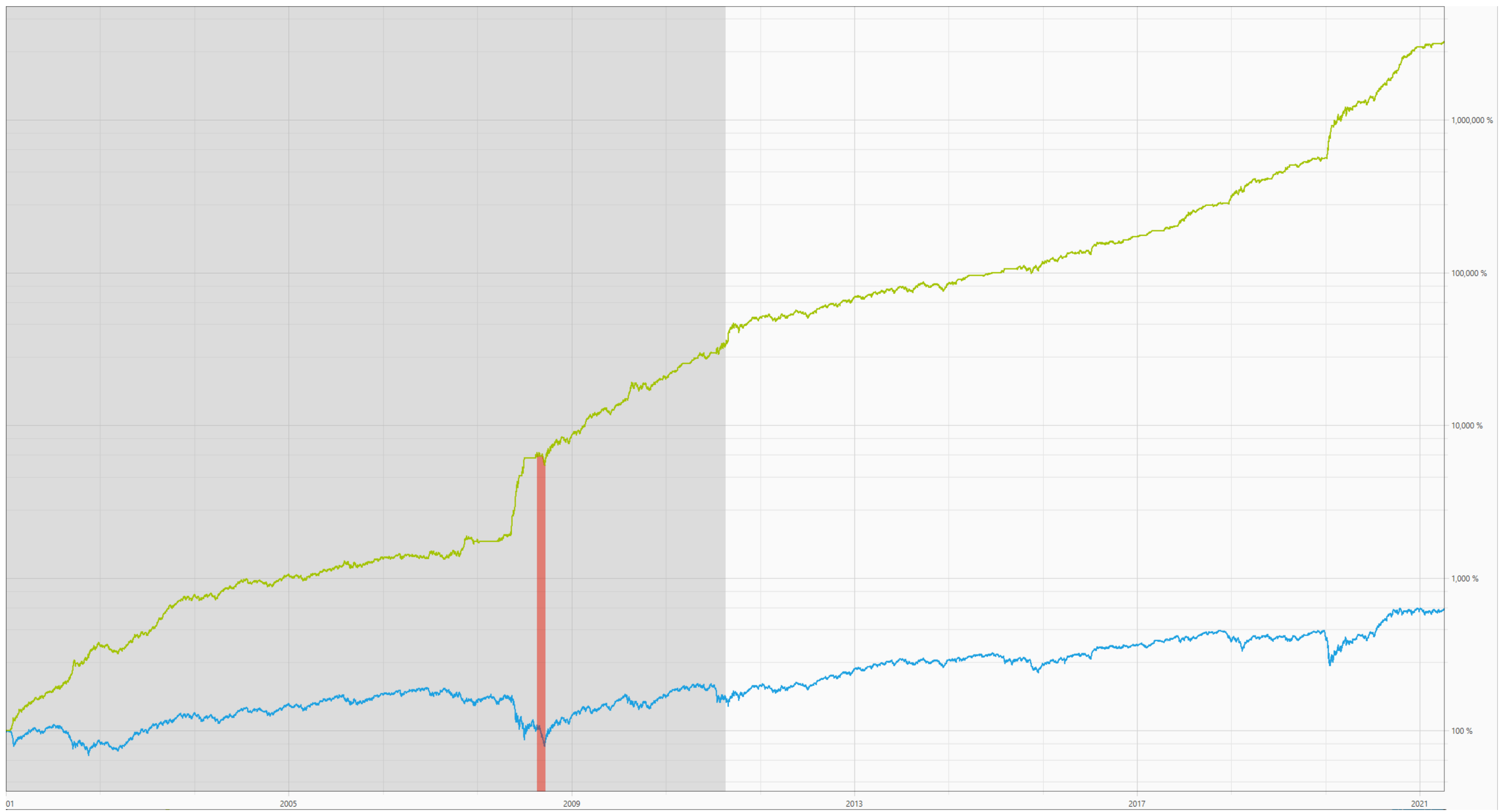
1,000,000 %
100,000 %
10,000 %
1,000 %
100 %
01
2005
2009
2013
2017
2021

Metrics | Performance | Positions | Trade Signals 1

Name	All Sample	In Sample	Out of Sample	Efficiency (%)	Benchmark
Score					
Score	60.96	53.79	70.27	130.65	6.09
Drawdown					
Current drawdown (%)	0.75				2.18
Current drawdown (days)	1.00				157.00
Max drawdown (%)	17.80	12.70	17.80	71.32	58.64
Avg. drawdown (%)	2.13	1.83	2.43	75.22	3.54
Max drawdown (days)	131.00	115.00	131.00	87.79	900.00
Avg. drawdown (days)	7.69	7.23	8.16	88.58	28.34
Ratios					
CAGR (%)	67.24	57.57	77.51	134.64	9.46
CAGR/√Avg. DD ratio	46.11	42.59	49.73	116.77	5.03
R^2 (%)	97.71	90.63	93.54	103.20	90.25
MAR ratio	3.78	4.53	4.35	96.03	0.16
Sharpe ratio	2.99	2.96	3.09	104.13	0.27
Profit factor	10.70	8.13	14.68	180.69	1.00
Totals					
Total return (%)	3,229,527.20	9,767.81	32,628.90	334.05	520.58
Total trades	373.00	190.00	183.00	96.32	1.00
Total positions	187.00	96.00	91.00	94.79	1.00
Avg. position gain (%)	5.97	5.19	6.79	130.89	
Avg. position duration (days)	23.30	21.66	25.03	115.59	
Avg. trades per year	19.30	19.81	19.85	100.20	
Avg. price	113.46	142.40	83.57	58.69	
Winning positions (%)	79.14	79.17	79.12	99.94	100.00
Winning years (%)	100.00	100.00	100.00	100.00	71.43
Winning months (%)	79.42	80.33	77.87	96.94	63.37