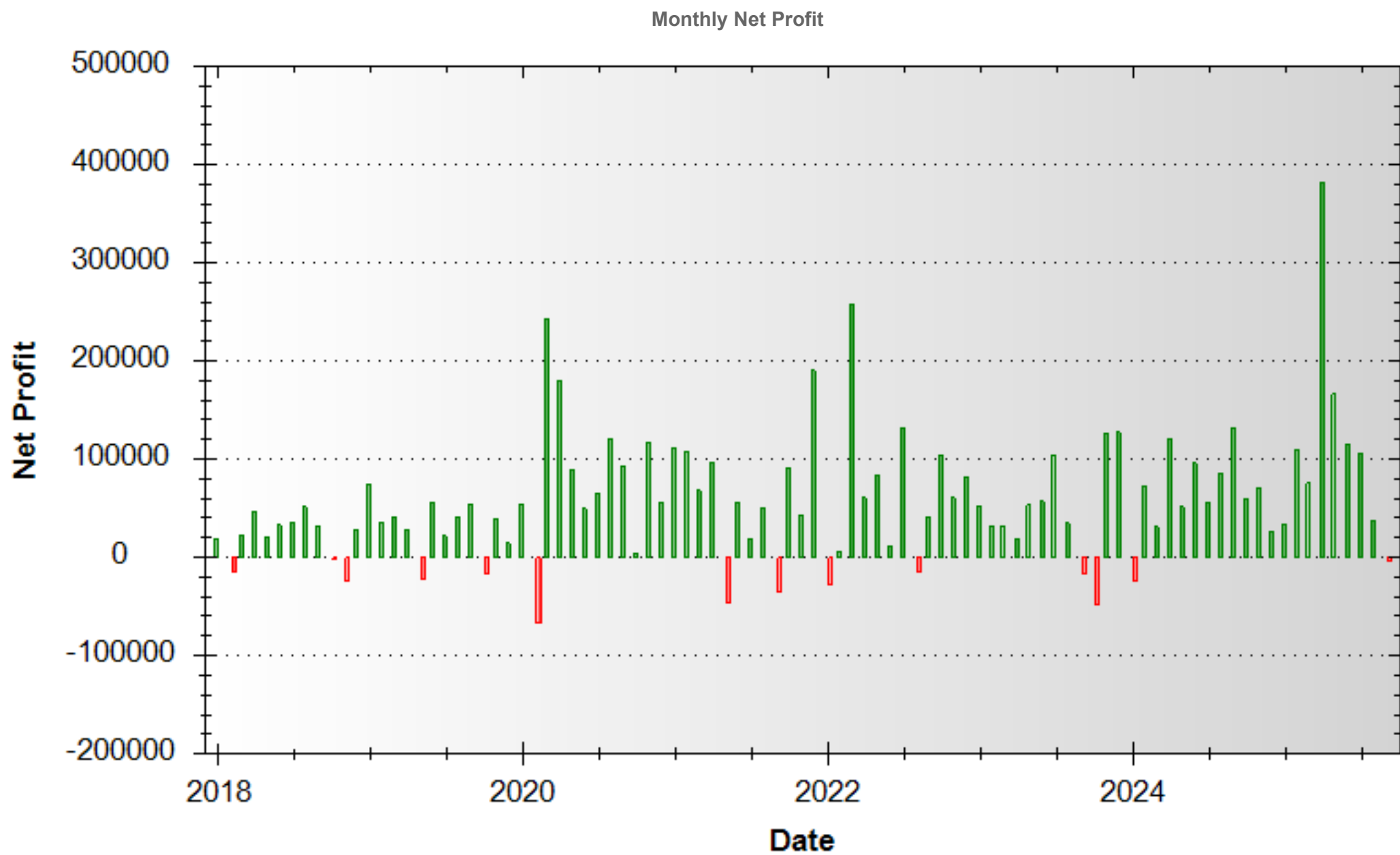


Closed Trade Equity

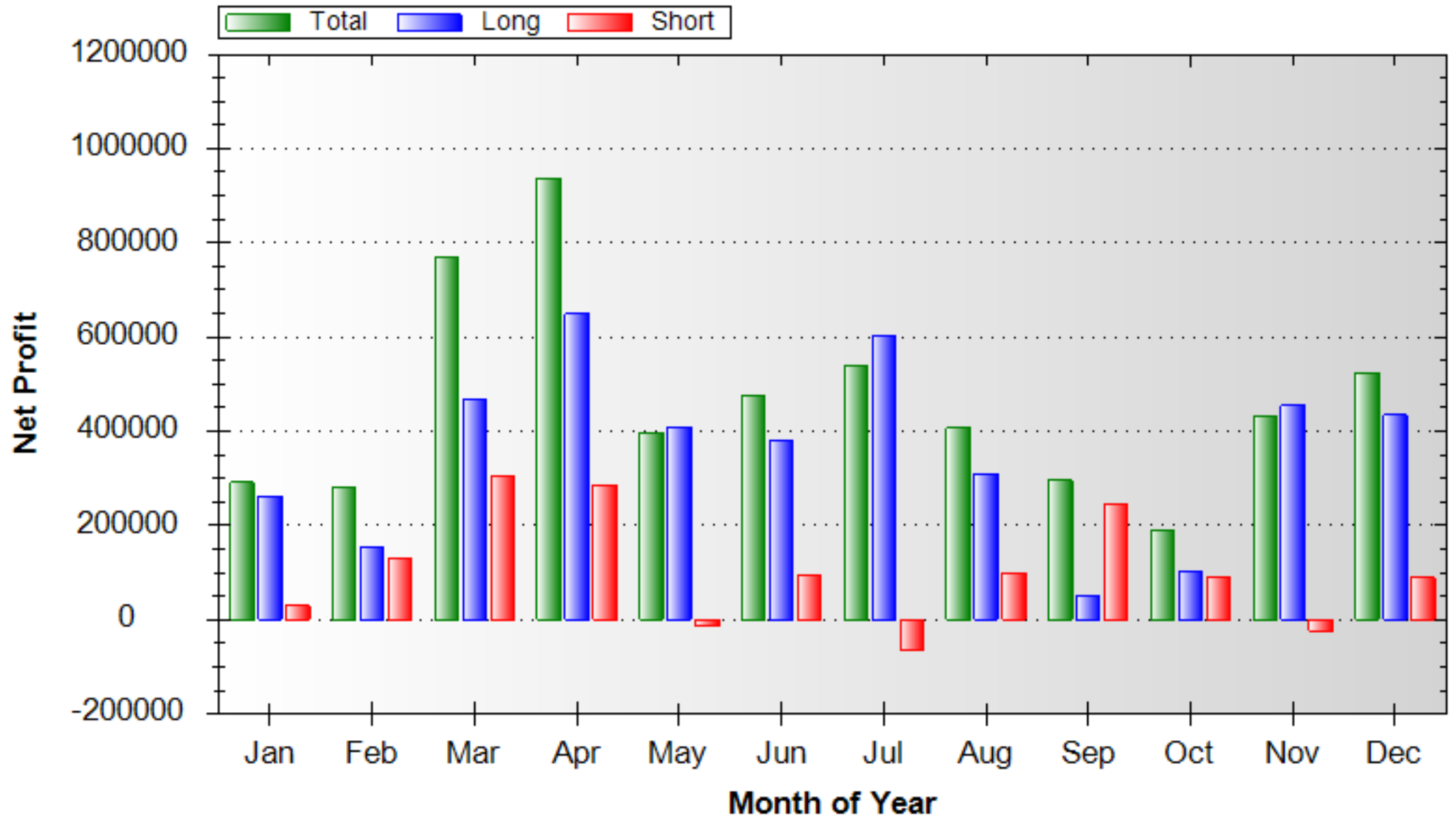


Open Trade Equity

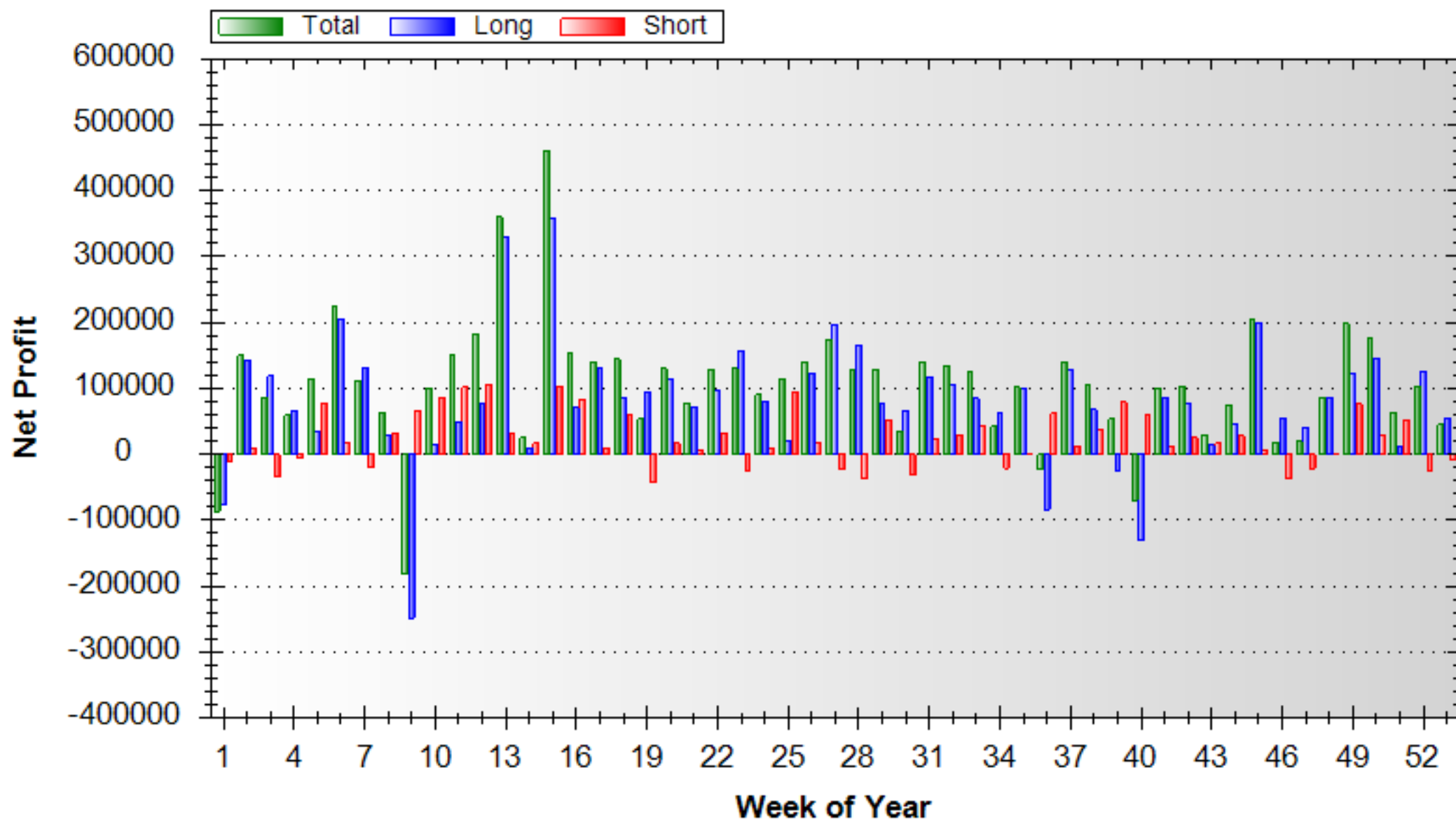




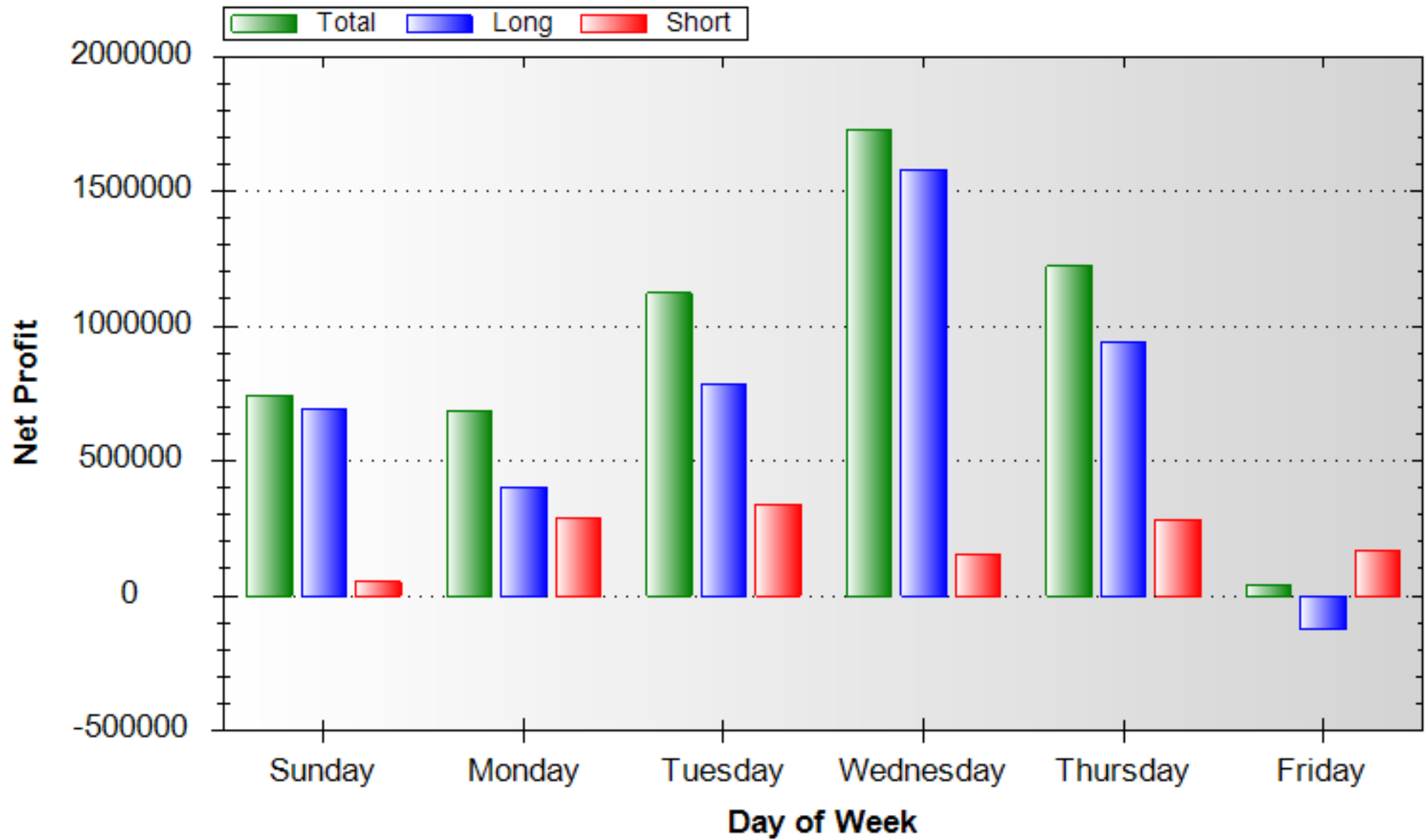
Net Profit per Month of Year



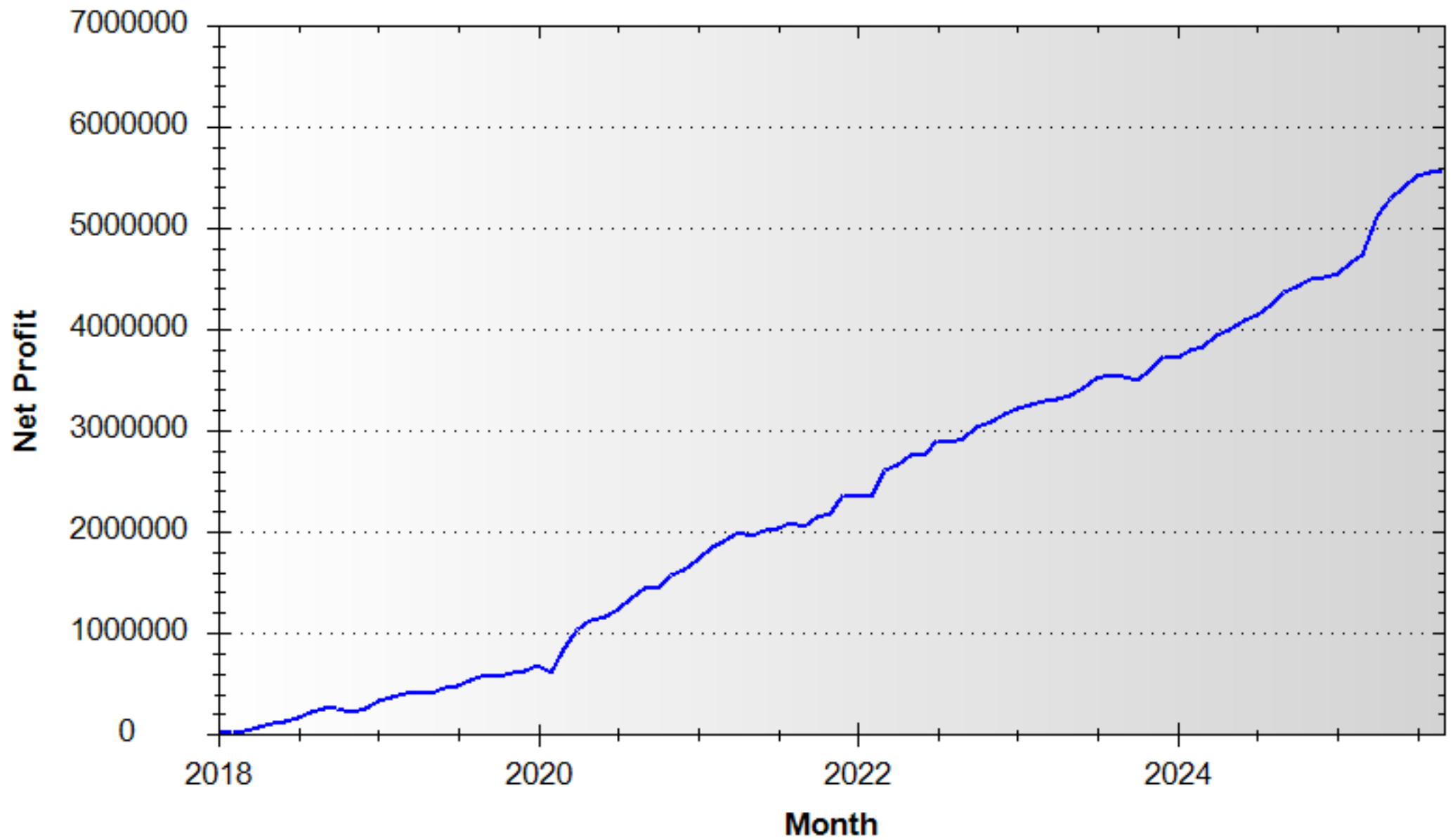
Net Profit per Week of Year



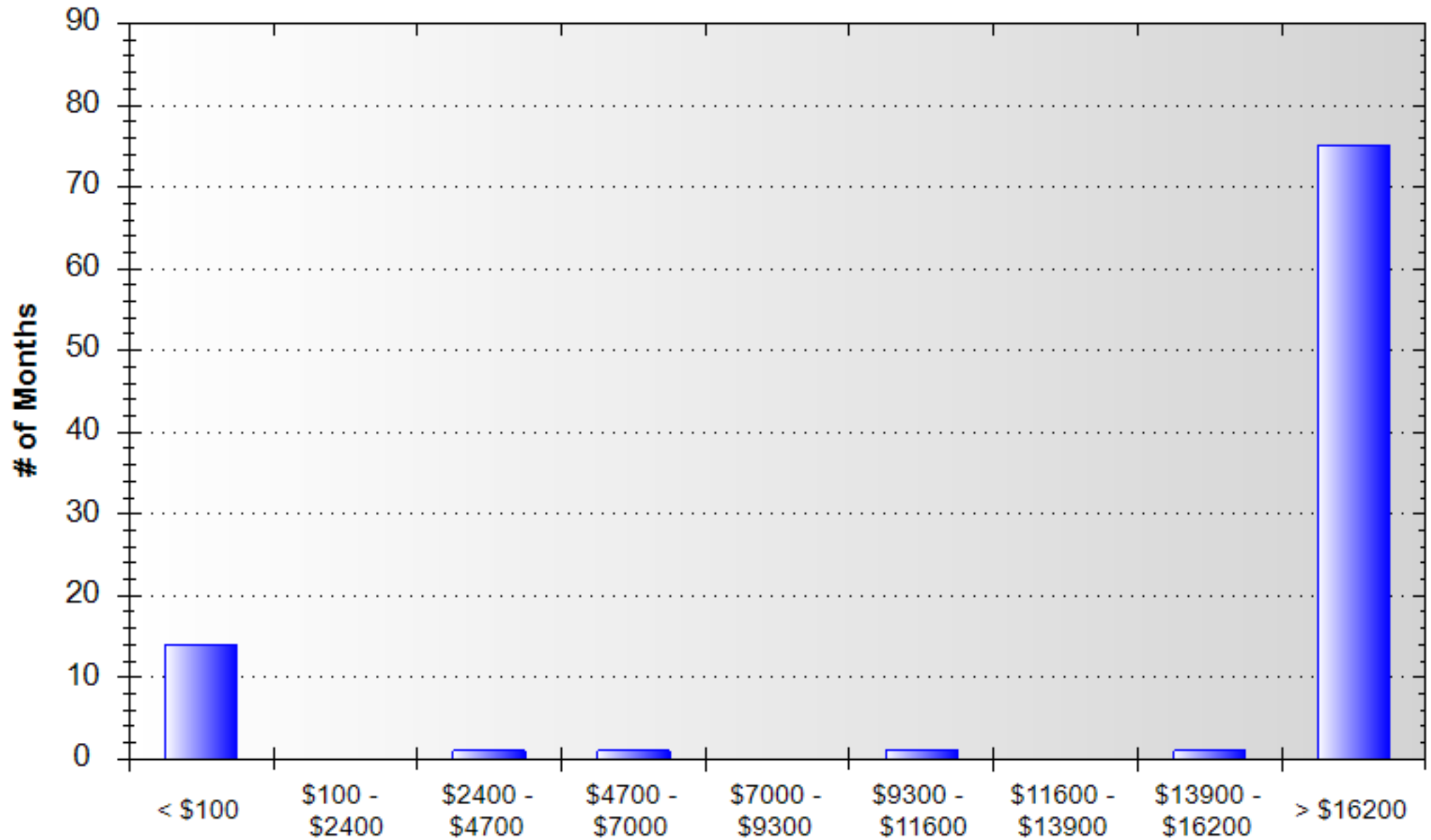
Net Profit per Day of Week



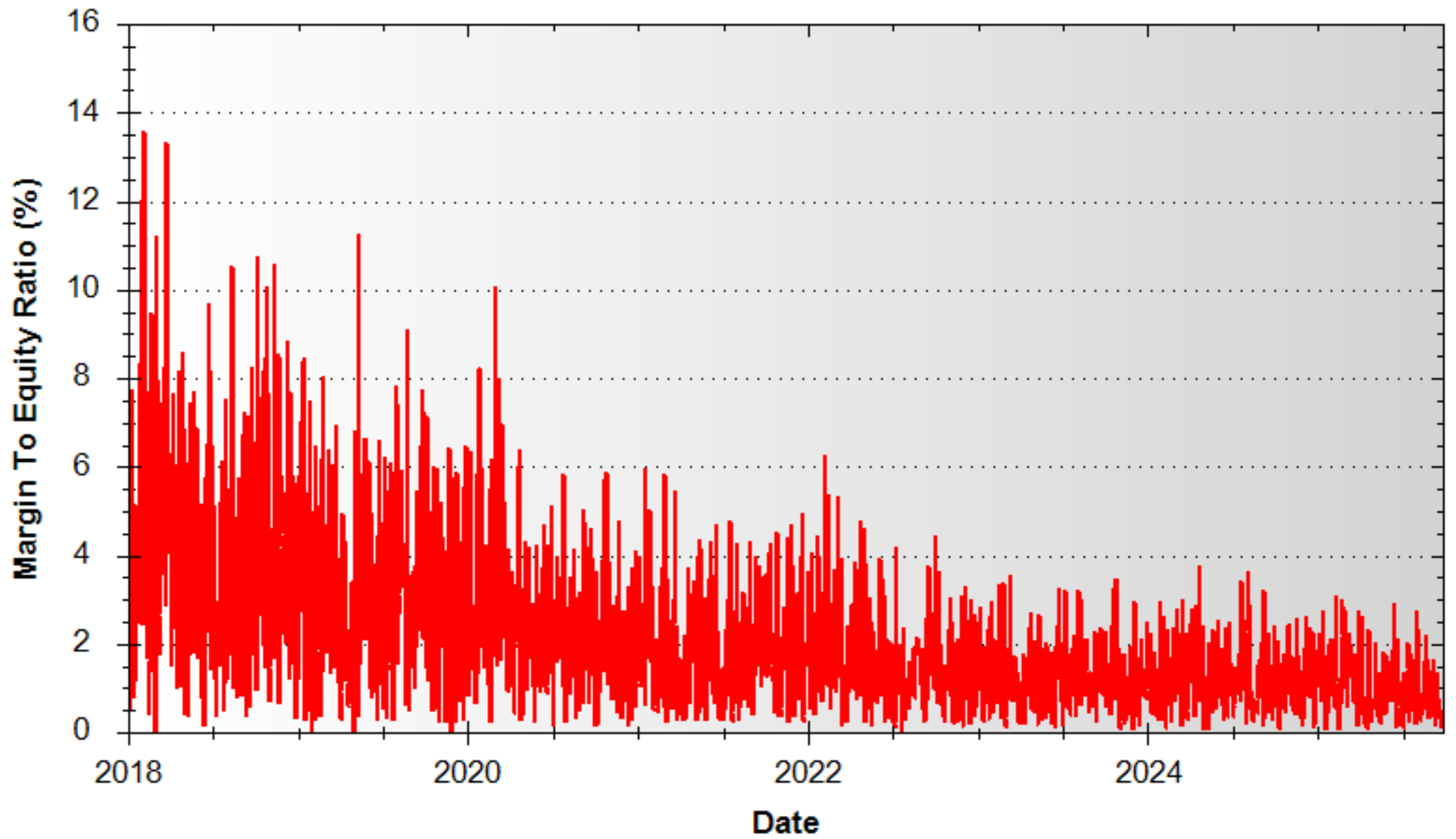
Accumulative Monthly Net Profit



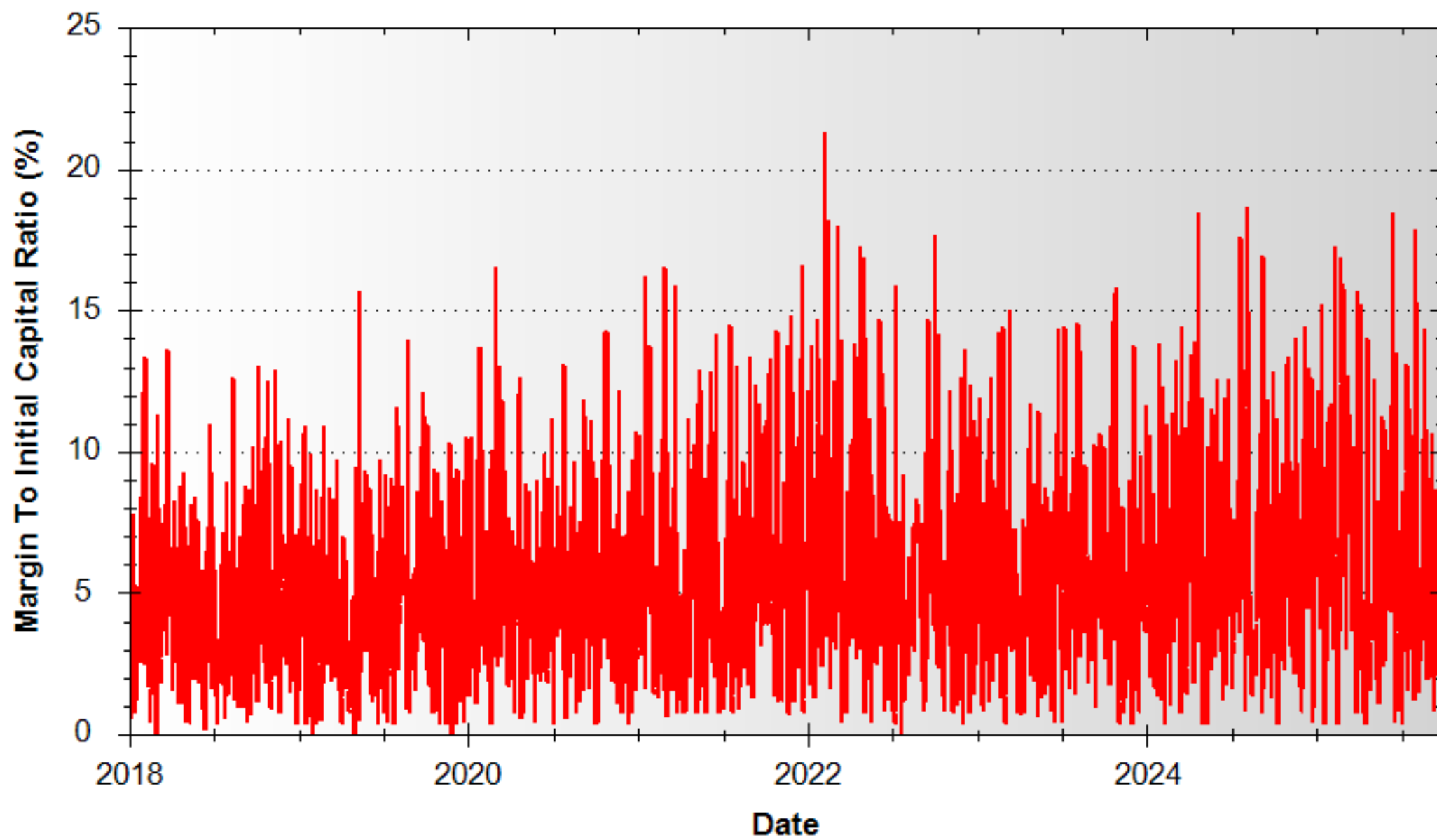
Distribution of Monthly Profit

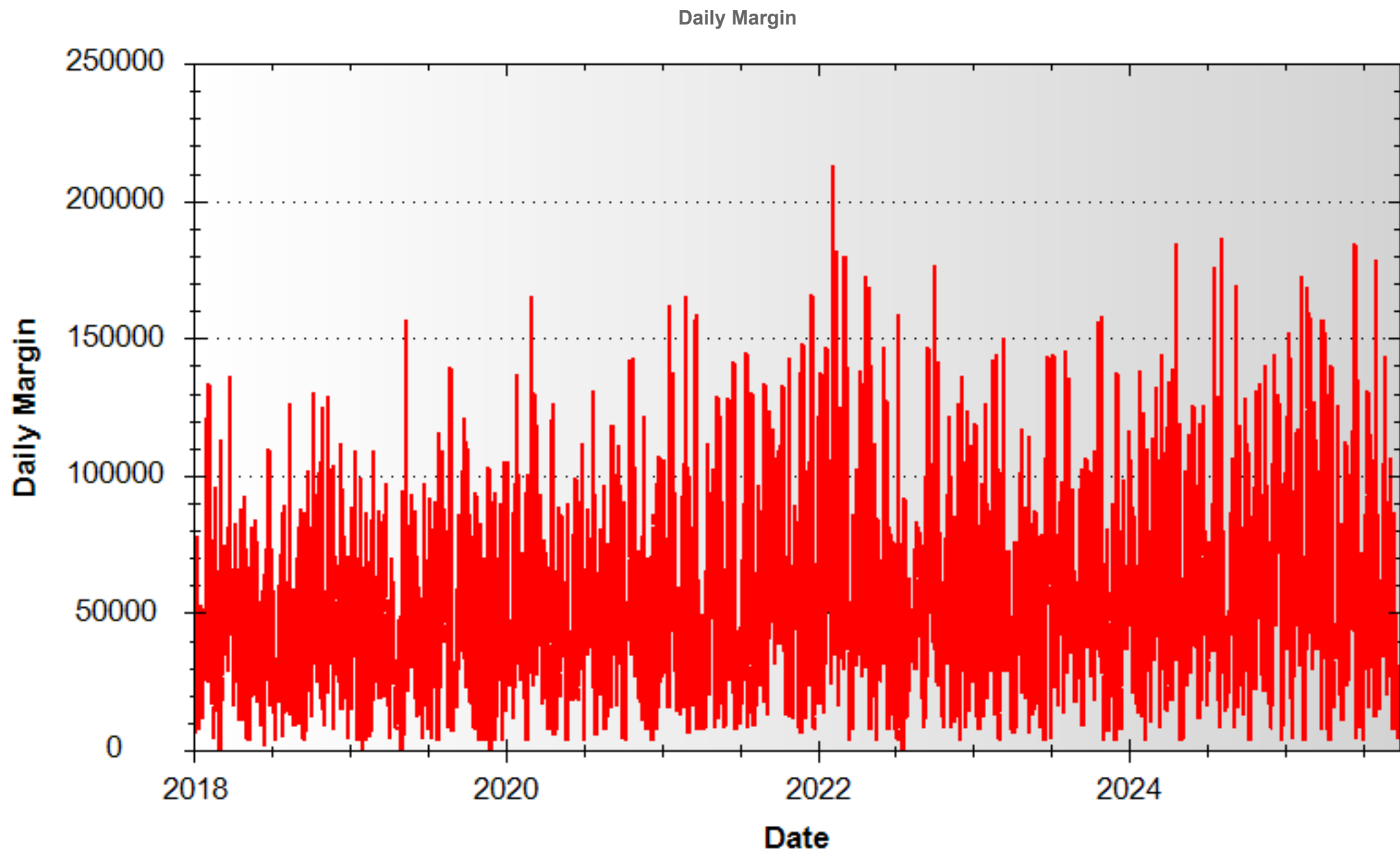


Daily Margin To Equity Ratio

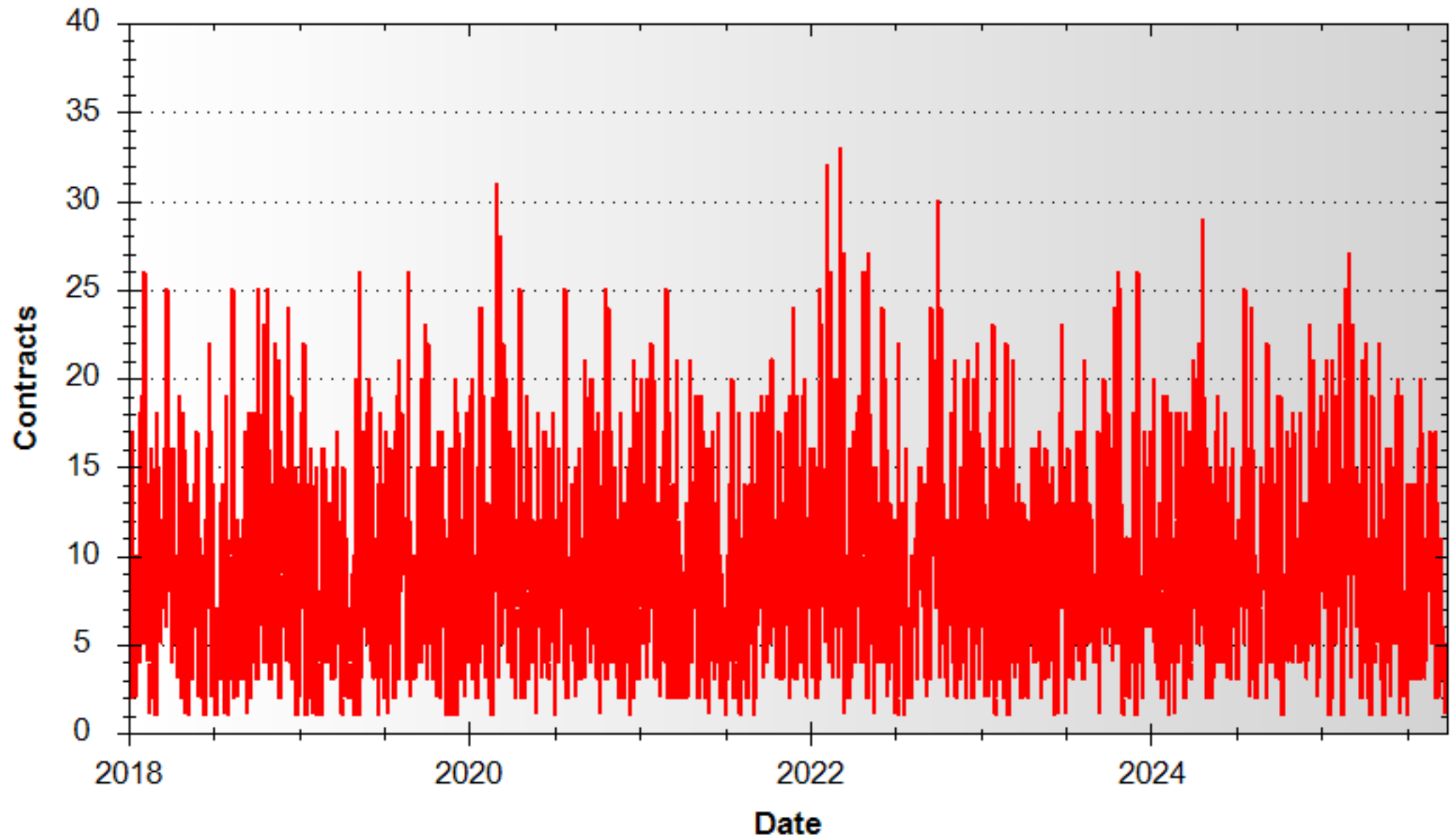


Daily Margin To Initial Capital Ratio

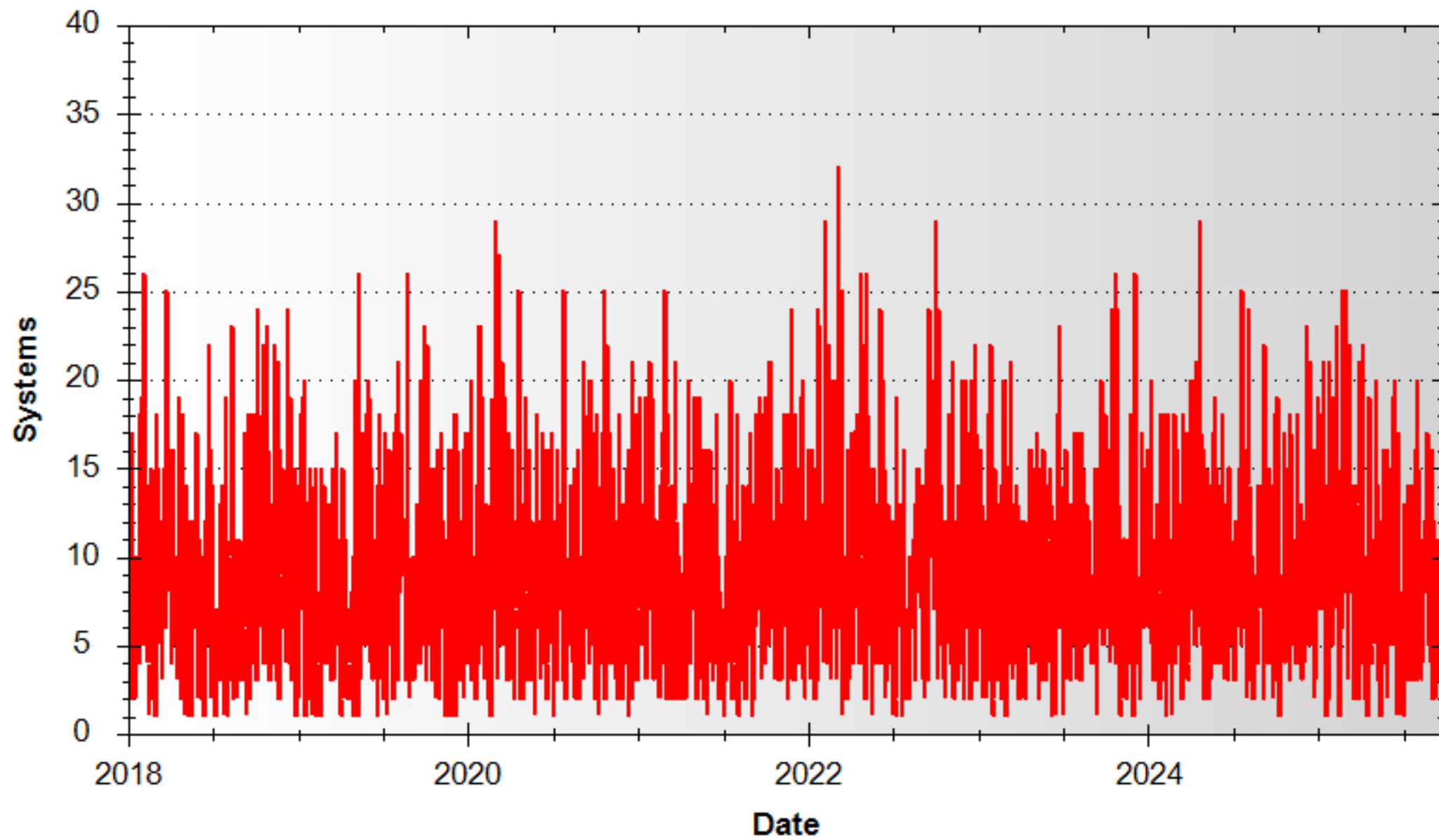




Contracts Traded



Systems Traded



Portfolio Settings

Initial Capital: \$1,000,000.00 [Fixed]
 Results: Actual
 Entry Restrictions: None
 Dates: Custom [1/1/2018 - 9/30/2025]
 Commission & Slippage: FileValues

Portfolio Files

Symbol	Strategy	File Name	Commission	Slippage	Margin	Margin(%)	Weight
@AD	AD_EOD_long	AD_EOD_long.xml	\$2.00	\$10.00	\$5,400.00		1
@AD	AD_EOD_short	AD_EOD_short.xml	\$2.00	\$10.00	\$5,400.00		1
@BP	BP_EOD_long	BP_EOD_long.xml	\$2.00	\$10.00	\$3,900.00		1
@BP	BP_EOD_short	BP_EOD_short.xml	\$2.00	\$10.00	\$3,900.00		1
@CD	CD_EOD_long	CD_EOD_long.xml	\$2.00	\$10.00	\$4,000.00		1
@CD	CD_EOD_short	CD_EOD_short.xml	\$2.00	\$10.00	\$4,000.00		1
@CL	CL_EOD_long	CL_EOD_long.xml	\$2.00	\$15.00	\$8,100.00		1
@CL	CL_EOD_short	CL_EOD_short.xml	\$2.00	\$15.00	\$8,100.00		1
@CL	CL2_EOD_long	CL2_EOD_long.xml	\$2.00	\$10.00	\$8,100.00		1
@CL	CL2_EOD_short	CL2_EOD_short.xml	\$2.00	\$10.00	\$8,100.00		1
@DX	DX_EOD_long	DX_EOD_long.xml	\$2.00	\$10.00	\$2,650.00		1
@DX	DX_EOD_short	DX_EOD_short.xml	\$2.00	\$10.00	\$2,650.00		1
@EC	EC_EOD_long	EC_EOD_long.xml	\$2.00	\$10.00	\$6,350.00		1
@EC	EC_EOD_short	EC_EOD_short.xml	\$2.00	\$10.00	\$6,350.00		1
@ES	2024-11	2024-11.xml	\$2.00	\$10.00	\$4,000.00		1
@ES	2024-14	2024-14.xml	\$2.00	\$10.00	\$4,000.00		1
@ES	2024-6	2024-6.xml	\$2.00	\$10.00	\$4,000.00		1
@ES	2024-7	2024-7.xml	\$2.00	\$10.00	\$4,000.00		1
@ES	ES_EOD_long	ES_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$3,274.88	50.00%	1
@ES	ES_EOD_short	ES_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$3,274.88	50.00%	1
@ES	ES2_EOD_long	ES2_EOD_long.xml	\$2.00	\$10.00	\$4,000.00		1
@ES	ES2_EOD_short	ES2_EOD_short.xml	\$2.00	\$10.00	\$4,000.00		1
@ES.D	2024-9	2024-9.xml	\$2.00	\$10.00	\$4,000.00		1
@ES.D	ES_DT_long	ES_DT_long.xml	\$2.00 per share	\$10.00 per share	\$3,333.25	50.00%	1
@ES.D	ES_DT_short	ES_DT_short.xml	\$2.00 per share	\$10.00 per share	\$3,268.25	50.00%	1
@FDXM	FDXM_EOD_long	FDXM_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$12,331.00	50.00%	1
@FDXM	FDXM_EOD_short	FDXM_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$12,369.50	50.00%	1
@FGBL	FGBL_EOD_long	FGBL_EOD_long.xml	\$2.00	\$10.00	\$0.00		1
@FGBL	FGBL_EOD_short	FGBL_EOD_short.xml	\$2.00	\$10.00	\$0.00		1
@FV	FV_EOD_long	FV_EOD_long.xml	\$2.00	\$10.00	\$2,300.00		1
@FV	FV_EOD_short	FV_EOD_short.xml	\$2.00	\$10.00	\$2,300.00		1
@GC	2024-1	2024-1.xml	\$2.00	\$10.00	\$4,000.00		1
@GC	GC_EOD_long	GC_EOD_long.xml	\$2.00	\$15.00	\$4,000.00		1
@GC	GC_EOD_short	GC_EOD_short.xml	\$2.00	\$10.00	\$4,000.00		1
@HG	HG_EOD_long	HG_EOD_long.xml	\$2.00	\$15.00	\$7,700.00		1
@HG	HG_EOD_short	HG_EOD_short.xml	\$2.00	\$15.00	\$7,700.00		1
@JY	JY_EOD_long	JY_EOD_long.xml	\$2.00	\$10.00	\$4,850.00		1
@JY	JY_EOD_short	JY_EOD_short.xml	\$2.00	\$10.00	\$4,850.00		1
@KC	KC_EOD_long	KC_EOD_long.xml	\$2.00	\$15.00	\$3,800.00		1
@KC	KC_EOD_short	KC_EOD_short.xml	\$2.00	\$15.00	\$3,800.00		1
@NG	NG_EOD_long	NG_EOD_long.xml	\$2.00	\$15.00	\$4,000.00		1

@NG	NG_EOD_short	NG_EOD_short.xml	\$2.00	\$15.00	\$4,000.00	1
@NK	NK_EOD_long	NK_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$22,567.50	50.00% 1
@NK	NK_EOD_short	NK_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$21,432.50	50.00% 1
@NQ	2024-12	2024-12.xml	\$0.00	\$0.00	\$4,000.00	1
@NQ	2024-13	2024-13.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ	2024-2	2024-2.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ	2024-4	2024-4.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ	2024-5	2024-5.xml	\$0.00	\$0.00	\$4,000.00	1
@NQ	NQ_EOD_long	NQ_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$12,016.38	50.00% 1
@NQ	NQ_EOD_short	NQ_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$11,919.88	50.00% 1
@NQ	NQ2_EOD_long	NQ2_EOD_long.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ	NQ2_EOD_short	NQ2_EOD_short.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ.D	2024-8	2024-8.xml	\$2.00	\$10.00	\$4,000.00	1
@NQ.D	NQ_DT_long	NQ_DT_long.xml	\$2.00 per share	\$10.00 per share	\$12,383.75	50.00% 1
@NQ.D	NQ_DT_short	NQ_DT_short.xml	\$2.00 per share	\$10.00 per share	\$11,824.88	50.00% 1
@RTY	2024-3	2024-3.xml	\$2.00	\$10.00	\$3,716.00	1
@RTY	RTY_EOD_long	RTY_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$1,323.35	50.00% 1
@RTY	RTY_EOD_short	RTY_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$1,320.70	50.00% 1
@SF	SF_EOD_long	SF_EOD_long.xml	\$2.00	\$10.00	\$4,700.00	1
@SF	SF_EOD_short	SF_EOD_short.xml	\$2.00	\$10.00	\$4,700.00	1
@SI	SI_EOD_long	SI_EOD_long.xml	\$2.00	\$15.00	\$4,000.00	1
@SI	SI_EOD_short	SI_EOD_short.xml	\$2.00	\$15.00	\$4,000.00	1
@SI	SI2_EOD_long	SI2_EOD_long.xml	\$2.00	\$10.00	\$4,000.00	1
@SI	SI2_EOD_short	SI2_EOD_short.xml	\$2.00	\$10.00	\$4,000.00	1
@TU	TU_EOD_long	TU_EOD_long.xml	\$2.00	\$10.00	\$2,300.00	1
@TU	TU_EOD_short	TU_EOD_short.xml	\$2.00	\$10.00	\$2,300.00	1
@TY	TY_EOD_long	TY_EOD_long.xml	\$2.00	\$10.00	\$3,000.00	1
@TY	TY_EOD_short	TY_EOD_short.xml	\$2.00	\$10.00	\$3,000.00	1
@US	US_EOD_long	US_EOD_long.xml	\$2.00	\$10.00	\$4,725.00	1
@US	US_EOD_short	US_EOD_short.xml	\$2.00	\$10.00	\$4,725.00	1
@W	W_EOD_long	W_EOD_long.xml	\$2.00	\$15.00	\$3,400.00	1
@W	W_EOD_short	W_EOD_short.xml	\$2.00	\$15.00	\$3,400.00	1
@YM	YM_EOD_long	YM_EOD_long.xml	\$2.00 per share	\$10.00 per share	\$23,182.50	50.00% 1
@YM	YM_EOD_short	YM_EOD_short.xml	\$2.00 per share	\$10.00 per share	\$23,028.00	50.00% 1
@YM.D	2024-10	2024-10.xml	\$2.00	\$10.00	\$4,000.00	1
@YM.D	YM_DT_long	YM_DT_long.xml	\$2.00 per share	\$10.00 per share	\$23,199.00	50.00% 1
@YM.D	YM_DT_short	YM_DT_short.xml	\$2.00 per share	\$10.00 per share	\$23,134.50	50.00% 1