

Overview

This document contains the detailed trading results from all 30 independent test runs of the Double Deep Q-Network (DDQN) trading system applied to commodity futures contracts.

CL Run 1

Total Return: -30.11%

Sharpe Ratio: -5.83

Max Drawdown: 30.11%

Win Rate: 57.6%

Profit Factor: 1.17

Total Trades: 33

Final Equity: \$6,989.20

==== TRADE LIST ====

Trade 1: 8 contracts | P&L -114.40

Trade 2: 8 contracts | P&L +20.80

Trade 3: 8 contracts | P&L +10.40

Trade 4: 8 contracts | P&L -63.20

Trade 5: 8 contracts | P&L +79.20

Trade 6: 8 contracts | P&L +116.00

Trade 7: 8 contracts | P&L +27.20

Trade 8: 8 contracts | P&L +14.40

Trade 9: 8 contracts | P&L +0.80

Trade 10: 8 contracts | P&L -64.00

Trade 11: 8 contracts | P&L +24.00

Trade 12: 8 contracts | P&L +8.00

Trade 13: 8 contracts | P&L +76.80

Trade 14: 8 contracts | P&L -0.80

Trade 15: 8 contracts | P&L -8.80

Trade 16: 8 contracts | P&L +16.80

Trade 17: 8 contracts | P&L +4.80

Trade 18: 8 contracts | P&L -5.60

Trade 19: 8 contracts | P&L -0.00

Trade 20: 8 contracts | P&L -4.00

Trade 21: 8 contracts | P&L +0.80

Trade 22: 8 contracts | P&L -14.40

Trade 23: 8 contracts | P&L +4.80

Trade 24: 8 contracts | P&L +15.20

Trade 25: 8 contracts | P&L +8.80

Trade 26: 8 contracts | P&L +6.40

Trade 27: 8 contracts | P&L +3.20

Trade 28: 8 contracts | P&L -30.40

Trade 29: 8 contracts | P&L -26.40

Trade 30: 8 contracts | P&L -17.60

Trade 31: 8 contracts | P&L +12.80

Trade 32: 8 contracts | P&L -16.00

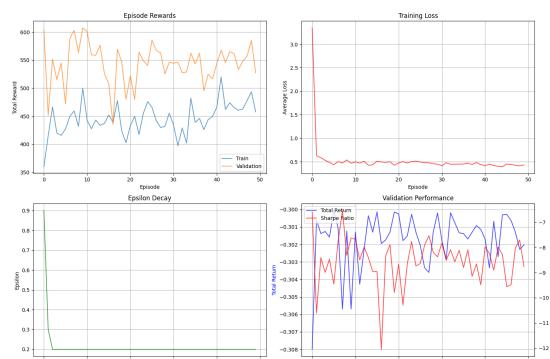
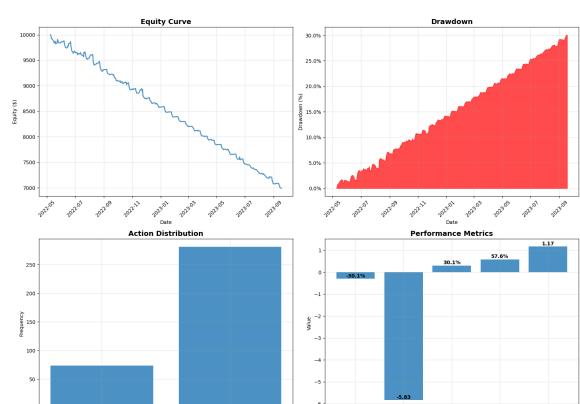
Trade 33: 4 contracts | P&L -20.80

Total trades: 33

Total P&L: +64.80

Trade P&L Sum: \$64.80

Expected Equity: \$10,064.80



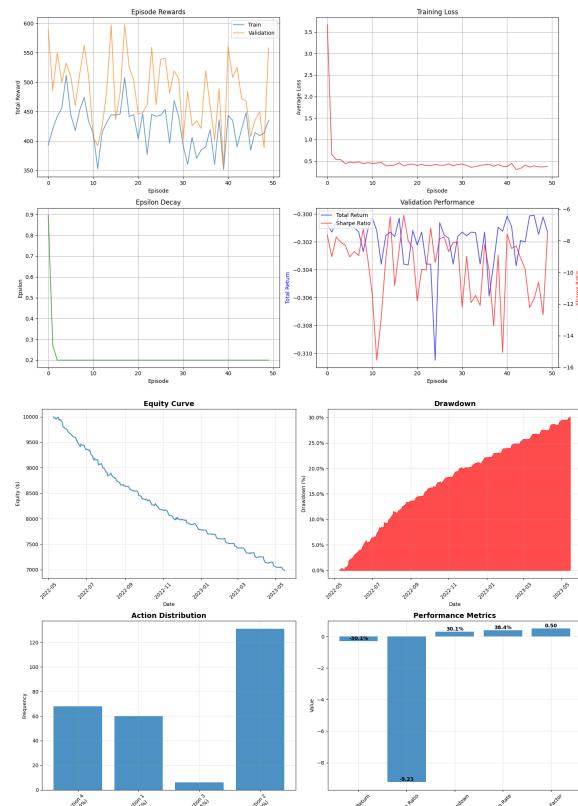
Actual Equity: \$7,010.00
 Missing: \$-3,054.80
 Transaction Costs: \$2,990.00
 Action Distribution:
 Action 0 (-50%): 74 times (20.8%)
 Action 2 (+0%): 281 times (79.2%)

CL Run 2

Total Return: -30.13%
 Sharpe Ratio: -9.23
 Max Drawdown: 30.13%
 Win Rate: 38.4%
 Profit Factor: 0.50
 Total Trades: 73
 Final Equity: \$6,987.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +7.20
 Trade 2: 6 contracts | P&L +8.20
 Trade 3: 8 contracts | P&L +21.20
 Trade 4: 6 contracts | P&L +29.00
 Trade 5: 8 contracts | P&L +20.00
 Trade 6: 6 contracts | P&L +32.60
 Trade 7: 4 contracts | P&L +57.20
 Trade 8: 8 contracts | P&L +5.40
 Trade 9: 6 contracts | P&L +5.40
 Trade 10: 8 contracts | P&L +3.80
 Trade 11: 6 contracts | P&L -0.60
 Trade 12: 8 contracts | P&L +1.40
 Trade 13: 6 contracts | P&L -2.60
 Trade 14: 4 contracts | P&L -10.40
 Trade 15: 8 contracts | P&L +4.40
 Trade 16: 6 contracts | P&L +7.00
 Trade 17: 8 contracts | P&L -2.20
 Trade 18: 6 contracts | P&L +0.20
 Trade 19: 8 contracts | P&L -15.20
 Trade 20: 6 contracts | P&L -24.00
 Trade 21: 4 contracts | P&L -5.20
 Trade 22: 8 contracts | P&L +10.00
 Trade 23: 6 contracts | P&L +3.60
 Trade 24: 8 contracts | P&L -0.60
 Trade 25: 6 contracts | P&L +7.00
 Trade 26: 8 contracts | P&L +5.80
 Trade 27: 6 contracts | P&L +17.20
 Trade 28: 4 contracts | P&L +31.60
 Trade 29: 8 contracts | P&L -14.60
 Trade 30: 6 contracts | P&L -15.80
 Trade 31: 8 contracts | P&L -4.80
 Trade 32: 6 contracts | P&L -1.60
 Trade 33: 8 contracts | P&L -17.60
 Trade 34: 6 contracts | P&L -13.80
 Trade 35: 4 contracts | P&L -39.60



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| Trade 36: 8 contracts P&L -6.20 | |
| Trade 37: 6 contracts P&L -10.20 | |
| Trade 38: 8 contracts P&L -15.60 | |
| Trade 39: 6 contracts P&L -21.60 | |
| Trade 40: 8 contracts P&L -26.00 | |
| Trade 41: 6 contracts P&L -27.00 | |
| Trade 42: 4 contracts P&L -58.00 | |
| Trade 43: 8 contracts P&L -0.40 | |
| Trade 44: 8 contracts P&L -5.40 | |
| Trade 45: 6 contracts P&L -9.20 | |
| Trade 46: 8 contracts P&L -8.80 | |
| Trade 47: 6 contracts P&L -10.00 | |
| Trade 48: 8 contracts P&L -27.20 | |
| Trade 49: 8 contracts P&L -2.40 | |
| Trade 50: 6 contracts P&L -10.80 | |
| Trade 51: 8 contracts P&L -2.00 | |
| Trade 52: 6 contracts P&L +0.80 | |
| Trade 53: 8 contracts P&L -0.80 | |
| Trade 54: 8 contracts P&L -64.00 | |
| Trade 55: 8 contracts P&L -1.60 | |
| Trade 56: 8 contracts P&L -5.20 | |
| Trade 57: 6 contracts P&L +3.60 | |
| Trade 58: 8 contracts P&L -24.00 | |
| Trade 59: 8 contracts P&L +1.00 | |
| Trade 60: 6 contracts P&L -6.00 | |
| Trade 61: 8 contracts P&L -76.80 | |
| Trade 62: 8 contracts P&L +0.80 | |
| Trade 63: 8 contracts P&L +8.80 | |
| Trade 64: 8 contracts P&L -16.80 | |
| Trade 65: 8 contracts P&L -4.80 | |
| Trade 66: 8 contracts P&L +5.60 | |
| Trade 67: 8 contracts P&L +0.00 | |
| Trade 68: 8 contracts P&L +4.00 | |
| Trade 69: 8 contracts P&L -0.80 | |
| Trade 70: 8 contracts P&L +14.40 | |
| Trade 71: 8 contracts P&L -4.80 | |
| Trade 72: 8 contracts P&L -15.20 | |
| Trade 73: 0 contracts P&L +0.00 | |
| Total trades: 73 | |
| Total P&L: -313.00 | |
| Trade P&L Sum: \$-313.00 | |
| Expected Equity: \$9,687.00 | |
| Actual Equity: \$6,987.00 | |
| Missing: \$-2,700.00 | |
| Transaction Costs: \$3,013.00 | |
| Action Distribution: | |
| Action 4 (+50%): 68 times (25.7%) | |
| Action 1 (-25%): 60 times (22.6%) | |
| Action 3 (+25%): 6 times (2.3%) | |
| Action 2 (+0%): 131 times (49.4%) | |

CL Run 3

Total Return: -29.44%

Sharpe Ratio: -5.93

Max Drawdown: 30.03%

Win Rate: 37.5%

Profit Factor: 0.81

Total Trades: 32

Final Equity: \$7,056.00

==== TRADE LIST ====

Trade 1: 8 contracts | P&L +114.40

Trade 2: 8 contracts | P&L -20.80

Trade 3: 8 contracts | P&L -10.40

Trade 4: 8 contracts | P&L +63.20

Trade 5: 8 contracts | P&L -79.20

Trade 6: 8 contracts | P&L -116.00

Trade 7: 8 contracts | P&L -27.20

Trade 8: 8 contracts | P&L -14.40

Trade 9: 8 contracts | P&L -0.80

Trade 10: 8 contracts | P&L +64.00

Trade 11: 8 contracts | P&L -24.00

Trade 12: 8 contracts | P&L -8.00

Trade 13: 8 contracts | P&L -76.80

Trade 14: 8 contracts | P&L +0.80

Trade 15: 8 contracts | P&L +8.80

Trade 16: 8 contracts | P&L -16.80

Trade 17: 8 contracts | P&L -4.80

Trade 18: 8 contracts | P&L +5.60

Trade 19: 8 contracts | P&L +0.00

Trade 20: 8 contracts | P&L +4.00

Trade 21: 8 contracts | P&L -0.80

Trade 22: 8 contracts | P&L +14.40

Trade 23: 8 contracts | P&L -4.80

Trade 24: 8 contracts | P&L -15.20

Trade 25: 8 contracts | P&L -8.80

Trade 26: 8 contracts | P&L -6.40

Trade 27: 8 contracts | P&L -3.20

Trade 28: 8 contracts | P&L +30.40

Trade 29: 8 contracts | P&L +26.40

Trade 30: 8 contracts | P&L +17.60

Trade 31: 8 contracts | P&L -12.80

Trade 32: 8 contracts | P&L +16.00

Total trades: 32

Total P&L: -85.60

Trade P&L Sum: \$-85.60

Expected Equity: \$9,914.40

Actual Equity: \$7,056.00

Missing: \$-2,858.40

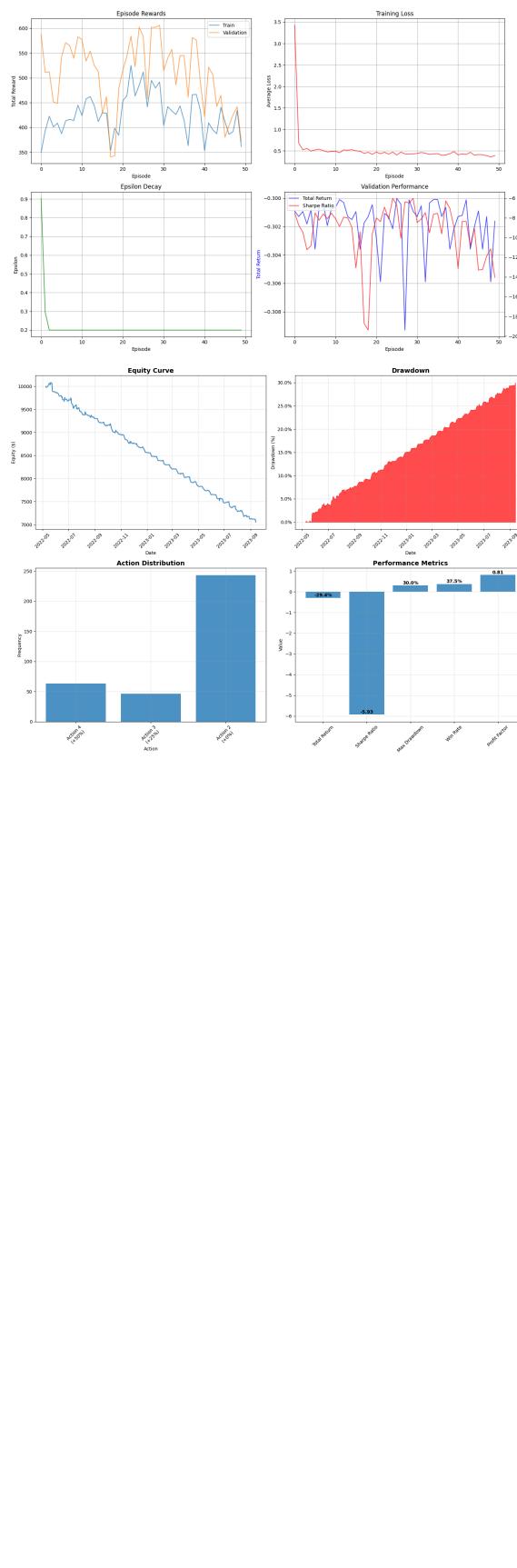
Transaction Costs: \$2,944.00

Action Distribution:

Action 4 (+50%): 63 times (17.9%)

Action 3 (+25%): 46 times (13.1%)

Action 2 (+0%): 243 times (69.0%)



CL Run 4

Total Return: -29.48%

Sharpe Ratio: -6.42

Max Drawdown: 30.07%

Win Rate: 41.0%

Profit Factor: 0.80

Total Trades: 39

Final Equity: \$7,052.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +114.40
 Trade 2: 8 contracts | P&L -20.80
 Trade 3: 8 contracts | P&L -10.40
 Trade 4: 8 contracts | P&L +63.20
 Trade 5: 8 contracts | P&L -79.20
 Trade 6: 8 contracts | P&L -116.00
 Trade 7: 8 contracts | P&L -27.20
 Trade 8: 8 contracts | P&L -14.40
 Trade 9: 8 contracts | P&L -0.80
 Trade 10: 8 contracts | P&L +64.00
 Trade 11: 8 contracts | P&L -24.00
 Trade 12: 8 contracts | P&L +5.60
 Trade 13: 8 contracts | P&L -8.00
 Trade 14: 8 contracts | P&L -76.80
 Trade 15: 8 contracts | P&L +0.80
 Trade 16: 8 contracts | P&L +3.00
 Trade 17: 8 contracts | P&L +8.80
 Trade 18: 8 contracts | P&L -16.80
 Trade 19: 8 contracts | P&L +0.00
 Trade 20: 8 contracts | P&L -4.80
 Trade 21: 8 contracts | P&L +0.20
 Trade 22: 8 contracts | P&L +5.60
 Trade 23: 8 contracts | P&L +0.60
 Trade 24: 8 contracts | P&L +0.00
 Trade 25: 8 contracts | P&L +4.00
 Trade 26: 8 contracts | P&L -1.20
 Trade 27: 8 contracts | P&L -1.40
 Trade 28: 8 contracts | P&L -0.80
 Trade 29: 8 contracts | P&L +14.40
 Trade 30: 8 contracts | P&L -4.80
 Trade 31: 8 contracts | P&L -15.20
 Trade 32: 8 contracts | P&L -8.80
 Trade 33: 8 contracts | P&L -6.40
 Trade 34: 8 contracts | P&L -3.20
 Trade 35: 8 contracts | P&L +30.40
 Trade 36: 8 contracts | P&L +26.40
 Trade 37: 8 contracts | P&L +2.60
 Trade 38: 6 contracts | P&L +13.20
 Trade 39: 0 contracts | P&L -4.00

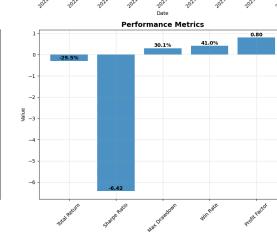
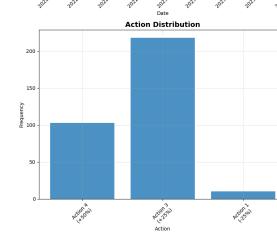
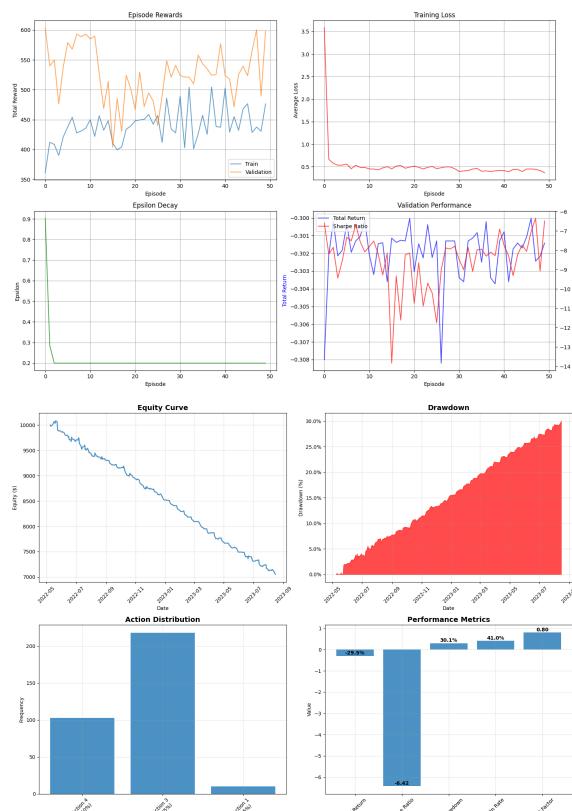
Total trades: 39

Total P&L: -87.80

Trade P&L Sum: \$-87.80

Expected Equity: \$9,912.20

Actual Equity: \$7,056.00



Missing: \$-2,856.20

Transaction Costs: \$2,944.00

Action Distribution:

Action 4 (+50%): 103 times (31.1%)

Action 3 (+25%): 218 times (65.9%)

Action 1 (-25%): 10 times (3.0%)

CL Run 5

Total Return: -29.44%
 Sharpe Ratio: -5.92
 Max Drawdown: 30.03%
 Win Rate: 37.5%
 Profit Factor: 0.81

Total Trades: 32

Final Equity: \$7,056.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +114.40
 Trade 2: 8 contracts | P&L -20.80
 Trade 3: 8 contracts | P&L -10.40
 Trade 4: 8 contracts | P&L +63.20
 Trade 5: 8 contracts | P&L -79.20
 Trade 6: 8 contracts | P&L -116.00
 Trade 7: 8 contracts | P&L -27.20
 Trade 8: 8 contracts | P&L -14.40
 Trade 9: 8 contracts | P&L -0.80
 Trade 10: 8 contracts | P&L +64.00
 Trade 11: 8 contracts | P&L -24.00
 Trade 12: 8 contracts | P&L -8.00
 Trade 13: 8 contracts | P&L -76.80
 Trade 14: 8 contracts | P&L +0.80
 Trade 15: 8 contracts | P&L +8.80
 Trade 16: 8 contracts | P&L -16.80
 Trade 17: 8 contracts | P&L -4.80
 Trade 18: 8 contracts | P&L +5.60
 Trade 19: 8 contracts | P&L +0.00
 Trade 20: 8 contracts | P&L +4.00
 Trade 21: 8 contracts | P&L -0.80
 Trade 22: 8 contracts | P&L +14.40
 Trade 23: 8 contracts | P&L -4.80
 Trade 24: 8 contracts | P&L -15.20
 Trade 25: 8 contracts | P&L -8.80
 Trade 26: 8 contracts | P&L -6.40
 Trade 27: 8 contracts | P&L -3.20
 Trade 28: 8 contracts | P&L +30.40
 Trade 29: 8 contracts | P&L +26.40
 Trade 30: 8 contracts | P&L +17.60
 Trade 31: 8 contracts | P&L -12.80
 Trade 32: 8 contracts | P&L +16.00

Total trades: 32

Total P&L: -85.60

Trade P&L Sum: \$-85.60

Expected Equity: \$9,914.40

Actual Equity: \$7,056.00

Missing: \$-2,858.40

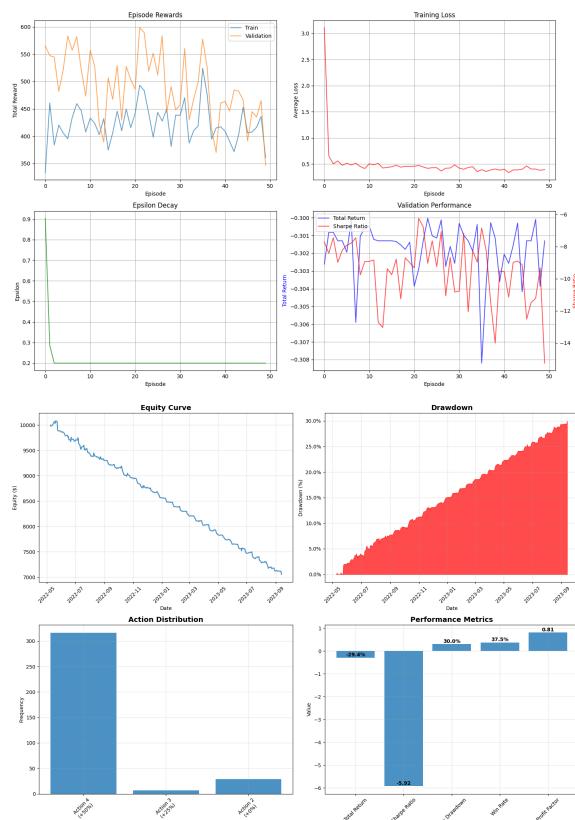
Transaction Costs: \$2,944.00

Action Distribution:

Action 4 (+50%): 316 times (89.8%)

Action 3 (+25%): 7 times (2.0%)

Action 2 (+0%): 29 times (8.2%)



CO Run1

Total Return: -30.02%

Sharpe Ratio: -4.29

Max Drawdown: 30.02%

Win Rate: 33.8%

Profit Factor: 1.08

Total Trades: 77

Final Equity: \$6,997.90

Trade 1: 8 contracts | P&L -1.40

Trade 2: 8 contracts | P&L -9.20

Trade 3: 8 contracts | P&L -14.80

Trade 4: 8 contracts | P&L -17.60

Trade 5: 8 contracts | P&L -104.00

Trade 6: 8 contracts | P&L -20.00

Trade 7: 8 contracts | P&L -87.40

Trade 8: 8 contracts | P&L +11.60

Trade 9: 8 contracts | P&L +6.60

Trade 10: 6 contracts | P&L +26.40

Trade 11: 8 contracts | P&L -10.20

Trade 12: 8 contracts | P&L -7.00

Trade 13: 8 contracts | P&L -0.80

Trade 14: 8 contracts | P&L -3.80

Trade 15: 6 contracts | P&L -24.00

Trade 16: 8 contracts | P&L -11.80

Trade 17: 8 contracts | P&L -43.80

Trade 18: 8 contracts | P&L -18.00

Trade 19: 8 contracts | P&L -6.40

Trade 20: 8 contracts | P&L +5.60

Trade 21: 8 contracts | P&L -9.00

Trade 22: 8 contracts | P&L -18.20

Trade 23: 8 contracts | P&L -16.40

Trade 24: 6 contracts | P&L -75.60

Trade 25: 8 contracts | P&L -7.00

Trade 26: 8 contracts | P&L +122.40

Trade 27: 8 contracts | P&L +66.80

Trade 28: 8 contracts | P&L +274.40

Trade 29: 8 contracts | P&L +3.20

Trade 30: 8 contracts | P&L +12.80

Trade 31: 8 contracts | P&L +16.60

Trade 32: 8 contracts | P&L +16.60

Trade 33: 8 contracts | P&L +32.80

Trade 34: 8 contracts | P&L -22.00

Trade 35: 8 contracts | P&L -11.80

Trade 36: 8 contracts | P&L -13.20

Trade 37: 4 contracts | P&L -18.40

Trade 38: 8 contracts | P&L -5.40

Trade 39: 8 contracts | P&L -1.80

Trade 40: 8 contracts | P&L -7.40

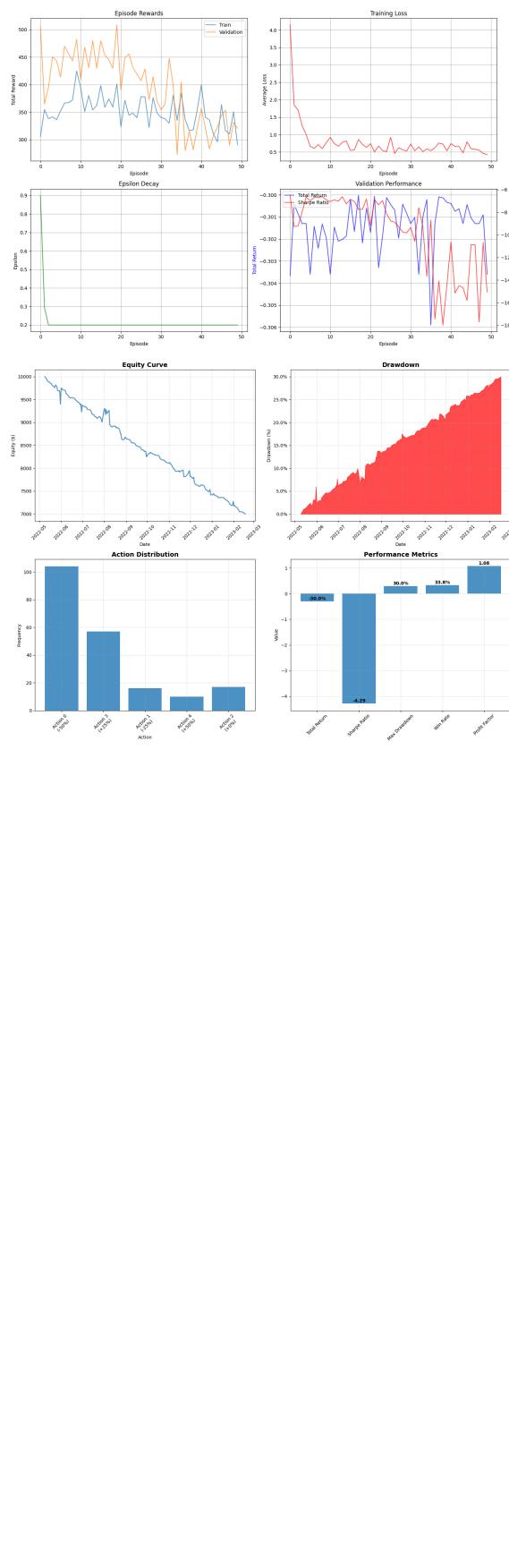
Trade 41: 8 contracts | P&L -9.60

Trade 42: 6 contracts | P&L -21.60

Trade 43: 8 contracts | P&L -1.80

Trade 44: 8 contracts | P&L -38.00

Trade 45: 4 contracts | P&L -29.20



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| Trade 46: 8 contracts P&L -1.00 | |
| Trade 47: 8 contracts P&L +2.00 | |
| Trade 48: 8 contracts P&L +6.20 | |
| Trade 49: 8 contracts P&L -2.00 | |
| Trade 50: 6 contracts P&L -10.80 | |
| Trade 51: 8 contracts P&L +5.20 | |
| Trade 52: 8 contracts P&L +3.20 | |
| Trade 53: 8 contracts P&L +16.80 | |
| Trade 54: 8 contracts P&L +39.20 | |
| Trade 55: 8 contracts P&L +2.40 | |
| Trade 56: 8 contracts P&L -0.40 | |
| Trade 57: 8 contracts P&L +9.00 | |
| Trade 58: 8 contracts P&L +12.00 | |
| Trade 59: 8 contracts P&L +96.00 | |
| Trade 60: 8 contracts P&L +25.60 | |
| Trade 61: 8 contracts P&L +78.40 | |
| Trade 62: 8 contracts P&L -1.60 | |
| Trade 63: 8 contracts P&L -3.20 | |
| Trade 64: 8 contracts P&L -2.20 | |
| Trade 65: 8 contracts P&L -38.00 | |
| Trade 66: 8 contracts P&L -44.80 | |
| Trade 67: 8 contracts P&L -0.20 | |
| Trade 68: 8 contracts P&L -0.60 | |
| Trade 69: 6 contracts P&L -7.80 | |
| Trade 70: 8 contracts P&L +2.00 | |
| Trade 71: 8 contracts P&L -4.60 | |
| Trade 72: 8 contracts P&L -4.40 | |
| Trade 73: 8 contracts P&L -20.00 | |
| Trade 74: 8 contracts P&L -1.60 | |
| Trade 75: 8 contracts P&L +0.80 | |
| Trade 76: 8 contracts P&L -0.40 | |
| Trade 77: 8 contracts P&L -0.60 | |
| Total trades: 77 | |
| Total P&L: +63.80 | |
| Trade P&L Sum: \$63.80 | |
| Expected Equity: \$10,063.80 | |
| Actual Equity: \$6,998.50 | |
| Missing: \$-3,065.30 | |
| Transaction Costs: \$3,001.50 | |
| Action Distribution: | |
| Action 0 (-50%): 104 times (51.0%) | |
| Action 3 (+25%): 57 times (27.9%) | |
| Action 1 (-25%): 16 times (7.8%) | |
| Action 4 (+50%): 10 times (4.9%) | |
| Action 2 (+0%): 17 times (8.3%) | |

CO Run 2

Total Return: -30.04%

Sharpe Ratio: -3.56

Max Drawdown: 30.04%

Win Rate: 47.8%

Profit Factor: 1.38

Total Trades: 46

Final Equity: \$6,995.80

Trade 1: 8 contracts | P&L -104.00

Trade 2: 8 contracts | P&L +2.80

Trade 3: 8 contracts | P&L +35.20

Trade 4: 8 contracts | P&L -32.00

Trade 5: 8 contracts | P&L -10.40

Trade 6: 8 contracts | P&L -4.40

Trade 7: 8 contracts | P&L -4.80

Trade 8: 8 contracts | P&L -6.40

Trade 9: 8 contracts | P&L -100.80

Trade 10: 8 contracts | P&L -7.00

Trade 11: 8 contracts | P&L +57.60

Trade 12: 8 contracts | P&L +274.40

Trade 13: 8 contracts | P&L +32.80

Trade 14: 8 contracts | P&L +0.60

Trade 15: 8 contracts | P&L +7.20

Trade 16: 8 contracts | P&L -2.40

Trade 17: 8 contracts | P&L -72.80

Trade 18: 8 contracts | P&L -17.60

Trade 19: 8 contracts | P&L -2.80

Trade 20: 6 contracts | P&L -4.40

Trade 21: 4 contracts | P&L -4.80

Trade 22: 8 contracts | P&L +32.00

Trade 23: 8 contracts | P&L +93.60

Trade 24: 8 contracts | P&L +43.20

Trade 25: 8 contracts | P&L +6.40

Trade 26: 6 contracts | P&L +3.00

Trade 27: 8 contracts | P&L -27.20

Trade 28: 8 contracts | P&L -4.80

Trade 29: 8 contracts | P&L -9.40

Trade 30: 8 contracts | P&L -36.80

Trade 31: 8 contracts | P&L +14.40

Trade 32: 8 contracts | P&L -4.40

Trade 33: 8 contracts | P&L -22.40

Trade 34: 8 contracts | P&L +2.60

Trade 35: 8 contracts | P&L +14.40

Trade 36: 8 contracts | P&L +5.60

Trade 37: 8 contracts | P&L +48.80

Trade 38: 8 contracts | P&L -5.60

Trade 39: 8 contracts | P&L +24.00

Trade 40: 8 contracts | P&L -4.60

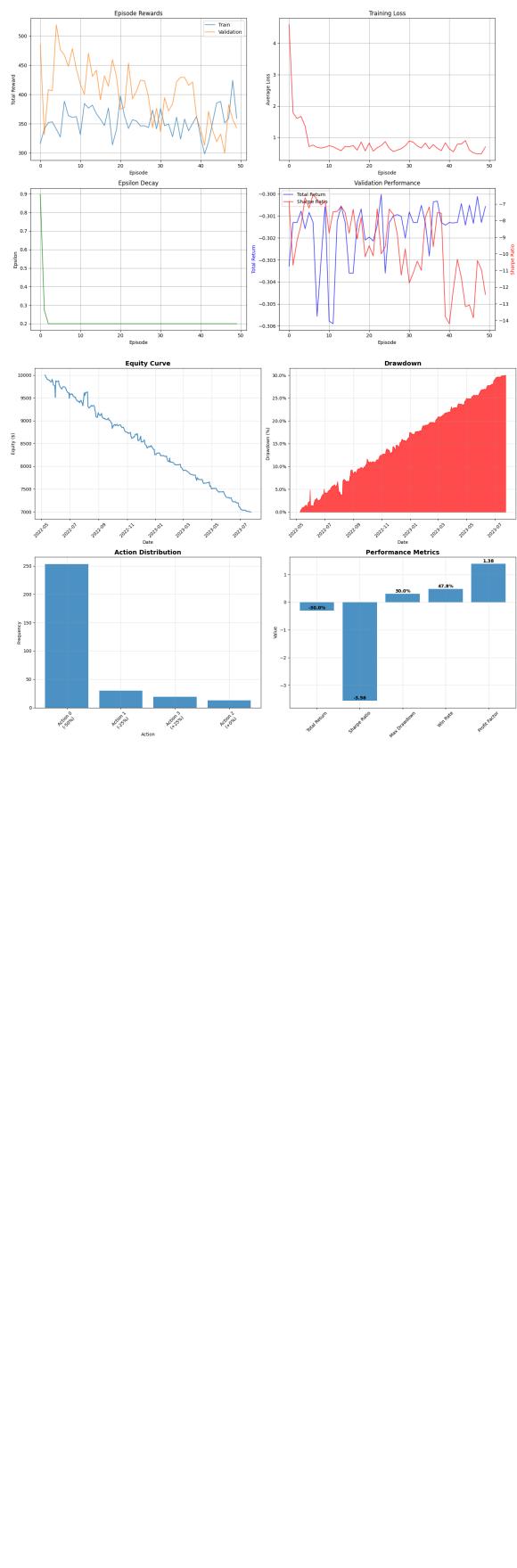
Trade 41: 8 contracts | P&L -4.00

Trade 42: 8 contracts | P&L +1.40

Trade 43: 8 contracts | P&L +5.80

Trade 44: 8 contracts | P&L +26.40

Trade 45: 8 contracts | P&L -42.40



Trade 46: 4 contracts | P&L +8.80

Total trades: 46

Total P&L: +204.80

Trade P&L Sum: \$204.80

Expected Equity: \$10,204.80

Actual Equity: \$6,987.00

Missing: \$-3,217.80

Transaction Costs: \$3,013.00

Action Distribution:

Action 0 (-50%): 253 times (80.3%)

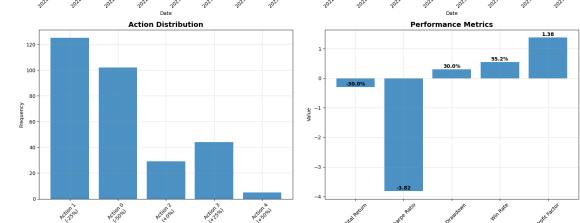
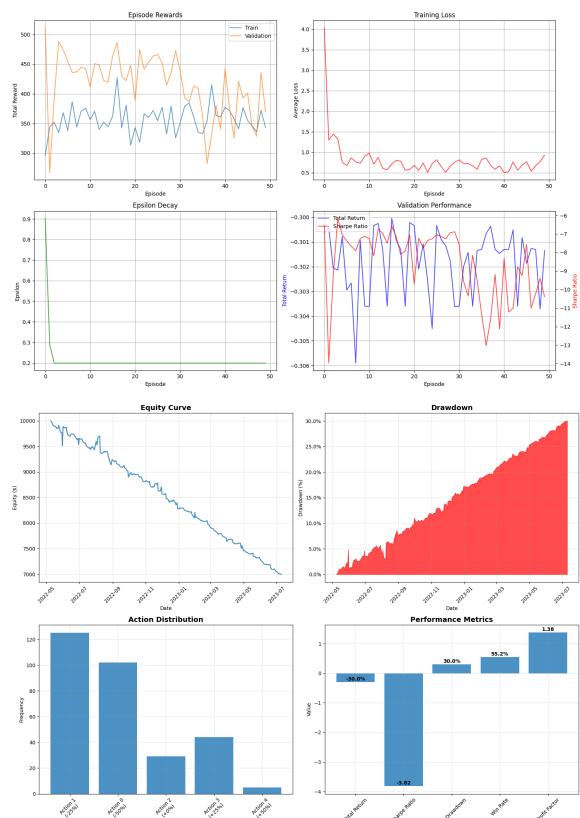
Action 1 (-25%): 30 times (9.5%)

Action 3 (+25%): 19 times (6.0%)

Action 2 (+0%): 13 times (4.1%)

CO Run3

Total Return: -30.04%
 Sharpe Ratio: -3.82
 Max Drawdown: 30.04%
 Win Rate: 55.2%
 Profit Factor: 1.38
 Total Trades: 58
 Final Equity: \$6,995.80
== TRADE LIST ==
 Trade 1: 8 contracts | P&L -104.00
 Trade 2: 8 contracts | P&L +5.80
 Trade 3: 8 contracts | P&L +35.20
 Trade 4: 8 contracts | P&L -32.00
 Trade 5: 6 contracts | P&L -9.00
 Trade 6: 4 contracts | P&L -3.80
 Trade 7: 6 contracts | P&L -4.80
 Trade 8: 8 contracts | P&L -100.80
 Trade 9: 4 contracts | P&L +61.20
 Trade 10: 8 contracts | P&L +274.40
 Trade 11: 8 contracts | P&L +32.80
 Trade 12: 8 contracts | P&L -6.60
 Trade 13: 6 contracts | P&L -9.20
 Trade 14: 6 contracts | P&L +5.40
 Trade 15: 8 contracts | P&L -2.40
 Trade 16: 8 contracts | P&L -17.20
 Trade 17: 8 contracts | P&L -72.80
 Trade 18: 8 contracts | P&L -17.60
 Trade 19: 8 contracts | P&L +0.80
 Trade 20: 6 contracts | P&L +3.60
 Trade 21: 8 contracts | P&L +32.00
 Trade 22: 8 contracts | P&L +93.60
 Trade 23: 4 contracts | P&L +3.60
 Trade 24: 8 contracts | P&L +0.60
 Trade 25: 6 contracts | P&L +1.60
 Trade 26: 8 contracts | P&L +43.20
 Trade 27: 8 contracts | P&L +6.40
 Trade 28: 8 contracts | P&L -16.80
 Trade 29: 8 contracts | P&L -27.20
 Trade 30: 8 contracts | P&L -4.80
 Trade 31: 8 contracts | P&L -4.20
 Trade 32: 8 contracts | P&L -36.80
 Trade 33: 8 contracts | P&L +14.40
 Trade 34: 8 contracts | P&L -5.60
 Trade 35: 6 contracts | P&L -6.40
 Trade 36: 4 contracts | P&L -4.60
 Trade 37: 8 contracts | P&L -22.40
 Trade 38: 8 contracts | P&L +5.00
 Trade 39: 6 contracts | P&L +4.60
 Trade 40: 4 contracts | P&L +2.60
 Trade 41: 2 contracts | P&L +2.80
 Trade 42: 8 contracts | P&L +2.40
 Trade 43: 8 contracts | P&L +21.60
 Trade 44: 8 contracts | P&L +15.20



Trade 45: 6 contracts | P&L -8.00
Trade 46: 4 contracts | P&L -6.20
Trade 47: 2 contracts | P&L -3.60
Trade 48: 8 contracts | P&L +9.60
Trade 49: 8 contracts | P&L +5.60
Trade 50: 8 contracts | P&L +0.80
Trade 51: 6 contracts | P&L -3.00
Trade 52: 2 contracts | P&L -0.80
Trade 53: 8 contracts | P&L +13.60
Trade 54: 8 contracts | P&L +5.20
Trade 55: 6 contracts | P&L +4.40
Trade 56: 4 contracts | P&L +3.60
Trade 57: 2 contracts | P&L +10.40
Trade 58: 6 contracts | P&L +8.80
Total trades: 58
Total P&L: +200.20
Trade P&L Sum: \$200.20
Expected Equity: \$10,200.20
Actual Equity: \$6,987.00
Missing: \$-3,213.20
Transaction Costs: \$3,013.00

Action Distribution:

Action 1 (-25%): 125 times (41.0%)
Action 0 (-50%): 102 times (33.4%)
Action 2 (+0%): 29 times (9.5%)
Action 3 (+25%): 44 times (14.4%)
Action 4 (+50%): 5 times (1.6%)

CO Run 4

Total Return: -29.27%

Sharpe Ratio: -3.77

Max Drawdown: 30.11%

Win Rate: 53.5%

Profit Factor: 0.85

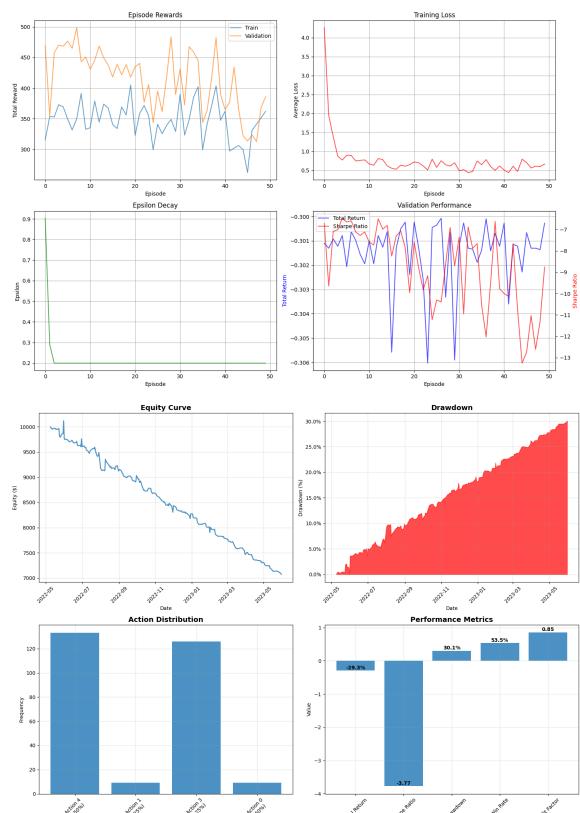
Total Trades: 43

Final Equity: \$7,072.90

==== TRADE LIST ====

Trade 1: 8 contracts | P&L +1.40
 Trade 2: 8 contracts | P&L +9.20
 Trade 3: 8 contracts | P&L +14.80
 Trade 4: 8 contracts | P&L +17.60
 Trade 5: 8 contracts | P&L +104.00
 Trade 6: 8 contracts | P&L -35.20
 Trade 7: 8 contracts | P&L +32.00
 Trade 8: 8 contracts | P&L +6.40
 Trade 9: 8 contracts | P&L +100.80
 Trade 10: 8 contracts | P&L -274.40
 Trade 11: 8 contracts | P&L -3.20
 Trade 12: 8 contracts | P&L -12.80
 Trade 13: 8 contracts | P&L -16.60
 Trade 14: 8 contracts | P&L -16.60
 Trade 15: 8 contracts | P&L -32.80
 Trade 16: 8 contracts | P&L +13.20
 Trade 17: 8 contracts | P&L -7.20
 Trade 18: 8 contracts | P&L +2.40
 Trade 19: 8 contracts | P&L +34.40
 Trade 20: 8 contracts | P&L +72.80
 Trade 21: 8 contracts | P&L +17.60
 Trade 22: 8 contracts | P&L -1.60
 Trade 23: 8 contracts | P&L -32.00
 Trade 24: 8 contracts | P&L -93.60
 Trade 25: 8 contracts | P&L -3.20
 Trade 26: 8 contracts | P&L -43.20
 Trade 27: 8 contracts | P&L -6.40
 Trade 28: 8 contracts | P&L +33.60
 Trade 29: 8 contracts | P&L +27.20
 Trade 30: 8 contracts | P&L +4.80
 Trade 31: 8 contracts | P&L +8.40
 Trade 32: 8 contracts | P&L +36.80
 Trade 33: 8 contracts | P&L -14.40
 Trade 34: 8 contracts | P&L +12.80
 Trade 35: 8 contracts | P&L +22.40
 Trade 36: 8 contracts | P&L -14.40
 Trade 37: 8 contracts | P&L -4.80
 Trade 38: 8 contracts | P&L -5.60
 Trade 39: 8 contracts | P&L -48.80
 Trade 40: 8 contracts | P&L +5.20
 Trade 41: 8 contracts | P&L +5.60
 Trade 42: 8 contracts | P&L -24.00
 Trade 43: 2 contracts | P&L +5.40

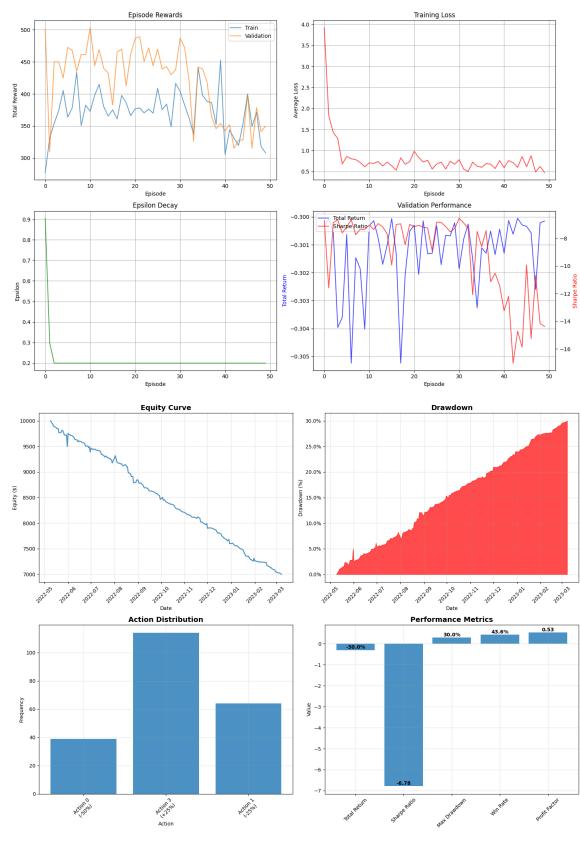
Total trades: 43



Total P&L: -102.00
Trade P&L Sum: \$-102.00
Expected Equity: \$9,898.00
Actual Equity: \$7,067.50
Missing: \$-2,830.50
Transaction Costs: \$2,932.50
Action Distribution:
Action 4 (+50%): 133 times (48.0%)
Action 1 (-25%): 9 times (3.2%)
Action 3 (+25%): 126 times (45.5%)
Action 0 (-50%): 9 times (3.2%)

CO Run 5

Total Return: -30.01%
 Sharpe Ratio: -6.78
 Max Drawdown: 30.01%
 Win Rate: 43.6%
 Profit Factor: 0.53
 Total Trades: 110
 Final Equity: \$6,998.90
== TRADE LIST ==
 Trade 1: 8 contracts | P&L -1.40
 Trade 2: 8 contracts | P&L -9.20
 Trade 3: 8 contracts | P&L -14.80
 Trade 4: 6 contracts | P&L -16.80
 Trade 5: 8 contracts | P&L -24.40
 Trade 6: 6 contracts | P&L -78.00
 Trade 7: 6 contracts | P&L -20.00
 Trade 8: 6 contracts | P&L -87.40
 Trade 9: 4 contracts | P&L +2.80
 Trade 10: 2 contracts | P&L +5.80
 Trade 11: 2 contracts | P&L -3.00
 Trade 12: 6 contracts | P&L -11.20
 Trade 13: 6 contracts | P&L -19.20
 Trade 14: 6 contracts | P&L -7.60
 Trade 15: 6 contracts | P&L -6.80
 Trade 16: 4 contracts | P&L -18.00
 Trade 17: 4 contracts | P&L -18.60
 Trade 18: 4 contracts | P&L -21.80
 Trade 19: 4 contracts | P&L -53.80
 Trade 20: 4 contracts | P&L -19.00
 Trade 21: 2 contracts | P&L -13.80
 Trade 22: 4 contracts | P&L +0.80
 Trade 23: 6 contracts | P&L +6.40
 Trade 24: 6 contracts | P&L -8.20
 Trade 25: 6 contracts | P&L -17.40
 Trade 26: 4 contracts | P&L -38.00
 Trade 27: 4 contracts | P&L -11.60
 Trade 28: 4 contracts | P&L -11.40
 Trade 29: 4 contracts | P&L -33.20
 Trade 30: 4 contracts | P&L +49.60
 Trade 31: 2 contracts | P&L +56.00
 Trade 32: 6 contracts | P&L +1.80
 Trade 33: 8 contracts | P&L +9.00
 Trade 34: 6 contracts | P&L +6.40
 Trade 35: 8 contracts | P&L +16.00
 Trade 36: 6 contracts | P&L +20.40
 Trade 37: 8 contracts | P&L +63.20
 Trade 38: 8 contracts | P&L -8.40
 Trade 39: 6 contracts | P&L -5.00
 Trade 40: 8 contracts | P&L -27.00
 Trade 41: 6 contracts | P&L -30.60
 Trade 42: 6 contracts | P&L -4.40
 Trade 43: 8 contracts | P&L -46.40
 Trade 44: 2 contracts | P&L -9.60



| |
|------------------------------------|
| Trade 45: 8 contracts P&L -5.40 |
| Trade 46: 8 contracts P&L -1.80 |
| Trade 47: 8 contracts P&L -7.40 |
| Trade 48: 6 contracts P&L -8.80 |
| Trade 49: 4 contracts P&L -19.20 |
| Trade 50: 6 contracts P&L +2.00 |
| Trade 51: 6 contracts P&L -3.60 |
| Trade 52: 4 contracts P&L -1.00 |
| Trade 53: 4 contracts P&L -32.00 |
| Trade 54: 6 contracts P&L -45.60 |
| Trade 55: 2 contracts P&L -0.20 |
| Trade 56: 6 contracts P&L -1.60 |
| Trade 57: 6 contracts P&L +2.40 |
| Trade 58: 6 contracts P&L +5.40 |
| Trade 59: 6 contracts P&L +6.40 |
| Trade 60: 4 contracts P&L -4.00 |
| Trade 61: 6 contracts P&L +3.00 |
| Trade 62: 6 contracts P&L +0.20 |
| Trade 63: 6 contracts P&L -1.80 |
| Trade 64: 4 contracts P&L +1.40 |
| Trade 65: 2 contracts P&L +3.80 |
| Trade 66: 2 contracts P&L +1.40 |
| Trade 67: 6 contracts P&L -0.40 |
| Trade 68: 6 contracts P&L +4.80 |
| Trade 69: 6 contracts P&L +7.00 |
| Trade 70: 6 contracts P&L +21.80 |
| Trade 71: 4 contracts P&L +48.00 |
| Trade 72: 4 contracts P&L +11.20 |
| Trade 73: 2 contracts P&L +14.80 |
| Trade 74: 6 contracts P&L +16.80 |
| Trade 75: 4 contracts P&L -15.40 |
| Trade 76: 2 contracts P&L -14.40 |
| Trade 77: 8 contracts P&L +9.20 |
| Trade 78: 8 contracts P&L +7.40 |
| Trade 79: 6 contracts P&L +4.00 |
| Trade 80: 8 contracts P&L +2.60 |
| Trade 81: 6 contracts P&L +9.40 |
| Trade 82: 4 contracts P&L +14.40 |
| Trade 83: 6 contracts P&L +3.00 |
| Trade 84: 8 contracts P&L +0.80 |
| Trade 85: 6 contracts P&L -3.80 |
| Trade 86: 6 contracts P&L +13.20 |
| Trade 87: 4 contracts P&L -16.00 |
| Trade 88: 2 contracts P&L -16.00 |
| Trade 89: 8 contracts P&L +2.20 |
| Trade 90: 8 contracts P&L +4.40 |
| Trade 91: 8 contracts P&L +3.40 |
| Trade 92: 6 contracts P&L +2.80 |
| Trade 93: 8 contracts P&L +3.60 |
| Trade 94: 6 contracts P&L +9.00 |
| Trade 95: 8 contracts P&L -4.40 |
| Trade 96: 6 contracts P&L -6.00 |
| Trade 97: 8 contracts P&L -4.00 |
| Trade 98: 6 contracts P&L -9.20 |

Trade 99: 6 contracts | P&L -13.40
Trade 100: 4 contracts | P&L +14.00
Trade 101: 2 contracts | P&L -10.60
Trade 102: 8 contracts | P&L +16.00
Trade 103: 6 contracts | P&L +1.00
Trade 104: 6 contracts | P&L +1.40
Trade 105: 4 contracts | P&L -0.20
Trade 106: 6 contracts | P&L -2.20
Trade 107: 4 contracts | P&L -5.80
Trade 108: 2 contracts | P&L -6.60
Trade 109: 2 contracts | P&L -0.20
Trade 110: 0 contracts | P&L +0.40
Total trades: 110
Total P&L: -446.20
Trade P&L Sum: \$-446.20
Expected Equity: \$9,553.80
Actual Equity: \$6,998.50
Missing: \$-2,555.30
Transaction Costs: \$3,001.50
Action Distribution:
Action 0 (-50%): 39 times (18.0%)
Action 3 (+25%): 114 times (52.5%)
Action 1 (-25%): 64 times (29.5%)

GC Run1

Total Return: -15.94%

Sharpe Ratio: -0.27

Max Drawdown: 26.27%

Win Rate: 63.1%

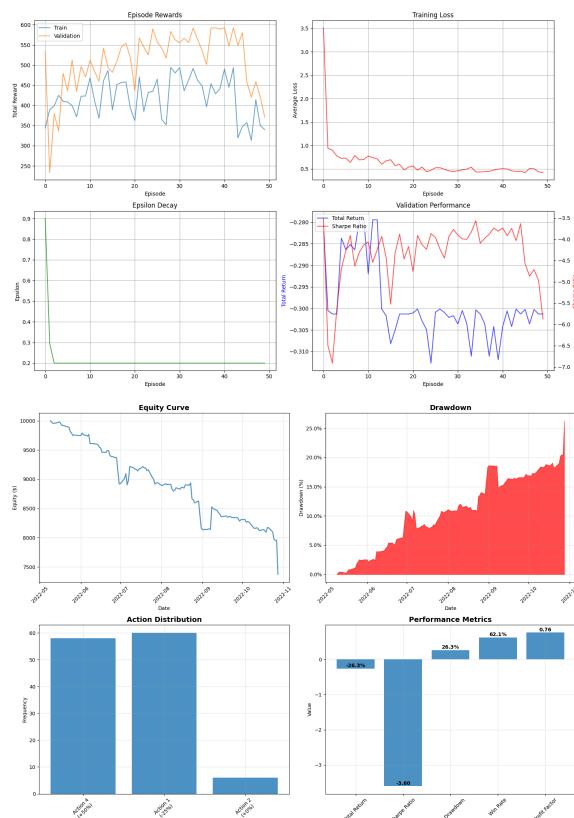
Profit Factor: 1.12

Total Trades: 65

Final Equity: \$8,464

== TRADE LIST ==

Trade 1: 8 contracts | P&L +0.00
 Trade 2: 6 contracts | P&L +6.00
 Trade 3: 8 contracts | P&L +18.00
 Trade 4: 6 contracts | P&L +16.00
 Trade 5: 8 contracts | P&L +14.00
 Trade 6: 6 contracts | P&L +20.00
 Trade 7: 4 contracts | P&L +48.00
 Trade 8: 8 contracts | P&L -6.00
 Trade 9: 6 contracts | P&L +0.00
 Trade 10: 8 contracts | P&L +6.00
 Trade 11: 8 contracts | P&L +22.00
 Trade 12: 6 contracts | P&L +24.00
 Trade 13: 8 contracts | P&L +112.00
 Trade 14: 8 contracts | P&L +12.00
 Trade 15: 8 contracts | P&L +12.00
 Trade 16: 6 contracts | P&L +6.00
 Trade 17: 8 contracts | P&L -8.00
 Trade 18: 6 contracts | P&L -8.00
 Trade 19: 8 contracts | P&L +40.00
 Trade 20: 8 contracts | P&L +4.00
 Trade 21: 6 contracts | P&L +8.00
 Trade 22: 8 contracts | P&L -96.00
 Trade 23: 6 contracts | P&L -96.00
 Trade 24: 8 contracts | P&L -90.00
 Trade 25: 6 contracts | P&L -270.00
 Trade 26: 8 contracts | P&L +0.00
 Trade 27: 8 contracts | P&L -2.00
 Trade 28: 8 contracts | P&L +22.00
 Trade 29: 8 contracts | P&L +22.00
 Trade 30: 8 contracts | P&L +80.00
 Trade 31: 8 contracts | P&L -18.00
 Trade 32: 6 contracts | P&L -14.00
 Trade 33: 8 contracts | P&L -12.00
 Trade 34: 6 contracts | P&L -12.00
 Trade 35: 8 contracts | P&L +6.00
 Trade 36: 8 contracts | P&L +40.00
 Trade 37: 8 contracts | P&L +18.00
 Trade 38: 8 contracts | P&L +26.00
 Trade 39: 8 contracts | P&L +42.00
 Trade 40: 8 contracts | P&L +224.00
 Trade 41: 8 contracts | P&L -6.00
 Trade 42: 6 contracts | P&L +6.00
 Trade 43: 8 contracts | P&L -432.00
 Trade 44: 8 contracts | P&L -4.00



Trade 45: 6 contracts | P&L -14.00
Trade 46: 8 contracts | P&L -18.00
Trade 47: 6 contracts | P&L -22.00
Trade 48: 8 contracts | P&L -10.00
Trade 49: 6 contracts | P&L -6.00
Trade 50: 4 contracts | P&L -4.00
Trade 51: 8 contracts | P&L +12.00
Trade 52: 6 contracts | P&L +12.00
Trade 53: 8 contracts | P&L +14.00
Trade 54: 6 contracts | P&L +24.00
Trade 55: 8 contracts | P&L +18.00
Trade 56: 6 contracts | P&L +24.00
Trade 57: 4 contracts | P&L +60.00
Trade 58: 8 contracts | P&L +14.00
Trade 59: 6 contracts | P&L +18.00
Trade 60: 8 contracts | P&L +18.00
Trade 61: 6 contracts | P&L +22.00
Trade 62: 8 contracts | P&L +38.00
Trade 63: 6 contracts | P&L +52.00
Trade 64: 4 contracts | P&L +100.00
Trade 65: 8 contracts | P&L +6.00
Total trades: 65
Total P&L: 138
Trade P&L Sum: \$138
Expected Equity: \$10,138.00
Actual Equity: \$8,464
Missing: -\$1,674
Transaction Costs: \$1,536
Action Distribution:
Action 4 (+50%): 58 times (46.8%)
Action 1 (-25%): 60 times (48.4%)
Action 2 (+0%): 5 times (4.8%)

GC Run 2

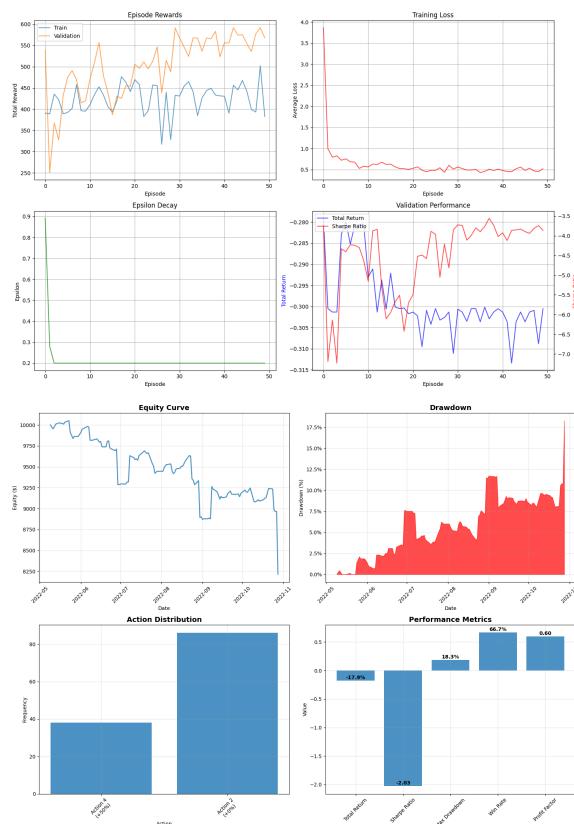
Total Return: -2.2%
 Sharpe Ratio: -0.09
 Max Drawdown: 6.33%
 Win Rate: 72.7%
 Profit Factor: 1.14
 Total Trades: 11
 Final Equity: \$9,670.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +96.00
 Trade 2: 8 contracts | P&L +112.00
 Trade 3: 8 contracts | P&L +40.00
 Trade 4: 8 contracts | P&L -360.00
 Trade 5: 8 contracts | P&L +80.00
 Trade 6: 8 contracts | P&L +40.00
 Trade 7: 8 contracts | P&L +224.00
 Trade 8: 8 contracts | P&L -432.00
 Trade 9: 8 contracts | P&L -8.00
 Trade 10: 8 contracts | P&L +120.00
 Trade 11: 8 contracts | P&L +200.00
 Total trades: 11
 Total P&L: 112
 Trade P&L Sum: \$112
 Expected Equity: \$10,112.00
 Actual Equity: \$9,670.00
 Missing: \$-442.00
 Transaction Costs: \$330.00

Action Distribution:

Action 4 (+50%): 38 times (30.6%)
 Action 2 (+0%): 85 times (69.4%)



GC Run 3

Total Return: -12.29%

Sharpe Ratio: -0.26

Max Drawdown: 15.43%

Win Rate: 52.6%

Profit Factor: 0.82

Total Trades: 38

Final Equity: \$9,141.00

==== TRADE LIST ====

Trade 1: 4 contracts | P&L -2.00

Trade 2: 6 contracts | P&L +6.00

Trade 3: 4 contracts | P&L +14.00

Trade 4: 6 contracts | P&L +16.00

Trade 5: 4 contracts | P&L +16.00

Trade 6: 6 contracts | P&L +20.00

Trade 7: 4 contracts | P&L +48.00

Trade 8: 8 contracts | P&L -6.00

Trade 9: 6 contracts | P&L +0.00

Trade 10: 8 contracts | P&L +6.00

Trade 11: 6 contracts | P&L +12.00

Trade 12: 8 contracts | P&L +24.00

Trade 13: 8 contracts | P&L +112.00

Trade 14: 8 contracts | P&L +12.00

Trade 15: 8 contracts | P&L +6.00

Trade 16: 8 contracts | P&L -8.00

Trade 17: 8 contracts | P&L +8.00

Trade 18: 6 contracts | P&L +30.00

Trade 19: 8 contracts | P&L +4.00

Trade 20: 8 contracts | P&L -96.00

Trade 21: 8 contracts | P&L -360.00

Trade 22: 8 contracts | P&L +80.00

Trade 23: 8 contracts | P&L -12.00

Trade 24: 6 contracts | P&L -12.00

Trade 25: 8 contracts | P&L -2.00

Trade 26: 8 contracts | P&L +40.00

Trade 27: 8 contracts | P&L +224.00

Trade 28: 8 contracts | P&L -110.00

Trade 29: 6 contracts | P&L -108.00

Trade 30: 8 contracts | P&L -106.00

Trade 31: 6 contracts | P&L -324.00

Trade 32: 8 contracts | P&L -4.00

Trade 33: 8 contracts | P&L -26.00

Trade 34: 8 contracts | P&L -22.00

Trade 35: 8 contracts | P&L -10.00

Trade 36: 8 contracts | P&L -8.00

Trade 37: 8 contracts | P&L +120.00

Trade 38: 8 contracts | P&L +200.00

Total trades: 38

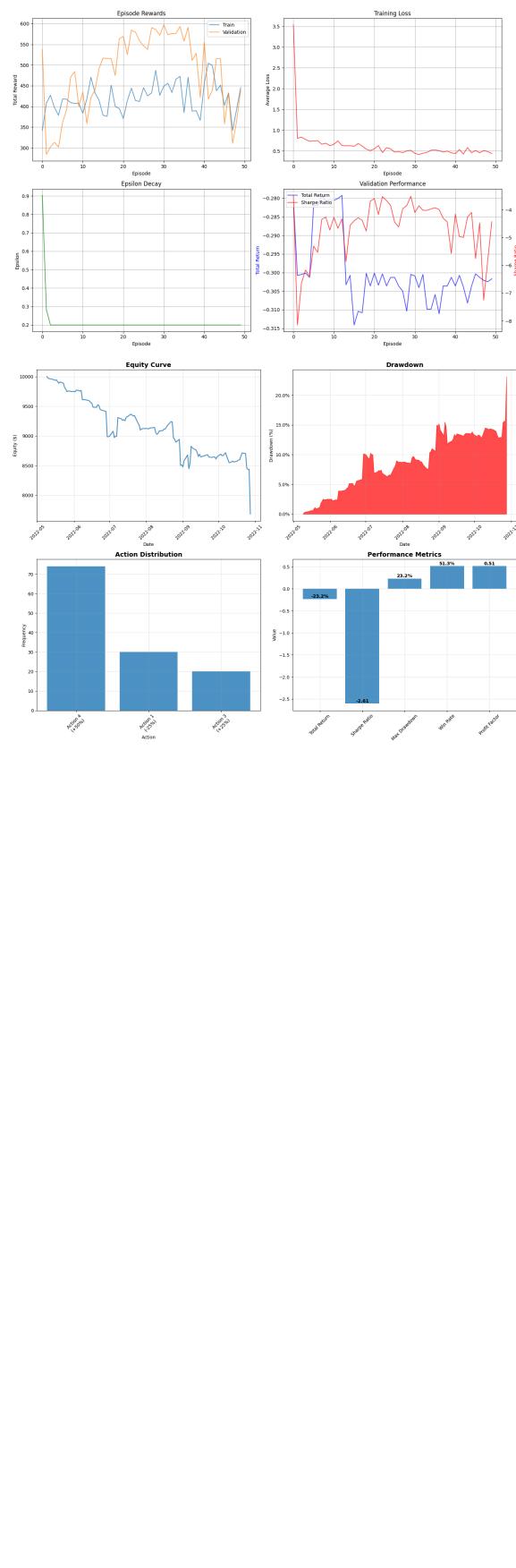
Total P&L: -218.00

Trade P&L Sum: \$-218.00

Expected Equity: \$9,782.00

Actual Equity: \$9,141.00

Missing: \$-641.00



Transaction Costs: \$859.00

Action Distribution:

Action 4 (+50%): 73 times (59.7%)
Action 1 (-25%): 30 times (24.2%)
Action 3 (+25%): 20 times (16.1%)

GC Run 4

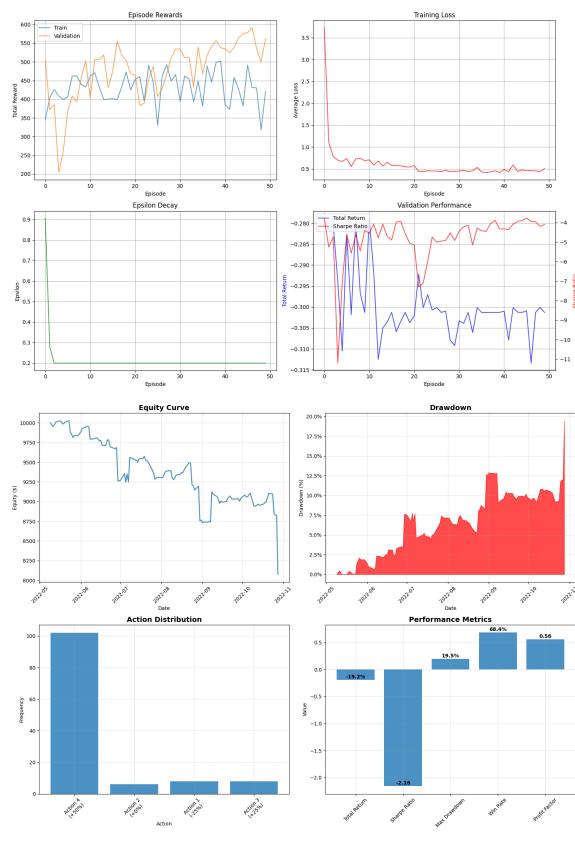
Total Return: -4.93%
 Sharpe Ratio: -0.16
 Max Drawdown: 9.05%
 Win Rate: 72.2%
 Profit Factor: 0.97
 Total Trades: 18
 Final Equity: \$9,532.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +16.00
 Trade 2: 8 contracts | P&L +96.00
 Trade 3: 8 contracts | P&L +112.00
 Trade 4: 8 contracts | P&L +40.00
 Trade 5: 8 contracts | P&L -96.00
 Trade 6: 8 contracts | P&L -96.00
 Trade 7: 8 contracts | P&L -360.00
 Trade 8: 8 contracts | P&L +2.00
 Trade 9: 8 contracts | P&L +12.00
 Trade 10: 8 contracts | P&L +26.00
 Trade 11: 8 contracts | P&L +18.00
 Trade 12: 6 contracts | P&L +60.00
 Trade 13: 8 contracts | P&L +40.00
 Trade 14: 8 contracts | P&L +224.00
 Trade 15: 8 contracts | P&L -432.00
 Trade 16: 8 contracts | P&L -8.00
 Trade 17: 8 contracts | P&L +120.00
 Trade 18: 8 contracts | P&L +200.00
 Total trades: 18
 Total P&L: -26.00
 Trade P&L Sum: -\$26.00
 Expected Equity: \$9,974.00
 Actual Equity: \$9,532.00
 Missing: \$-442.00
 Transaction Costs: \$468.00

Action Distribution:

Action 4 (+50%): 101 times (82.3%)
 Action 2 (+0%): 6 times (4.8%)
 Action 1 (-25%): 8 times (6.5%)
 Action 3 (+25%): 8 times (6.5%)



GC Run 5

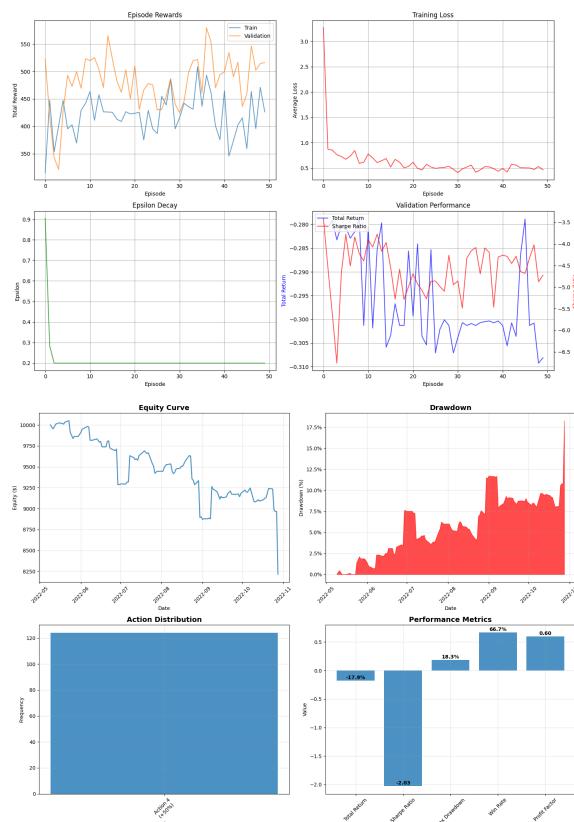
Total Return: -2.20%
 Sharpe Ratio: -0.09
 Max Drawdown: 6.33%
 Win Rate: 72.7%
 Profit Factor: 1.14
 Total Trades: 11
 Final Equity: \$9,670.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +96.00
 Trade 2: 8 contracts | P&L +112.00
 Trade 3: 8 contracts | P&L +40.00
 Trade 4: 8 contracts | P&L -360.00
 Trade 5: 8 contracts | P&L +80.00
 Trade 6: 8 contracts | P&L +40.00
 Trade 7: 8 contracts | P&L +224.00
 Trade 8: 8 contracts | P&L -432.00
 Trade 9: 8 contracts | P&L -8.00
 Trade 10: 8 contracts | P&L +120.00
 Trade 11: 8 contracts | P&L +200.00
 Total trades: 11
 Total P&L: 112.00
 Trade P&L Sum: \$112.00
 Expected Equity: \$10,112.00
 Actual Equity: \$9,670.00
 Missing: \$-442.00
 Transaction Costs: \$330.00

Action Distribution:

Action 4 (+50%): 123 times (100.0%)



LC Run 1

Total Return: -3.5%
Sharpe Ratio: -0.62
Max Drawdown: 4.62%
Win Rate: 45.5%
Profit Factor: 1.06
Total Trades: 11
Final Equity: \$9,603.00

== TRADE LIST ==

Trade 1: 6 contracts | P&L -13.80
Trade 2: 6 contracts | P&L -22.00
Trade 3: 6 contracts | P&L -32.40
Trade 4: 6 contracts | P&L -36.80
Trade 5: 4 contracts | P&L -64.80
Trade 6: 6 contracts | P&L +3.80
Trade 7: 6 contracts | P&L -3.60
Trade 8: 6 contracts | P&L +9.40
Trade 9: 4 contracts | P&L +4.40
Trade 10: 4 contracts | P&L +14.80
Trade 11: 8 contracts | P&L +152.00

Total trades: 11

Total P&L: 17

Trade P&L Sum: \$17.00

Expected Equity: \$10,017.00

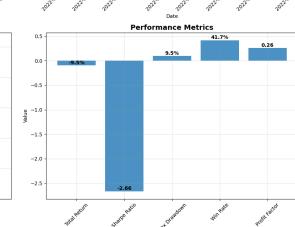
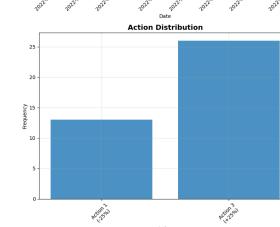
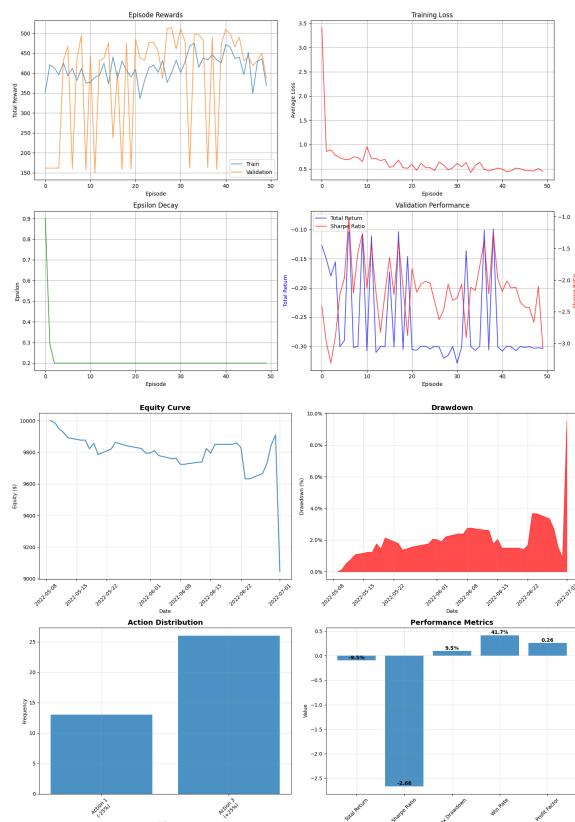
Actual Equity: \$9,586.00

Missing: \$431.00

Transaction Costs: \$414.00

Action Distribution:

Action 1 (-25%): 12 times (33.3%)
Action 3 (+25%): 26 times (66.7%)



LC Run 2

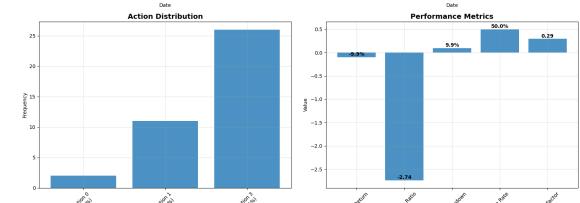
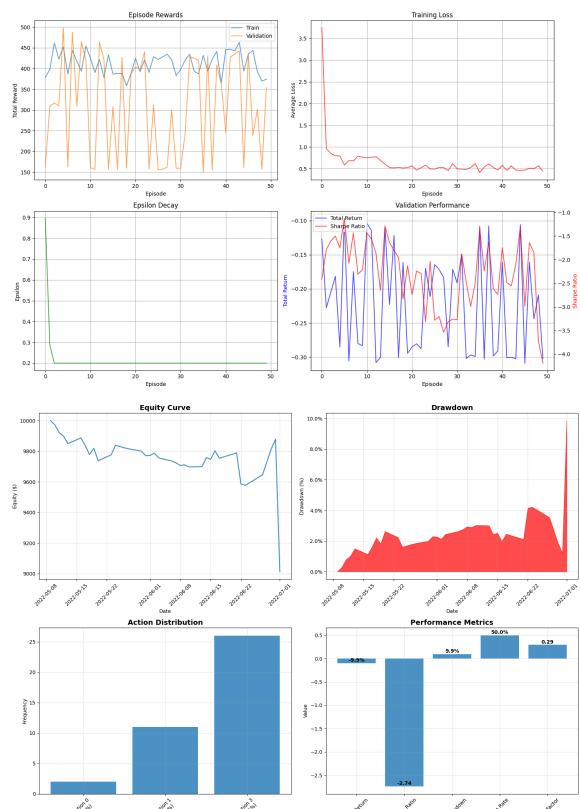
Total Return: -3.95%
 Sharpe Ratio: -0.57
 Max Drawdown: 5.18%
 Win Rate: 53.8%
 Profit Factor: 1.02
 Total Trades: 13
 Final Equity: \$9,540.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L -13.80
 Trade 2: 6 contracts | P&L -30.80
 Trade 3: 8 contracts | P&L -32.40
 Trade 4: 8 contracts | P&L -36.80
 Trade 5: 6 contracts | P&L -97.20
 Trade 6: 6 contracts | P&L +3.80
 Trade 7: 6 contracts | P&L -3.60
 Trade 8: 6 contracts | P&L +9.40
 Trade 9: 4 contracts | P&L +4.40
 Trade 10: 2 contracts | P&L +1.00
 Trade 11: 4 contracts | P&L +5.00
 Trade 12: 8 contracts | P&L +37.00
 Trade 13: 8 contracts | P&L +157.60
 Total trades: 13
 Total P&L: 3.60
 Trade P&L Sum: \$3.60
 Expected Equity: \$10,003.60
 Actual Equity: \$9,540.00
 Missing: \$463.6
 Transaction Costs: \$450.6

Action Distribution:

Action 0 (-50%): 2 times (5.1%)
 Action 1 (-25%): 11 times (28.2%)
 Action 3 (+25%): 26 times (66.7%)



LC Run 3

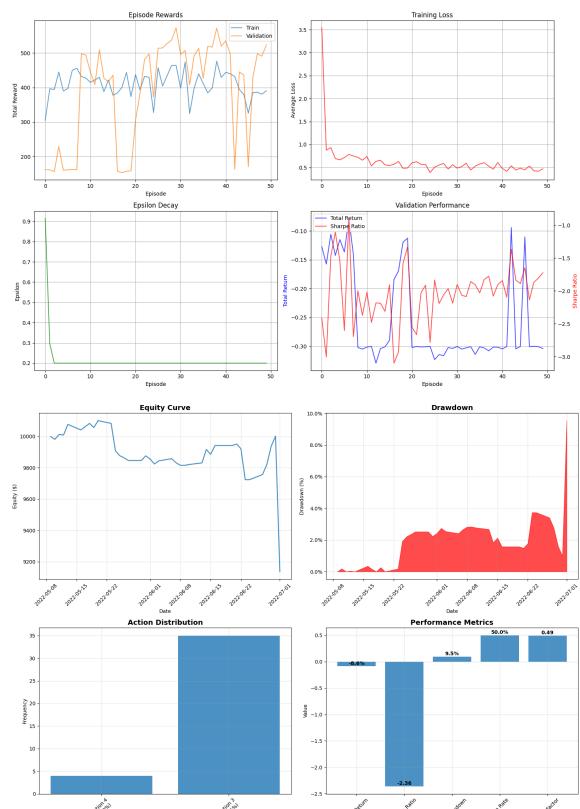
Total Return: 2.40%
 Sharpe Ratio: 0.94
 Max Drawdown: 0.4%
 Win Rate: 66.7%
 Profit Factor: 9.51
 Total Trades: 4
 Final Equity: \$10,218.8

== TRADE LIST ==

Trade 1: 8 contracts | P&L +129.60
 Trade 2: 8 contracts | P&L -29.60
 Trade 3: 8 contracts | P&L +152.00
 Trade 4: 6 contracts | P&L -540.80
 Total trades: 4
 Total P&L: 252
 Trade P&L Sum: \$252
 Expected Equity: \$10,252.00
 Actual Equity: \$10,218.8
 Missing: \$33.20
 Transaction Costs: \$33.20

Action Distribution:

Action 4 (+50%): 4 times (10.3%)
 Action 3 (+25%): 34 times (89.7%)

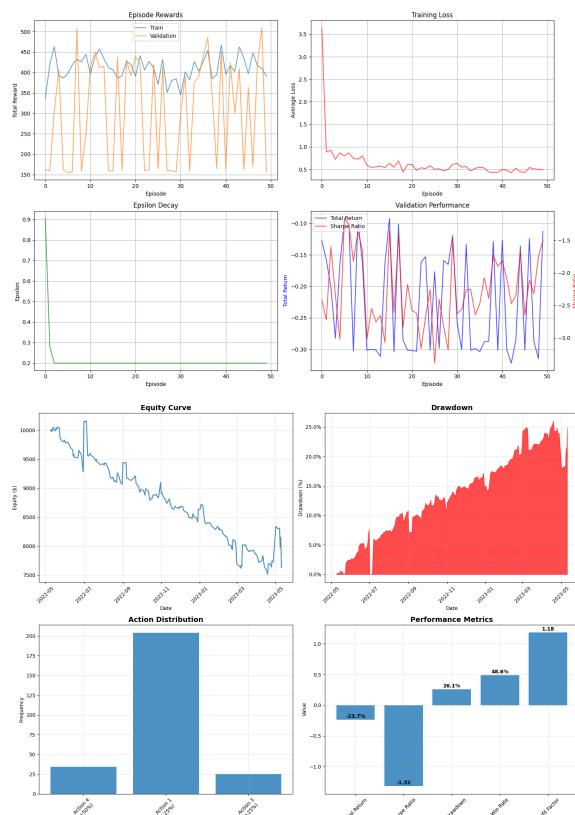


LC Run 4

Total Return: -23.69%
 Sharpe Ratio: -1.32
 Max Drawdown: 26.07%
 Win Rate: 48.6%
 Profit Factor: 1.18
 Total Trades: 37
 Final Equity: \$7,631.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +14.80
 Trade 2: 8 contracts | P&L +30.80
 Trade 3: 8 contracts | P&L +129.60
 Trade 4: 8 contracts | P&L -9.40
 Trade 5: 8 contracts | P&L -29.60
 Trade 6: 8 contracts | P&L -152.00
 Trade 7: 8 contracts | P&L +277.20
 Trade 8: 4 contracts | P&L +273.20
 Trade 9: 8 contracts | P&L +14.00
 Trade 10: 8 contracts | P&L +4.00
 Trade 11: 8 contracts | P&L +29.60
 Trade 12: 8 contracts | P&L -208.00
 Trade 13: 8 contracts | P&L +228.00
 Trade 14: 8 contracts | P&L +75.20
 Trade 15: 8 contracts | P&L -156.00
 Trade 16: 8 contracts | P&L -62.40
 Trade 17: 8 contracts | P&L -44.80
 Trade 18: 8 contracts | P&L -14.60
 Trade 19: 8 contracts | P&L -21.20
 Trade 20: 6 contracts | P&L -29.00
 Trade 21: 4 contracts | P&L -36.40
 Trade 22: 8 contracts | P&L -36.00
 Trade 23: 8 contracts | P&L -8.00
 Trade 24: 8 contracts | P&L +244.00
 Trade 25: 2 contracts | P&L +2.40
 Trade 26: 8 contracts | P&L +9.60
 Trade 27: 6 contracts | P&L +14.40
 Trade 28: 4 contracts | P&L +12.00
 Trade 29: 2 contracts | P&L +16.40
 Trade 30: 8 contracts | P&L -33.60
 Trade 31: 8 contracts | P&L -218.40
 Trade 32: 8 contracts | P&L -424.00
 Trade 33: 8 contracts | P&L -61.60
 Trade 34: 8 contracts | P&L -132.00
 Trade 35: 8 contracts | P&L -154.40
 Trade 36: 8 contracts | P&L +304.00
 Trade 37: 6 contracts | P&L +487.80
 Total trades: 37
 Total P&L: +335.60
 Trade P&L Sum: \$335.60
 Expected Equity: \$10,335.60
 Actual Equity: \$7,631.00
 Missing: \$-2,704.60



Transaction Costs: \$2,369.00

Action Distribution:

Action 4 (+50%): 34 times (12.9%)
Action 1 (-25%): 204 times (77.6%)
Action 3 (+25%): 25 times (9.5%)

LC Run 5

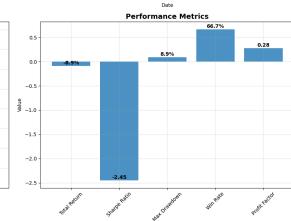
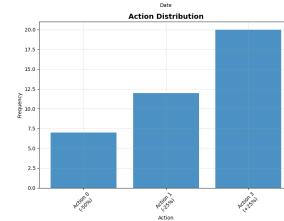
Total Return: 0.01%
 Sharpe Ratio: 0.01
 Max Drawdown: 1.5%
 Win Rate: 80.00%
 Profit Factor: 1.45
 Total Trades: 5
 Final Equity: \$9,989.4

== TRADE LIST ==

Trade 1: 8 contracts | P&L -129.60
 Trade 2: 8 contracts | P&L +9.40
 Trade 3: 6 contracts | P&L +4.40
 Trade 4: 6 contracts | P&L +22.20
 Trade 5: 8 contracts | P&L +152.00
 Total trades: 5
 Total P&L: 58.4
 Trade P&L Sum: \$58.4
 Expected Equity: \$10,058.4
 Actual Equity: \$9,989.4
 Missing: \$69.00
 Transaction Costs: \$69.00

Action Distribution:

Action 0 (-50%): 7 times (17.9%)
 Action 1 (-25%): 12 times (30.8%)
 Action 3 (+25%): 20 times (51.3%)

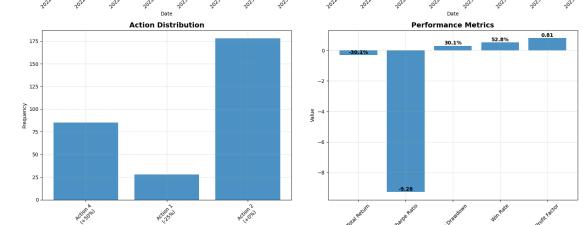
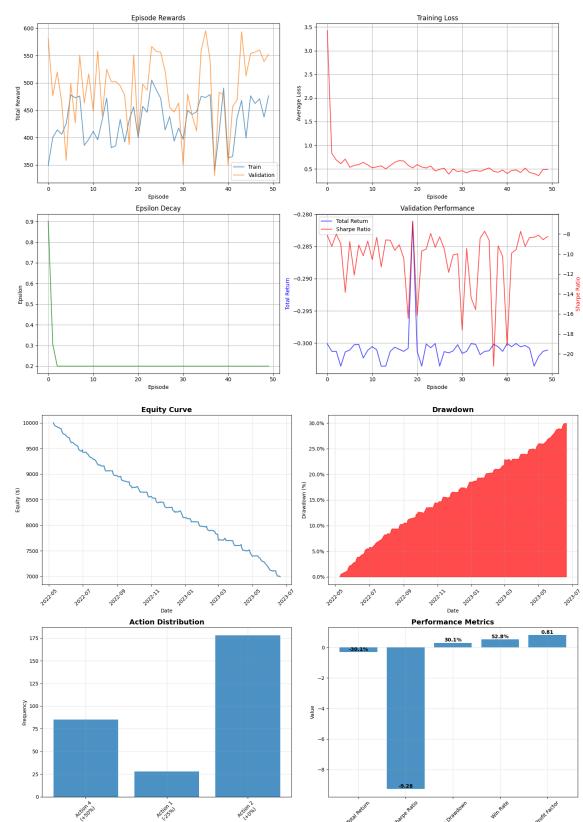


SB Run 1

Total Return: -30.06%
 Sharpe Ratio: -9.28
 Max Drawdown: 30.06%
 Win Rate: 52.8%
 Profit Factor: 0.81
 Total Trades: 53
 Final Equity: \$6,994.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +0.00
 Trade 2: 8 contracts | P&L +1.00
 Trade 3: 8 contracts | P&L +0.20
 Trade 4: 8 contracts | P&L -1.60
 Trade 5: 8 contracts | P&L +0.00
 Trade 6: 8 contracts | P&L +0.40
 Trade 7: 8 contracts | P&L -0.20
 Trade 8: 8 contracts | P&L -0.40
 Trade 9: 8 contracts | P&L -6.40
 Trade 10: 8 contracts | P&L +2.00
 Trade 11: 8 contracts | P&L +2.80
 Trade 12: 8 contracts | P&L +2.40
 Trade 13: 8 contracts | P&L +2.60
 Trade 14: 6 contracts | P&L +12.60
 Trade 15: 8 contracts | P&L -5.40
 Trade 16: 6 contracts | P&L -10.20
 Trade 17: 8 contracts | P&L -1.60
 Trade 18: 8 contracts | P&L -0.60
 Trade 19: 8 contracts | P&L +0.00
 Trade 20: 8 contracts | P&L -4.00
 Trade 21: 8 contracts | P&L +0.40
 Trade 22: 8 contracts | P&L +1.40
 Trade 23: 8 contracts | P&L +8.00
 Trade 24: 8 contracts | P&L +7.20
 Trade 25: 8 contracts | P&L +0.80
 Trade 26: 8 contracts | P&L +12.00
 Trade 27: 8 contracts | P&L +2.20
 Trade 28: 8 contracts | P&L +22.40
 Trade 29: 8 contracts | P&L +19.20
 Trade 30: 8 contracts | P&L +4.00
 Trade 31: 8 contracts | P&L +2.20
 Trade 32: 8 contracts | P&L +0.80
 Trade 33: 8 contracts | P&L +7.20
 Trade 34: 8 contracts | P&L +8.00
 Trade 35: 8 contracts | P&L +27.20
 Trade 36: 8 contracts | P&L -29.60
 Trade 37: 8 contracts | P&L -4.00
 Trade 38: 8 contracts | P&L +4.80
 Trade 39: 8 contracts | P&L -16.00
 Trade 40: 8 contracts | P&L -84.00
 Trade 41: 8 contracts | P&L -2.40



Trade 42: 8 contracts | P&L +16.80
Trade 43: 8 contracts | P&L +1.60
Trade 44: 8 contracts | P&L -24.80
Trade 45: 8 contracts | P&L -0.40
Trade 46: 8 contracts | P&L -1.20
Trade 47: 8 contracts | P&L -0.40
Trade 48: 8 contracts | P&L -1.60
Trade 49: 8 contracts | P&L -10.40
Trade 50: 8 contracts | P&L +1.80
Trade 51: 8 contracts | P&L -0.20
Trade 52: 8 contracts | P&L +7.20
Trade 53: 4 contracts | P&L -16.00
Total trades: 53
Total P&L: -42.20
Trade P&L Sum: \$-42.20
Expected Equity: \$9,957.80
Actual Equity: \$7,010.00
Missing: \$-2,947.80
Transaction Costs: \$2,990.00

Action Distribution:

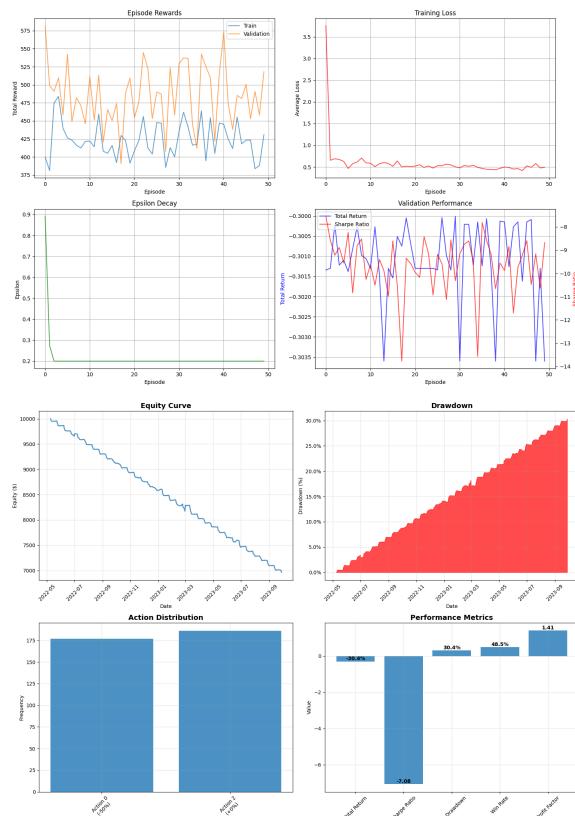
Action 4 (+50%): 85 times (29.2%)
Action 1 (-25%): 28 times (9.6%)
Action 2 (+0%): 178 times (61.2%)

SB Run 2

Total Return: -30.36%
 Sharpe Ratio: -7.08
 Max Drawdown: 30.36%
 Win Rate: 48.5%
 Profit Factor: 1.41
 Total Trades: 33
 Final Equity: \$6,964.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +1.60
 Trade 2: 8 contracts | P&L +6.40
 Trade 3: 8 contracts | P&L -16.80
 Trade 4: 8 contracts | P&L +13.60
 Trade 5: 8 contracts | P&L +4.00
 Trade 6: 8 contracts | P&L -8.00
 Trade 7: 8 contracts | P&L -7.20
 Trade 8: 8 contracts | P&L -12.00
 Trade 9: 8 contracts | P&L -22.40
 Trade 10: 8 contracts | P&L -19.20
 Trade 11: 8 contracts | P&L -4.00
 Trade 12: 8 contracts | P&L -0.80
 Trade 13: 8 contracts | P&L -7.20
 Trade 14: 8 contracts | P&L -8.00
 Trade 15: 8 contracts | P&L -27.20
 Trade 16: 8 contracts | P&L +29.60
 Trade 17: 8 contracts | P&L +4.00
 Trade 18: 8 contracts | P&L -4.80
 Trade 19: 8 contracts | P&L +16.00
 Trade 20: 8 contracts | P&L +84.00
 Trade 21: 8 contracts | P&L +2.40
 Trade 22: 8 contracts | P&L -16.80
 Trade 23: 8 contracts | P&L -1.60
 Trade 24: 8 contracts | P&L +24.80
 Trade 25: 8 contracts | P&L +10.40
 Trade 26: 8 contracts | P&L -7.20
 Trade 27: 8 contracts | P&L +27.20
 Trade 28: 8 contracts | P&L +7.20
 Trade 29: 8 contracts | P&L +6.40
 Trade 30: 8 contracts | P&L +0.80
 Trade 31: 8 contracts | P&L +2.40
 Trade 32: 8 contracts | P&L -5.60
 Trade 33: 8 contracts | P&L -2.40
 Total trades: 33
 Total P&L: +69.60
 Trade P&L Sum: \$69.60
 Expected Equity: \$10,069.60
 Actual Equity: \$6,964.00
 Missing: \$-3,105.60
 Transaction Costs: \$3,036.00
 Action Distribution:
 Action 0 (-50%): 177 times (48.8%)
 Action 2 (+0%): 186 times (51.2%)



SB Run 3

Total Return: -30.36%

Sharpe Ratio: -7.20

Max Drawdown: 30.36%

Win Rate: 48.5%

Profit Factor: 1.41

Total Trades: 33

Final Equity: \$6,964.00

== TRADE LIST ==

Trade 1: 8 contracts | P&L +1.60

Trade 2: 8 contracts | P&L +6.40

Trade 3: 8 contracts | P&L -16.80

Trade 4: 8 contracts | P&L +13.60

Trade 5: 8 contracts | P&L +4.00

Trade 6: 8 contracts | P&L -8.00

Trade 7: 8 contracts | P&L -7.20

Trade 8: 8 contracts | P&L -12.00

Trade 9: 8 contracts | P&L -22.40

Trade 10: 8 contracts | P&L -19.20

Trade 11: 8 contracts | P&L -4.00

Trade 12: 8 contracts | P&L -0.80

Trade 13: 8 contracts | P&L -7.20

Trade 14: 8 contracts | P&L -8.00

Trade 15: 8 contracts | P&L -27.20

Trade 16: 8 contracts | P&L +29.60

Trade 17: 8 contracts | P&L +4.00

Trade 18: 8 contracts | P&L -4.80

Trade 19: 8 contracts | P&L +16.00

Trade 20: 8 contracts | P&L +84.00

Trade 21: 8 contracts | P&L +2.40

Trade 22: 8 contracts | P&L -16.80

Trade 23: 8 contracts | P&L -1.60

Trade 24: 8 contracts | P&L +24.80

Trade 25: 8 contracts | P&L +10.40

Trade 26: 8 contracts | P&L -7.20

Trade 27: 8 contracts | P&L +27.20

Trade 28: 8 contracts | P&L +7.20

Trade 29: 8 contracts | P&L +6.40

Trade 30: 8 contracts | P&L +0.80

Trade 31: 8 contracts | P&L +2.40

Trade 32: 8 contracts | P&L -5.60

Trade 33: 8 contracts | P&L -2.40

Total trades: 33

Total P&L: +69.60

Trade P&L Sum: \$69.60

Expected Equity: \$10,069.60

Actual Equity: \$6,964.00

Missing: \$-3,105.60

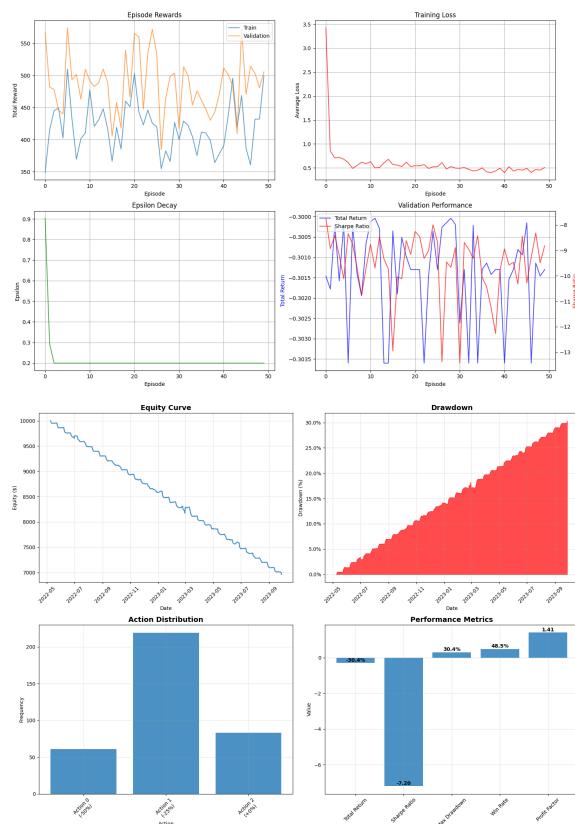
Transaction Costs: \$3,036.00

Action Distribution:

Action 0 (-50%): 61 times (16.8%)

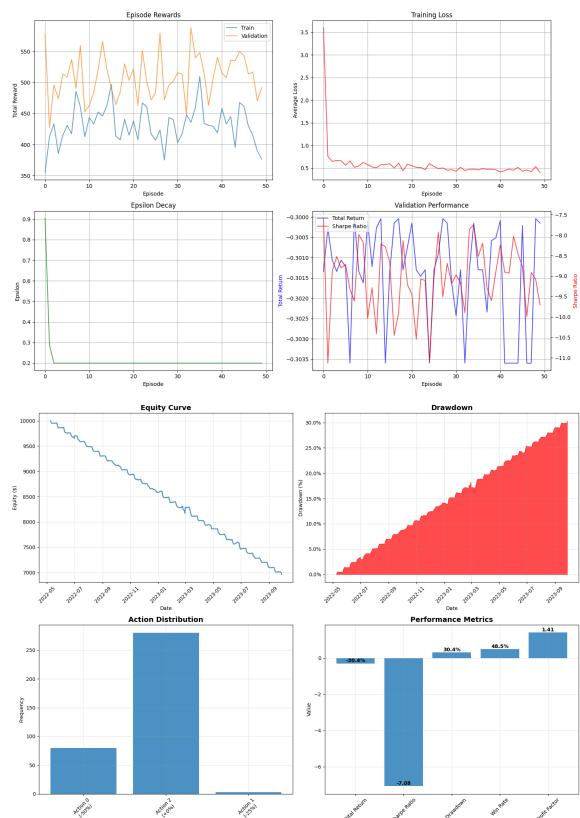
Action 1 (-25%): 219 times (60.3%)

Action 2 (+0%): 83 times (22.9%)



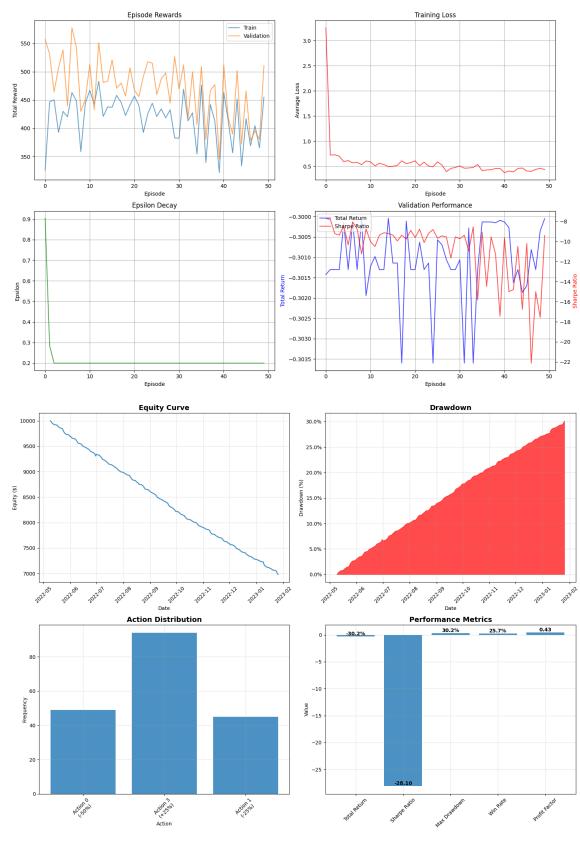
SB Run 4

Total Return: -30.36%
 Sharpe Ratio: -7.08
 Max Drawdown: 30.36%
 Win Rate: 48.5%
 Profit Factor: 1.41
 Total Trades: 33
 Final Equity: \$6,964.00
== TRADE LIST ==
 Trade 1: 8 contracts | P&L +1.60
 Trade 2: 8 contracts | P&L +6.40
 Trade 3: 8 contracts | P&L -16.80
 Trade 4: 8 contracts | P&L +13.60
 Trade 5: 8 contracts | P&L +4.00
 Trade 6: 8 contracts | P&L -8.00
 Trade 7: 8 contracts | P&L -7.20
 Trade 8: 8 contracts | P&L -12.00
 Trade 9: 8 contracts | P&L -22.40
 Trade 10: 8 contracts | P&L -19.20
 Trade 11: 8 contracts | P&L -4.00
 Trade 12: 8 contracts | P&L -0.80
 Trade 13: 8 contracts | P&L -7.20
 Trade 14: 8 contracts | P&L -8.00
 Trade 15: 8 contracts | P&L -27.20
 Trade 16: 8 contracts | P&L +29.60
 Trade 17: 8 contracts | P&L +4.00
 Trade 18: 8 contracts | P&L -4.80
 Trade 19: 8 contracts | P&L +16.00
 Trade 20: 8 contracts | P&L +84.00
 Trade 21: 8 contracts | P&L +2.40
 Trade 22: 8 contracts | P&L -16.80
 Trade 23: 8 contracts | P&L -1.60
 Trade 24: 8 contracts | P&L +24.80
 Trade 25: 8 contracts | P&L +10.40
 Trade 26: 8 contracts | P&L -7.20
 Trade 27: 8 contracts | P&L +27.20
 Trade 28: 8 contracts | P&L +7.20
 Trade 29: 8 contracts | P&L +6.40
 Trade 30: 8 contracts | P&L +0.80
 Trade 31: 8 contracts | P&L +2.40
 Trade 32: 8 contracts | P&L -5.60
 Trade 33: 8 contracts | P&L -2.40
 Total trades: 33
 Total P&L: +69.60
 Trade P&L Sum: \$69.60
 Expected Equity: \$10,069.60
 Actual Equity: \$6,964.00
 Missing: \$-3,105.60
 Transaction Costs: \$3,036.00
 Action Distribution:
 Action 0 (-50%): 80 times (22.0%)
 Action 2 (+0%): 280 times (77.1%)
 Action 1 (-25%): 3 times (0.8%)



SB Run 5

Total Return: -30.17%
 Sharpe Ratio: -28.10
 Max Drawdown: 30.17%
 Win Rate: 25.7%
 Profit Factor: 0.43
 Total Trades: 101
 Final Equity: \$6,983.40
== TRADE LIST ==
 Trade 1: 8 contracts | P&L -0.00
 Trade 2: 8 contracts | P&L -1.00
 Trade 3: 6 contracts | P&L -0.60
 Trade 4: 8 contracts | P&L -0.40
 Trade 5: 6 contracts | P&L -0.20
 Trade 6: 8 contracts | P&L +1.60
 Trade 7: 8 contracts | P&L -0.00
 Trade 8: 6 contracts | P&L -0.40
 Trade 9: 8 contracts | P&L +0.20
 Trade 10: 6 contracts | P&L +0.20
 Trade 11: 8 contracts | P&L +0.40
 Trade 12: 6 contracts | P&L +0.40
 Trade 13: 4 contracts | P&L +3.20
 Trade 14: 8 contracts | P&L -1.00
 Trade 15: 6 contracts | P&L -2.00
 Trade 16: 8 contracts | P&L -2.80
 Trade 17: 6 contracts | P&L -3.20
 Trade 18: 8 contracts | P&L -2.40
 Trade 19: 6 contracts | P&L -2.60
 Trade 20: 4 contracts | P&L -8.40
 Trade 21: 8 contracts | P&L -0.40
 Trade 22: 6 contracts | P&L -0.20
 Trade 23: 8 contracts | P&L -6.20
 Trade 24: 6 contracts | P&L +6.20
 Trade 25: 8 contracts | P&L +5.80
 Trade 26: 6 contracts | P&L +5.40
 Trade 27: 4 contracts | P&L +6.80
 Trade 28: 8 contracts | P&L +1.60
 Trade 29: 6 contracts | P&L -0.00
 Trade 30: 8 contracts | P&L +0.40
 Trade 31: 6 contracts | P&L -0.00
 Trade 32: 6 contracts | P&L +1.20
 Trade 33: 6 contracts | P&L +3.00
 Trade 34: 6 contracts | P&L -0.40
 Trade 35: 6 contracts | P&L -0.80
 Trade 36: 6 contracts | P&L -1.60
 Trade 37: 6 contracts | P&L -1.20
 Trade 38: 6 contracts | P&L -6.00
 Trade 39: 8 contracts | P&L -0.40
 Trade 40: 6 contracts | P&L -1.00
 Trade 41: 8 contracts | P&L -1.20
 Trade 42: 6 contracts | P&L -1.40
 Trade 43: 8 contracts | P&L -1.80
 Trade 44: 6 contracts | P&L -1.20



| |
|------------------------------------|
| Trade 45: 4 contracts P&L -3.60 |
| Trade 46: 8 contracts P&L -2.40 |
| Trade 47: 6 contracts P&L -1.60 |
| Trade 48: 8 contracts P&L -0.80 |
| Trade 49: 6 contracts P&L -1.80 |
| Trade 50: 8 contracts P&L -1.20 |
| Trade 51: 6 contracts P&L -2.00 |
| Trade 52: 4 contracts P&L -6.00 |
| Trade 53: 8 contracts P&L -3.80 |
| Trade 54: 6 contracts P&L -3.80 |
| Trade 55: 6 contracts P&L -1.80 |
| Trade 56: 8 contracts P&L -2.20 |
| Trade 57: 6 contracts P&L -3.60 |
| Trade 58: 8 contracts P&L -22.40 |
| Trade 59: 8 contracts P&L +0.80 |
| Trade 60: 6 contracts P&L +1.20 |
| Trade 61: 8 contracts P&L -2.00 |
| Trade 62: 8 contracts P&L -2.60 |
| Trade 63: 8 contracts P&L -4.80 |
| Trade 64: 6 contracts P&L -14.40 |
| Trade 65: 8 contracts P&L -0.00 |
| Trade 66: 6 contracts P&L -1.60 |
| Trade 67: 6 contracts P&L -0.20 |
| Trade 68: 6 contracts P&L -0.60 |
| Trade 69: 6 contracts P&L -0.40 |
| Trade 70: 4 contracts P&L -2.00 |
| Trade 71: 6 contracts P&L +0.20 |
| Trade 72: 6 contracts P&L -3.00 |
| Trade 73: 6 contracts P&L -1.20 |
| Trade 74: 6 contracts P&L -0.20 |
| Trade 75: 6 contracts P&L -0.60 |
| Trade 76: 6 contracts P&L -1.20 |
| Trade 77: 6 contracts P&L -3.00 |
| Trade 78: 6 contracts P&L -2.60 |
| Trade 79: 6 contracts P&L -3.60 |
| Trade 80: 6 contracts P&L -5.40 |
| Trade 81: 6 contracts P&L +0.80 |
| Trade 82: 6 contracts P&L -0.00 |
| Trade 83: 6 contracts P&L -1.60 |
| Trade 84: 6 contracts P&L -0.80 |
| Trade 85: 6 contracts P&L -6.00 |
| Trade 86: 6 contracts P&L -0.40 |
| Trade 87: 6 contracts P&L -1.20 |
| Trade 88: 6 contracts P&L -1.40 |
| Trade 89: 6 contracts P&L -5.80 |
| Trade 90: 6 contracts P&L -20.40 |
| Trade 91: 6 contracts P&L +3.00 |
| Trade 92: 6 contracts P&L +3.20 |
| Trade 93: 6 contracts P&L +4.40 |
| Trade 94: 6 contracts P&L +7.00 |
| Trade 95: 6 contracts P&L +22.20 |
| Trade 96: 6 contracts P&L +1.20 |
| Trade 97: 6 contracts P&L -0.20 |
| Trade 98: 6 contracts P&L +0.60 |

Trade 99: 6 contracts | P&L -0.00
Trade 100: 6 contracts | P&L +3.00
Trade 101: 0 contracts | P&L -3.60
Total trades: 101
Total P&L: -112.60
Trade P&L Sum: \$-112.60
Expected Equity: \$9,887.40
Actual Equity: \$6,987.00
Missing: \$-2,900.40
Transaction Costs: \$3,013.00

Action Distribution:

Action 0 (-50%): 49 times (26.1%)
Action 3 (+25%): 94 times (50.0%)
Action 1 (-25%): 45 times (23.9%)

SI Run 1

Total Return: -30.36%

Sharpe Ratio: -9.13

Max Drawdown: 30.36%

Win Rate: 57.6%

Profit Factor: 0.97

Total Trades: 33

Final Equity: \$6,964.00

==== TRADE LIST ====

Trade 1: 8 contracts | P&L +3.20

Trade 2: 8 contracts | P&L -8.00

Trade 3: 8 contracts | P&L +1.60

Trade 4: 8 contracts | P&L -1.60

Trade 5: 8 contracts | P&L +3.20

Trade 6: 8 contracts | P&L -9.60

Trade 7: 8 contracts | P&L +4.80

Trade 8: 8 contracts | P&L -4.00

Trade 9: 8 contracts | P&L +3.20

Trade 10: 8 contracts | P&L -9.60

Trade 11: 8 contracts | P&L +1.60

Trade 12: 8 contracts | P&L +1.60

Trade 13: 8 contracts | P&L -0.80

Trade 14: 8 contracts | P&L -1.60

Trade 15: 8 contracts | P&L +1.60

Trade 16: 8 contracts | P&L -2.40

Trade 17: 8 contracts | P&L +0.00

Trade 18: 8 contracts | P&L +0.00

Trade 19: 8 contracts | P&L +5.60

Trade 20: 8 contracts | P&L +0.00

Trade 21: 8 contracts | P&L +3.20

Trade 22: 8 contracts | P&L -9.60

Trade 23: 8 contracts | P&L +1.60

Trade 24: 8 contracts | P&L +4.80

Trade 25: 8 contracts | P&L +3.20

Trade 26: 8 contracts | P&L -8.00

Trade 27: 8 contracts | P&L +2.40

Trade 28: 8 contracts | P&L +0.80

Trade 29: 8 contracts | P&L +4.00

Trade 30: 8 contracts | P&L +1.60

Trade 31: 8 contracts | P&L -1.60

Trade 32: 8 contracts | P&L +5.60

Trade 33: 8 contracts | P&L +1.60

Total trades: 33

Total P&L: -1.60

Trade P&L Sum: \$-1.60

Expected Equity: \$9,998.40

Actual Equity: \$6,964.00

Missing: \$-3,034.40

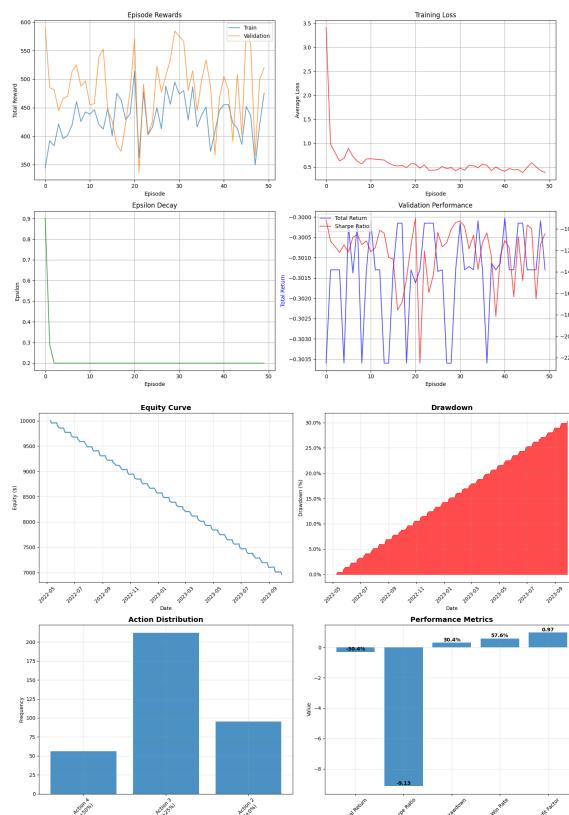
Transaction Costs: \$3,036.00

Action Distribution:

Action 4 (+50%): 56 times (15.4%)

Action 3 (+25%): 212 times (58.4%)

Action 2 (+0%): 95 times (26.2%)

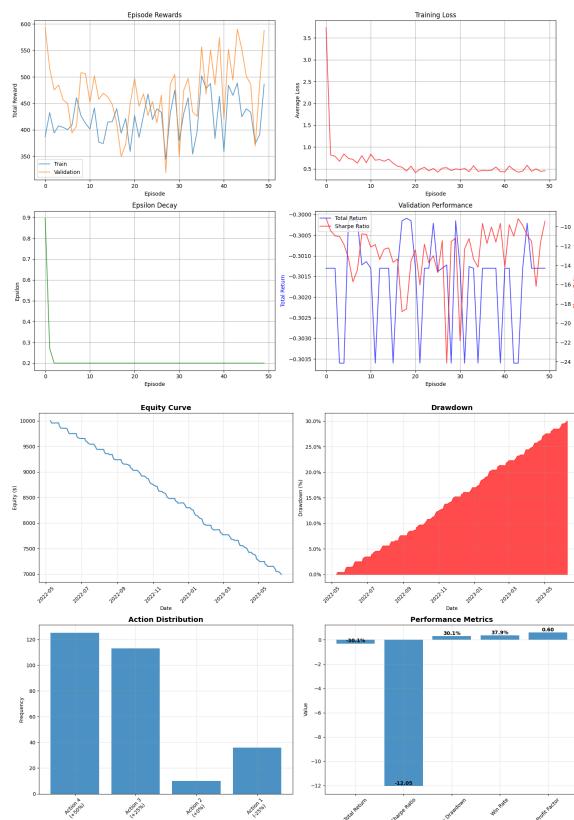


SI Run 2

Total Return: -30.08%
 Sharpe Ratio: -12.05
 Max Drawdown: 30.08%
 Win Rate: 37.9%
 Profit Factor: 0.60
 Total Trades: 58
 Final Equity: \$6,992.50

== TRADE LIST ==

Trade 1: 8 contracts | P&L +3.20
 Trade 2: 8 contracts | P&L -1.80
 Trade 3: 8 contracts | P&L -8.00
 Trade 4: 8 contracts | P&L +1.60
 Trade 5: 8 contracts | P&L -1.60
 Trade 6: 8 contracts | P&L +0.20
 Trade 7: 8 contracts | P&L +3.20
 Trade 8: 8 contracts | P&L -9.60
 Trade 9: 8 contracts | P&L +0.60
 Trade 10: 8 contracts | P&L +4.80
 Trade 11: 8 contracts | P&L -4.00
 Trade 12: 8 contracts | P&L +0.40
 Trade 13: 8 contracts | P&L +3.20
 Trade 14: 8 contracts | P&L -1.60
 Trade 15: 8 contracts | P&L -9.60
 Trade 16: 8 contracts | P&L -0.20
 Trade 17: 8 contracts | P&L +0.40
 Trade 18: 8 contracts | P&L +0.40
 Trade 19: 6 contracts | P&L +1.20
 Trade 20: 8 contracts | P&L +0.00
 Trade 21: 8 contracts | P&L +0.00
 Trade 22: 8 contracts | P&L +0.60
 Trade 23: 8 contracts | P&L +1.60
 Trade 24: 8 contracts | P&L -1.00
 Trade 25: 8 contracts | P&L -1.00
 Trade 26: 8 contracts | P&L -0.60
 Trade 27: 6 contracts | P&L -0.60
 Trade 28: 8 contracts | P&L -1.60
 Trade 29: 8 contracts | P&L +1.60
 Trade 30: 8 contracts | P&L -0.20
 Trade 31: 8 contracts | P&L -0.40
 Trade 32: 8 contracts | P&L -2.40
 Trade 33: 8 contracts | P&L +0.00
 Trade 34: 8 contracts | P&L +0.00
 Trade 35: 8 contracts | P&L +0.00
 Trade 36: 8 contracts | P&L +0.00
 Trade 37: 8 contracts | P&L +0.00
 Trade 38: 8 contracts | P&L +0.00
 Trade 39: 8 contracts | P&L +0.00
 Trade 40: 8 contracts | P&L +5.60
 Trade 41: 8 contracts | P&L +0.00
 Trade 42: 8 contracts | P&L +0.40
 Trade 43: 8 contracts | P&L +3.20



Trade 44: 8 contracts | P&L -2.20
Trade 45: 8 contracts | P&L -2.20
Trade 46: 8 contracts | P&L -2.20
Trade 47: 6 contracts | P&L -7.20
Trade 48: 8 contracts | P&L +0.00
Trade 49: 8 contracts | P&L +0.00
Trade 50: 8 contracts | P&L +0.20
Trade 51: 8 contracts | P&L +1.60
Trade 52: 8 contracts | P&L +0.20
Trade 53: 8 contracts | P&L +4.80
Trade 54: 8 contracts | P&L +3.20
Trade 55: 8 contracts | P&L -2.00
Trade 56: 8 contracts | P&L -2.00
Trade 57: 8 contracts | P&L -2.00
Trade 58: 8 contracts | P&L -6.00

Total trades: 58

Total P&L: -27.80

Trade P&L Sum: \$-27.80

Expected Equity: \$9,972.20

Actual Equity: \$6,998.50

Missing: \$-2,973.70

Transaction Costs: \$3,001.50

Action Distribution:

Action 4 (+50%): 125 times (44.0%)

Action 3 (+25%): 113 times (39.8%)

Action 2 (+0%): 10 times (3.5%)

Action 1 (-25%): 36 times (12.7%)

SI Run 3

Total Return: -30.36%

Sharpe Ratio: -9.07

Max Drawdown: 30.36%

Win Rate: 55.6%

Profit Factor: 0.92

Total Trades: 36

Final Equity: \$6,964.00

==== TRADE LIST ====

Trade 1: 8 contracts | P&L +3.20

Trade 2: 8 contracts | P&L -8.00

Trade 3: 8 contracts | P&L +0.40

Trade 4: 8 contracts | P&L +0.20

Trade 5: 8 contracts | P&L +1.60

Trade 6: 8 contracts | P&L -1.60

Trade 7: 8 contracts | P&L +3.20

Trade 8: 8 contracts | P&L -2.40

Trade 9: 8 contracts | P&L -9.60

Trade 10: 8 contracts | P&L +0.00

Trade 11: 8 contracts | P&L +4.80

Trade 12: 8 contracts | P&L -4.00

Trade 13: 8 contracts | P&L +3.20

Trade 14: 8 contracts | P&L -9.60

Trade 15: 8 contracts | P&L +1.60

Trade 16: 8 contracts | P&L +1.60

Trade 17: 8 contracts | P&L -0.80

Trade 18: 8 contracts | P&L -1.60

Trade 19: 8 contracts | P&L +1.60

Trade 20: 8 contracts | P&L -2.40

Trade 21: 8 contracts | P&L +0.00

Trade 22: 8 contracts | P&L +0.00

Trade 23: 8 contracts | P&L +5.60

Trade 24: 8 contracts | P&L +0.00

Trade 25: 8 contracts | P&L +3.20

Trade 26: 8 contracts | P&L -9.60

Trade 27: 8 contracts | P&L +1.60

Trade 28: 8 contracts | P&L +4.80

Trade 29: 8 contracts | P&L +3.20

Trade 30: 8 contracts | P&L -8.00

Trade 31: 8 contracts | P&L +2.40

Trade 32: 8 contracts | P&L +0.80

Trade 33: 8 contracts | P&L +4.00

Trade 34: 8 contracts | P&L +1.60

Trade 35: 8 contracts | P&L -1.60

Trade 36: 8 contracts | P&L +5.60

Total trades: 36

Total P&L: -5.00

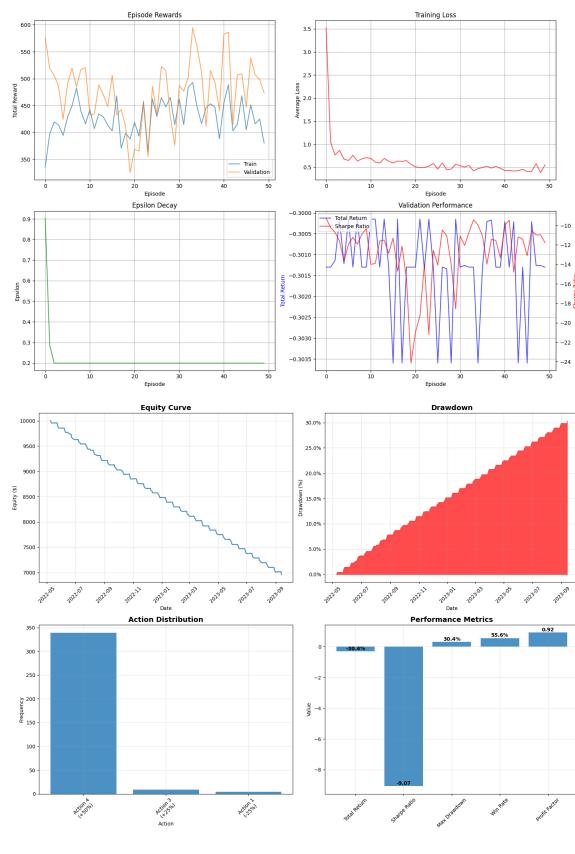
Trade P&L Sum: \$-5.00

Expected Equity: \$9,995.00

Actual Equity: \$6,964.00

Missing: \$-3,031.00

Transaction Costs: \$3,036.00



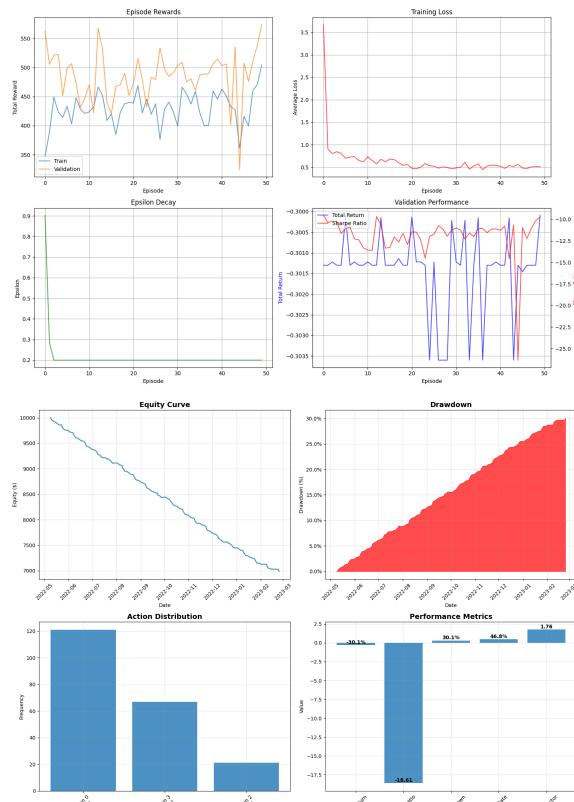
Action Distribution:
 Action 4 (+50%): 339 times (96.3%)
 Action 3 (+25%): 9 times (2.6%)
 Action 1 (-25%): 4 times (1.1%)

SI Run 4

Total Return: -30.13%
 Sharpe Ratio: -18.61
 Max Drawdown: 30.13%
 Win Rate: 46.8%
 Profit Factor: 1.76
 Total Trades: 77
 Final Equity: \$6,987.00

==== TRADE LIST ====

Trade 1: 8 contracts | P&L -0.40
 Trade 2: 6 contracts | P&L -0.40
 Trade 3: 8 contracts | P&L -0.40
 Trade 4: 8 contracts | P&L -0.60
 Trade 5: 8 contracts | P&L -3.20
 Trade 6: 8 contracts | P&L +0.40
 Trade 7: 8 contracts | P&L +1.80
 Trade 8: 8 contracts | P&L +1.80
 Trade 9: 8 contracts | P&L +2.00
 Trade 10: 6 contracts | P&L +6.00
 Trade 11: 8 contracts | P&L -0.20
 Trade 12: 8 contracts | P&L -0.20
 Trade 13: 8 contracts | P&L -0.20
 Trade 14: 8 contracts | P&L -0.20
 Trade 15: 8 contracts | P&L -1.60
 Trade 16: 8 contracts | P&L -0.60
 Trade 17: 8 contracts | P&L +0.40
 Trade 18: 8 contracts | P&L +0.40
 Trade 19: 8 contracts | P&L +0.40
 Trade 20: 8 contracts | P&L +1.60
 Trade 21: 8 contracts | P&L -0.20
 Trade 22: 8 contracts | P&L -0.40
 Trade 23: 8 contracts | P&L -3.20
 Trade 24: 8 contracts | P&L +2.40
 Trade 25: 8 contracts | P&L +2.40
 Trade 26: 8 contracts | P&L +9.60
 Trade 27: 8 contracts | P&L -0.00
 Trade 28: 8 contracts | P&L -0.20
 Trade 29: 8 contracts | P&L -0.80
 Trade 30: 8 contracts | P&L -0.80
 Trade 31: 8 contracts | P&L -4.80
 Trade 32: 8 contracts | P&L +0.20
 Trade 33: 8 contracts | P&L +1.20
 Trade 34: 8 contracts | P&L +1.00
 Trade 35: 8 contracts | P&L +0.80
 Trade 36: 8 contracts | P&L +4.00
 Trade 37: 8 contracts | P&L -0.00



Trade 38: 8 contracts | P&L -0.20
Trade 39: 8 contracts | P&L -0.40
Trade 40: 8 contracts | P&L -3.20
Trade 41: 8 contracts | P&L +1.40
Trade 42: 8 contracts | P&L +1.60
Trade 43: 8 contracts | P&L +9.60
Trade 44: 8 contracts | P&L +0.20
Trade 45: 8 contracts | P&L +0.40
Trade 46: 8 contracts | P&L -0.20
Trade 47: 8 contracts | P&L -0.40
Trade 48: 8 contracts | P&L -1.60
Trade 49: 8 contracts | P&L -0.00
Trade 50: 8 contracts | P&L -0.00
Trade 51: 8 contracts | P&L -0.60
Trade 52: 8 contracts | P&L -1.20
Trade 53: 8 contracts | P&L -1.60
Trade 54: 8 contracts | P&L +0.60
Trade 55: 8 contracts | P&L +0.80
Trade 56: 8 contracts | P&L +0.80
Trade 57: 8 contracts | P&L +0.80
Trade 58: 8 contracts | P&L +1.00
Trade 59: 8 contracts | P&L +1.40
Trade 60: 8 contracts | P&L +1.00
Trade 61: 8 contracts | P&L +1.00
Trade 62: 8 contracts | P&L +1.60
Trade 63: 8 contracts | P&L +0.20
Trade 64: 8 contracts | P&L -0.00
Trade 65: 8 contracts | P&L -1.60
Trade 66: 8 contracts | P&L +0.20
Trade 67: 8 contracts | P&L +0.40
Trade 68: 8 contracts | P&L +0.40
Trade 69: 6 contracts | P&L +1.80
Trade 70: 8 contracts | P&L -0.00
Trade 71: 8 contracts | P&L -0.00
Trade 72: 8 contracts | P&L -0.00
Trade 73: 8 contracts | P&L -0.00
Trade 74: 6 contracts | P&L -0.00
Trade 75: 8 contracts | P&L -0.00
Trade 76: 8 contracts | P&L -0.00
Trade 77: 8 contracts | P&L -5.60

Total trades: 77

Total P&L: +26.60

Trade P&L Sum: \$26.60

Expected Equity: \$10,026.60

Actual Equity: \$6,987.00

Missing: -\$3,039.60

Transaction Costs: \$3,013.00

Action Distribution:

Action 0 (-50%): 121 times (57.9%)

Action 3 (+25%): 67 times (32.1%)

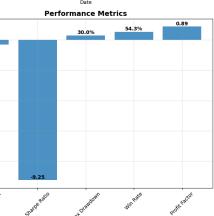
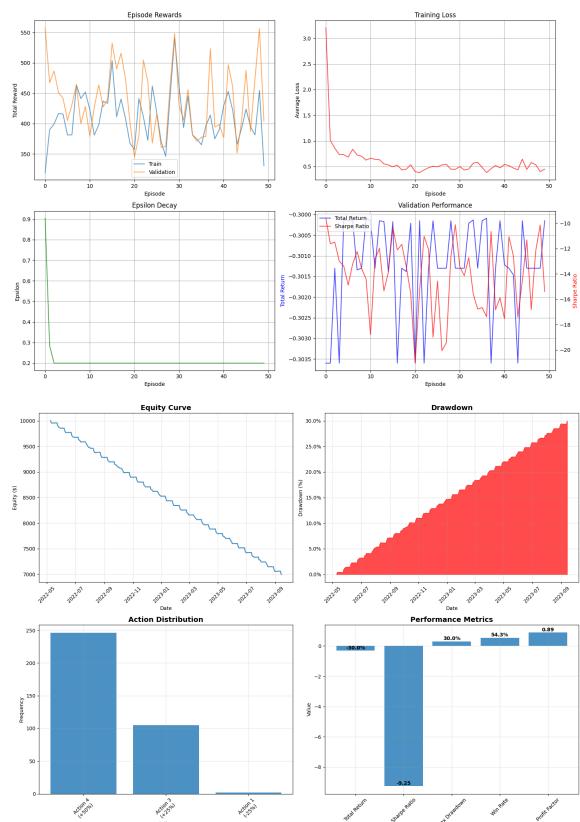
Action 2 (+0%): 21 times (10.0%)

SI Run 5

Total Return: -30.01%
 Sharpe Ratio: -9.25
 Max Drawdown: 30.01%
 Win Rate: 54.3%
 Profit Factor: 0.89
 Total Trades: 35
 Final Equity: \$6,998.90

== TRADE LIST ==

Trade 1: 8 contracts | P&L +3.20
 Trade 2: 8 contracts | P&L -8.00
 Trade 3: 8 contracts | P&L +1.60
 Trade 4: 8 contracts | P&L -1.60
 Trade 5: 8 contracts | P&L +3.20
 Trade 6: 8 contracts | P&L -2.40
 Trade 7: 8 contracts | P&L -9.60
 Trade 8: 8 contracts | P&L +4.80
 Trade 9: 8 contracts | P&L -4.00
 Trade 10: 8 contracts | P&L +3.20
 Trade 11: 8 contracts | P&L -1.60
 Trade 12: 8 contracts | P&L -9.60
 Trade 13: 8 contracts | P&L +1.60
 Trade 14: 8 contracts | P&L +1.60
 Trade 15: 8 contracts | P&L -0.80
 Trade 16: 8 contracts | P&L -1.60
 Trade 17: 8 contracts | P&L +1.60
 Trade 18: 8 contracts | P&L -2.40
 Trade 19: 8 contracts | P&L +0.00
 Trade 20: 8 contracts | P&L +0.00
 Trade 21: 8 contracts | P&L +5.60
 Trade 22: 8 contracts | P&L +0.00
 Trade 23: 8 contracts | P&L +3.20
 Trade 24: 8 contracts | P&L -9.60
 Trade 25: 8 contracts | P&L +1.60
 Trade 26: 8 contracts | P&L +4.80
 Trade 27: 8 contracts | P&L +3.20
 Trade 28: 8 contracts | P&L -8.00
 Trade 29: 8 contracts | P&L +2.40
 Trade 30: 8 contracts | P&L +0.80
 Trade 31: 8 contracts | P&L +4.00
 Trade 32: 8 contracts | P&L +1.60
 Trade 33: 8 contracts | P&L -1.60
 Trade 34: 8 contracts | P&L +5.60
 Trade 35: 0 contracts | P&L +0.40
 Total trades: 35
 Total P&L: -6.80
 Trade P&L Sum: -\$6.80
 Expected Equity: \$9,993.20
 Actual Equity: \$6,998.50
 Missing: -\$2,994.70
 Transaction Costs: \$3,001.50



Action Distribution:

Action 4 (+50%): 246 times (69.7%)

Action 3 (+25%): 105 times (29.7%)

Action 1 (-25%): 2 times (0.6%)

