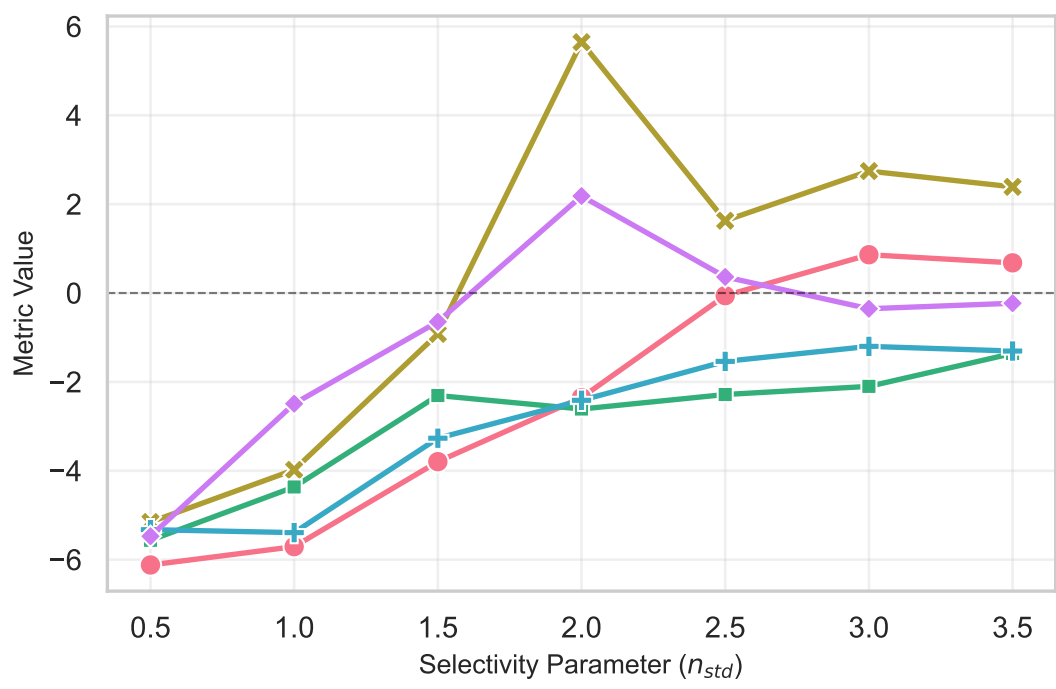
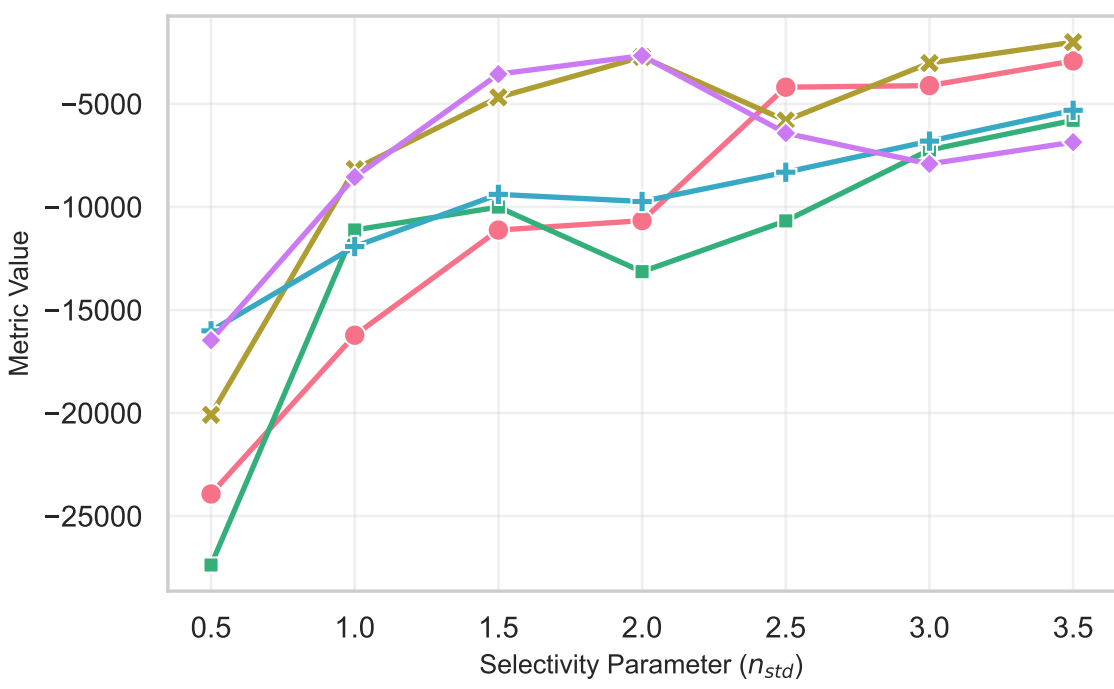


Economic Performance Sweep Analysis

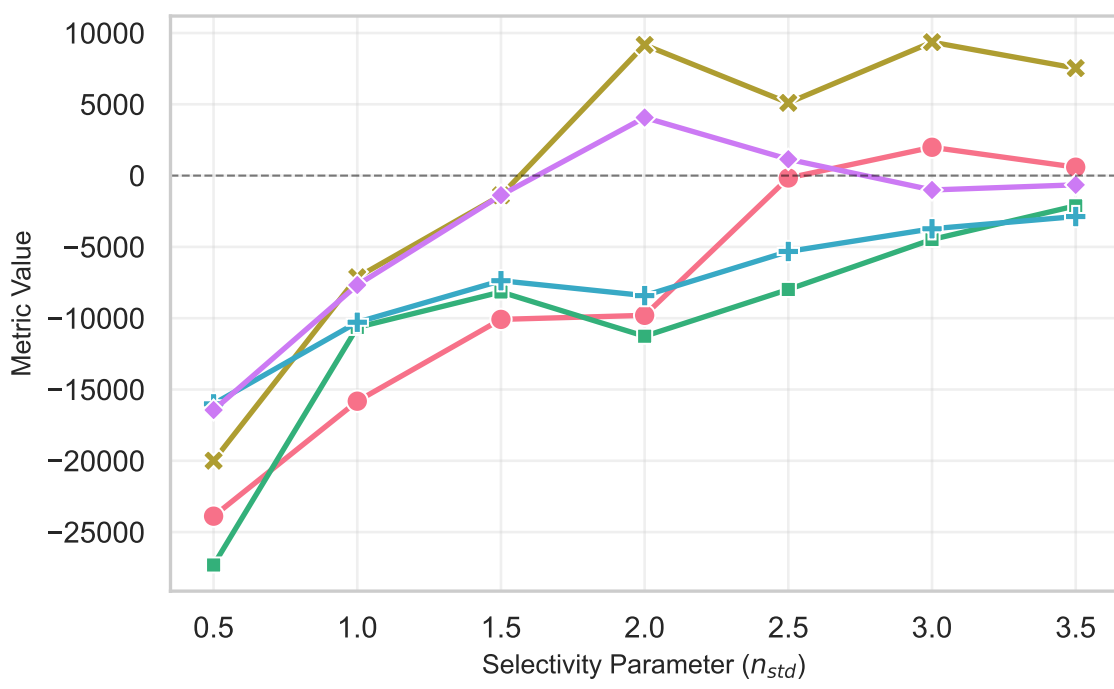
Annualized Sharpe Ratio



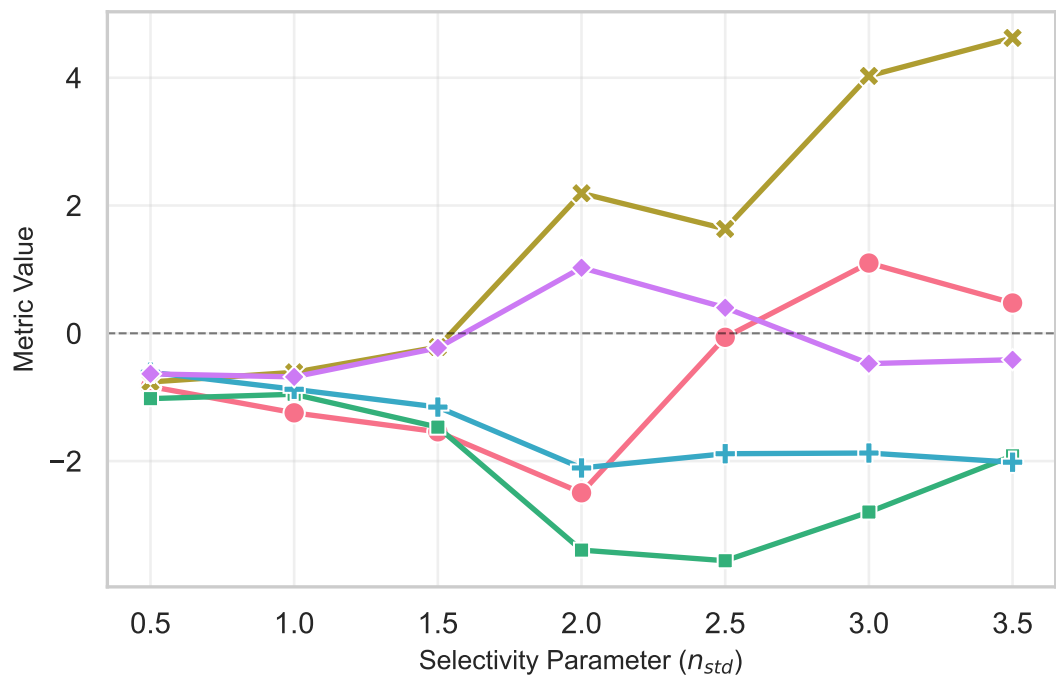
Max Drawdown [Eur]



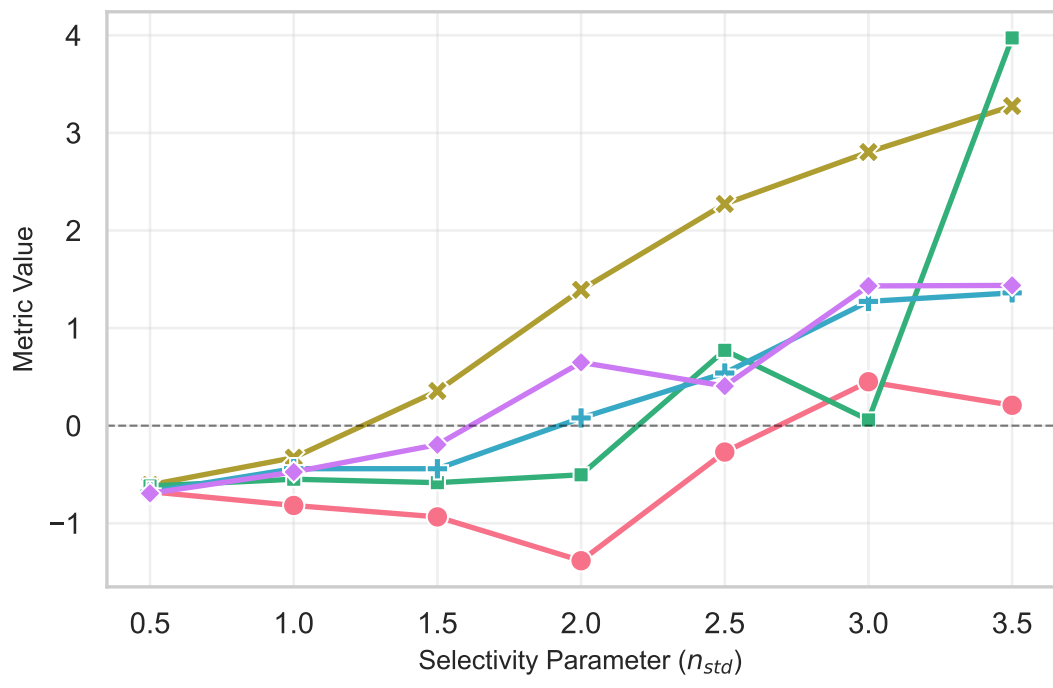
Total Pnl [Eur]



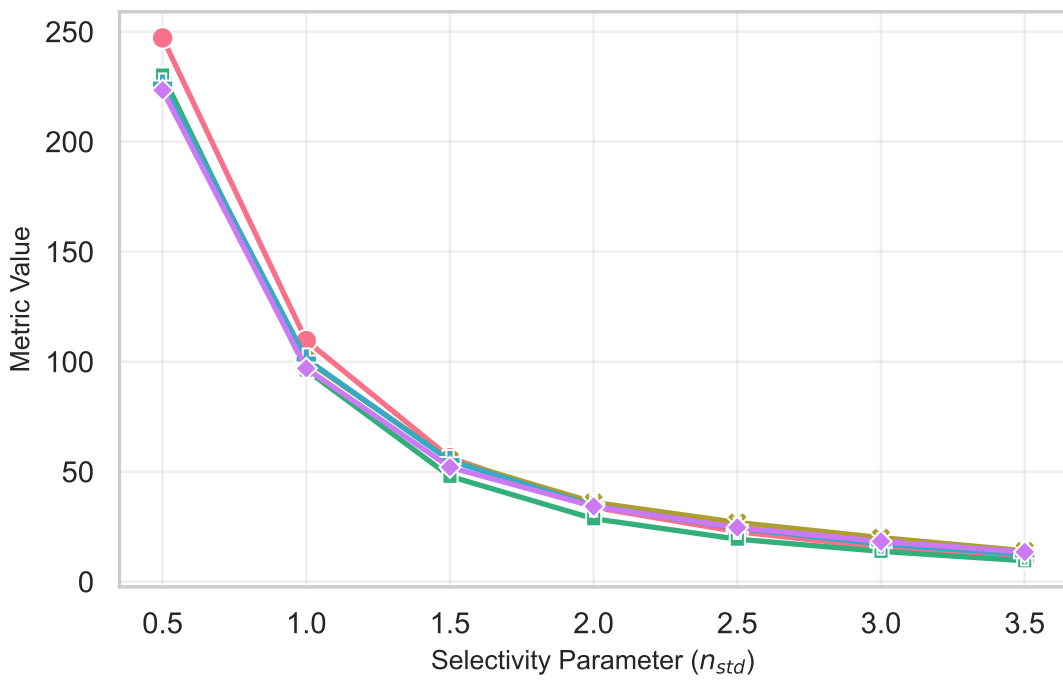
Mean Pnl Per Trade [Eur]



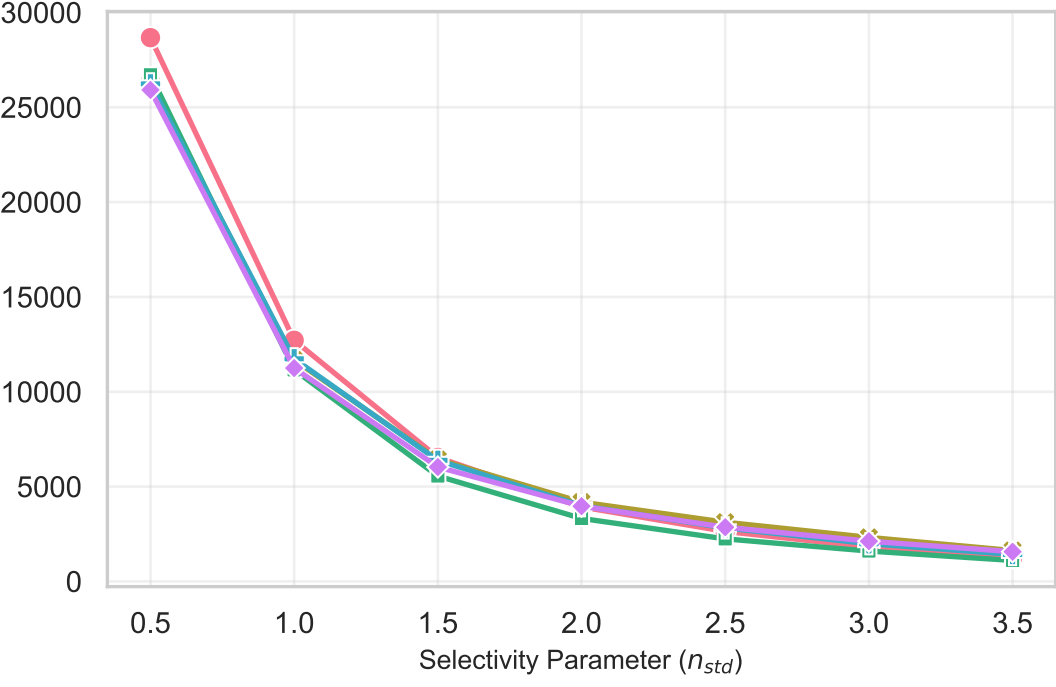
Trimmed Pnl (+0.5%) Per Trade [Eur]



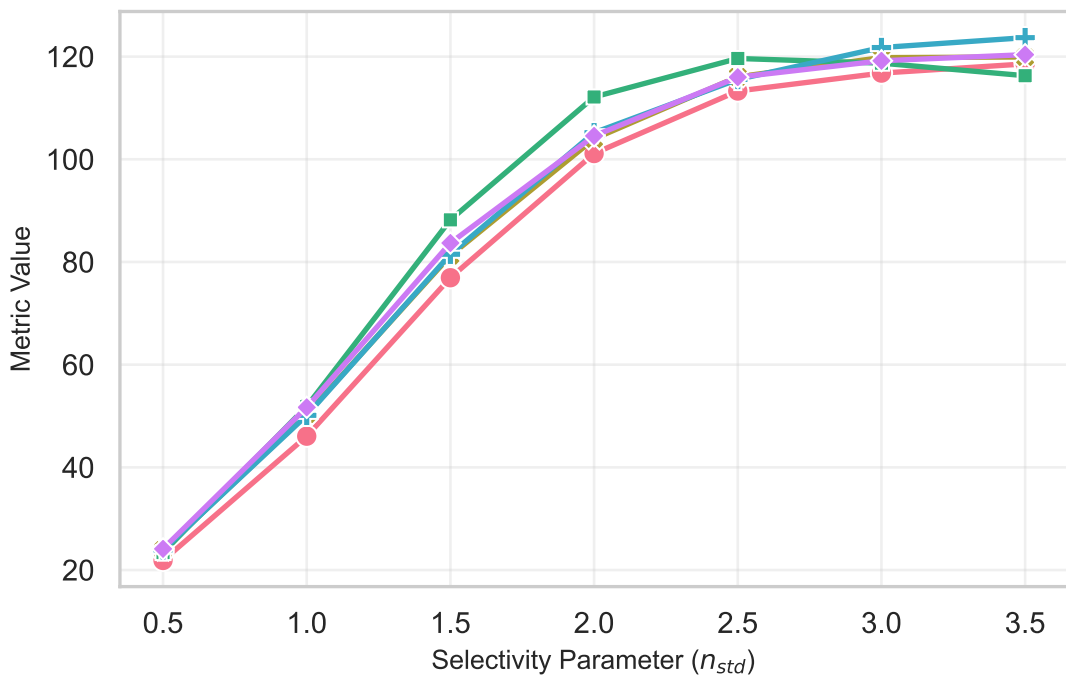
Trade Frequency [Trades/Day]



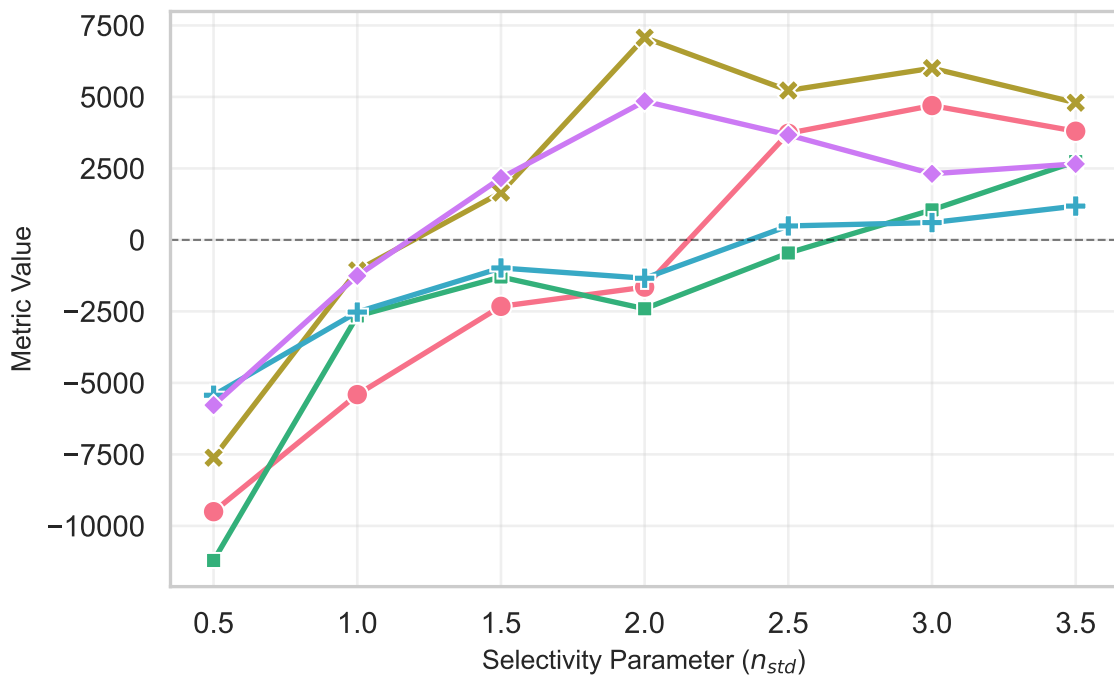
Total Trades



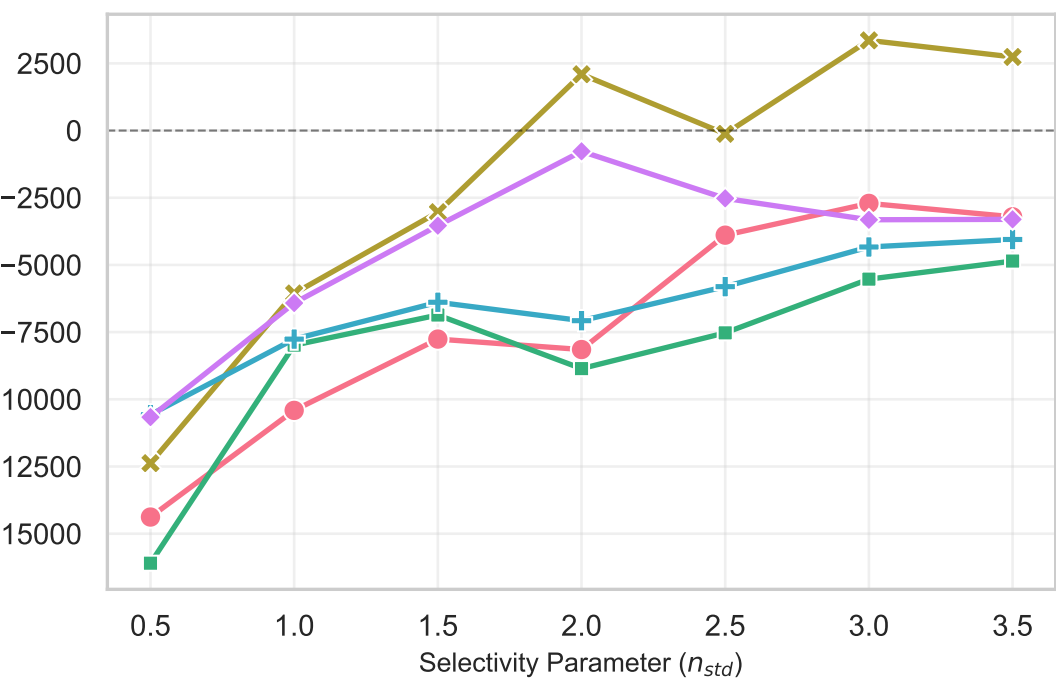
Mean Holding Time Per Trade [Minutes]



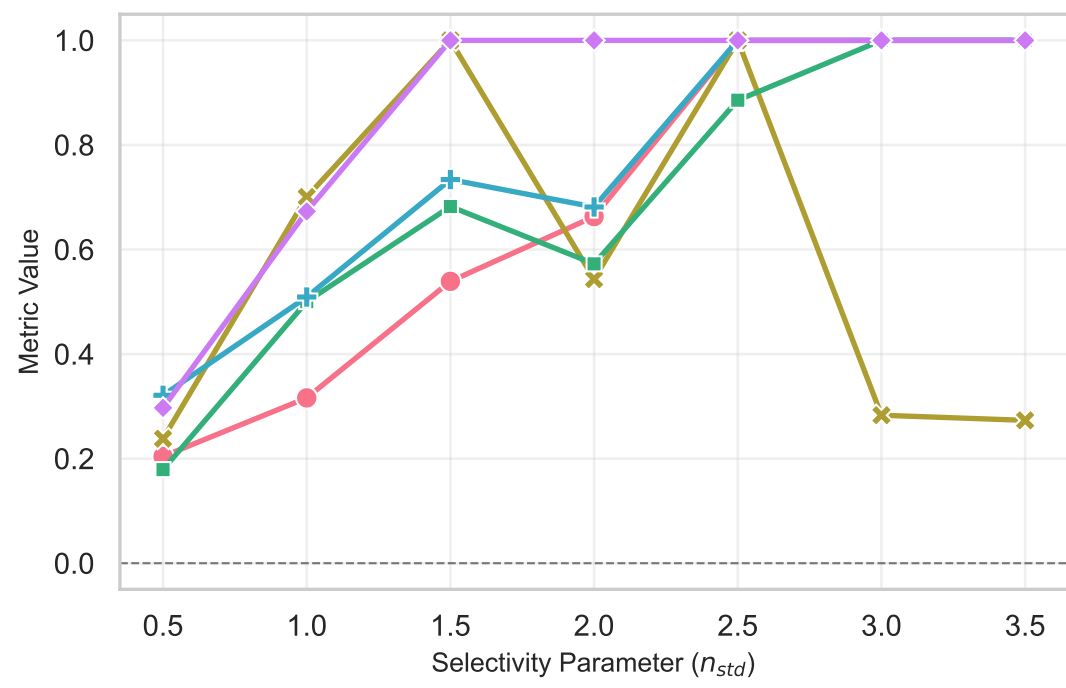
Long Pnl [Eur]



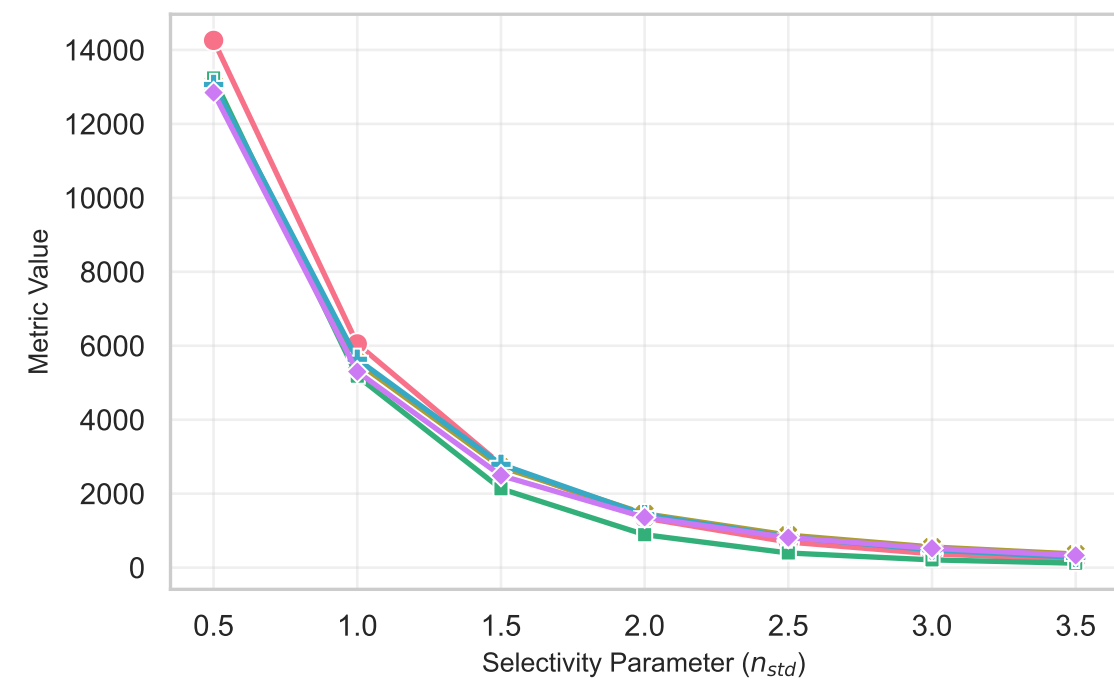
Short Pnl [Eur]



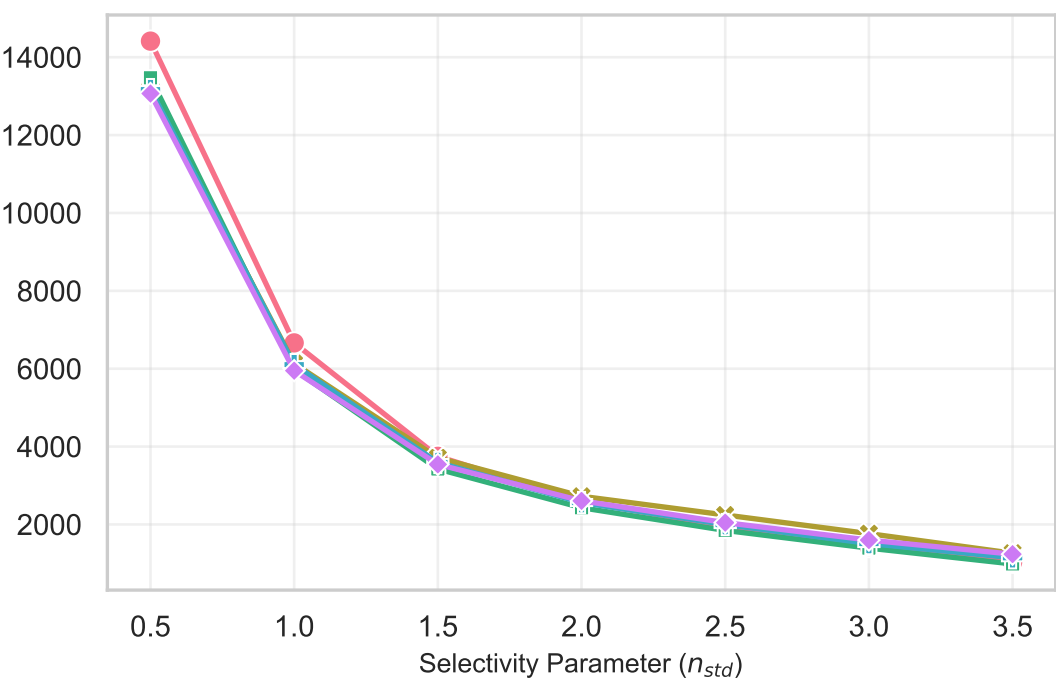
Pnl Balance (L/S)



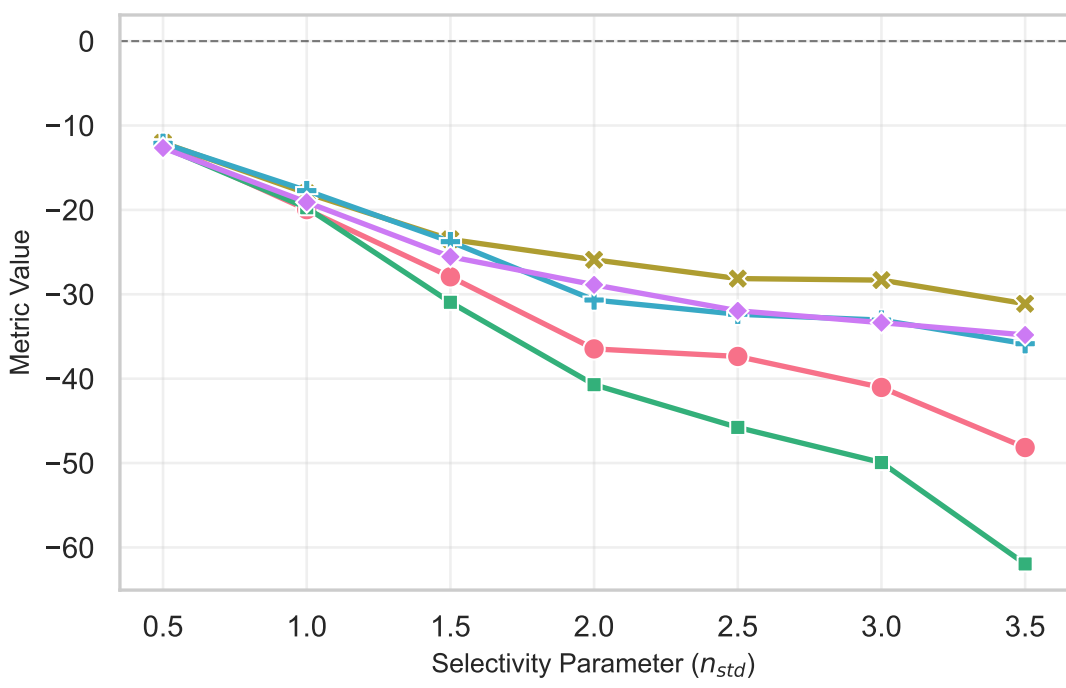
Total Trades Long



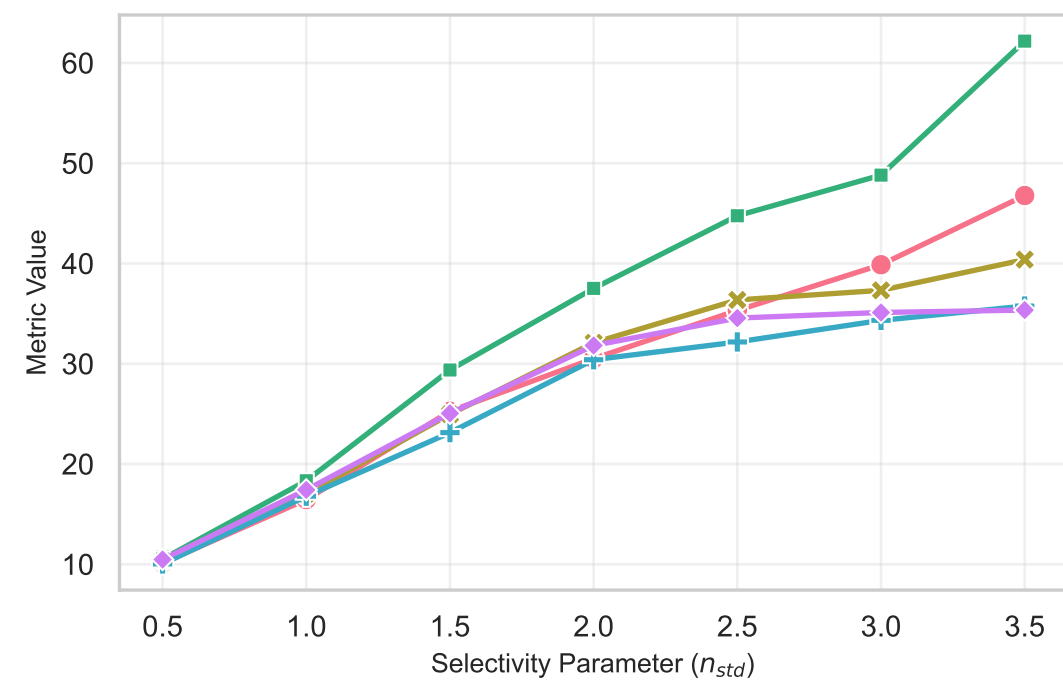
Total Trades Short



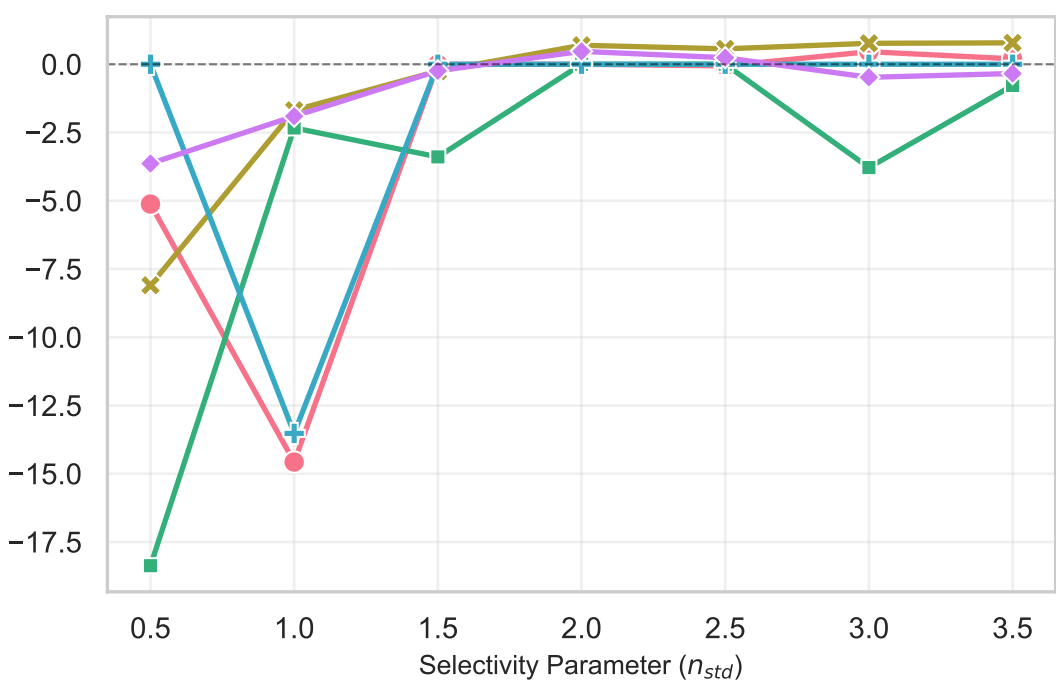
Var (0.05) [Eur]



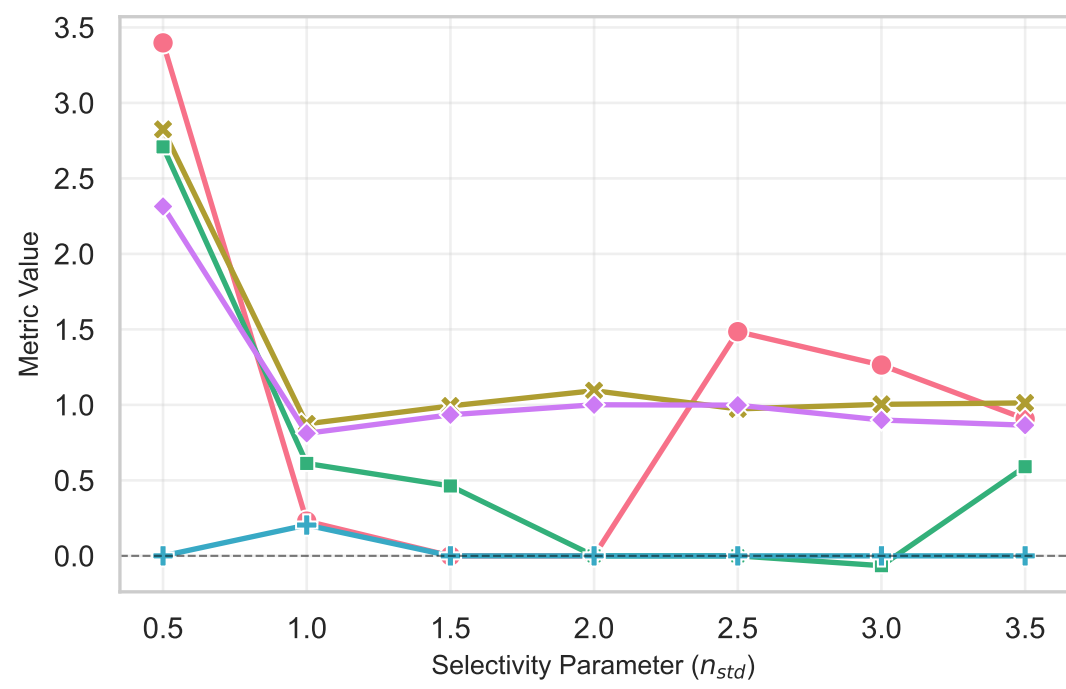
Upside Potential (0.95) [Eur]



Economic Efficiency Ratio



Alpha Capture Ratio



Total Frictional Loss [Eur]

