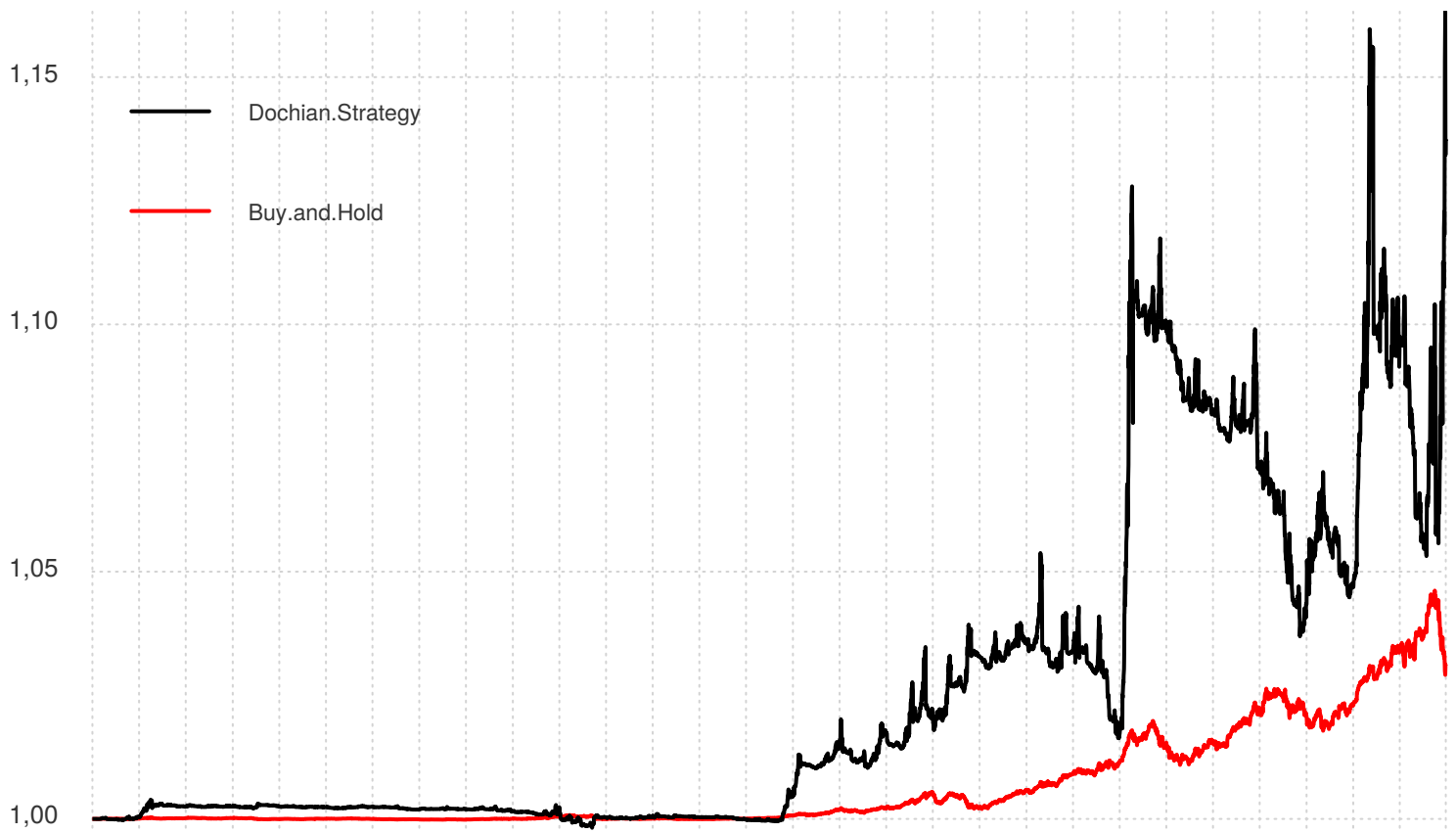


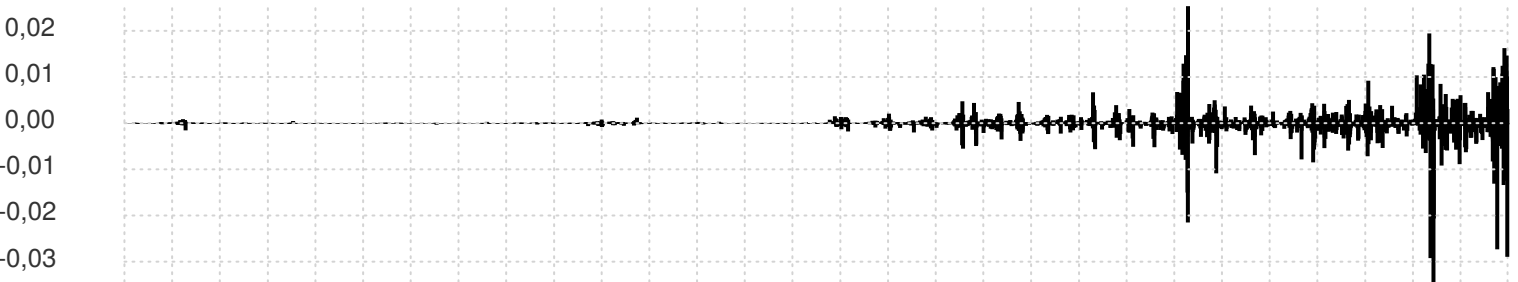
# Donchian Channel Strategy vs Market

## Cumulative Return

1990-01-02 / 2018-12-28



## Daily Return



## Drawdown



Jan 02 1990 Jan 04 1993 Jan 02 1996 Jan 04 1999 Jan 02 2002 Jan 03 2005 Jan 02 2008 Jan 03 2011 Jan 02 2014 Jan 03 2017