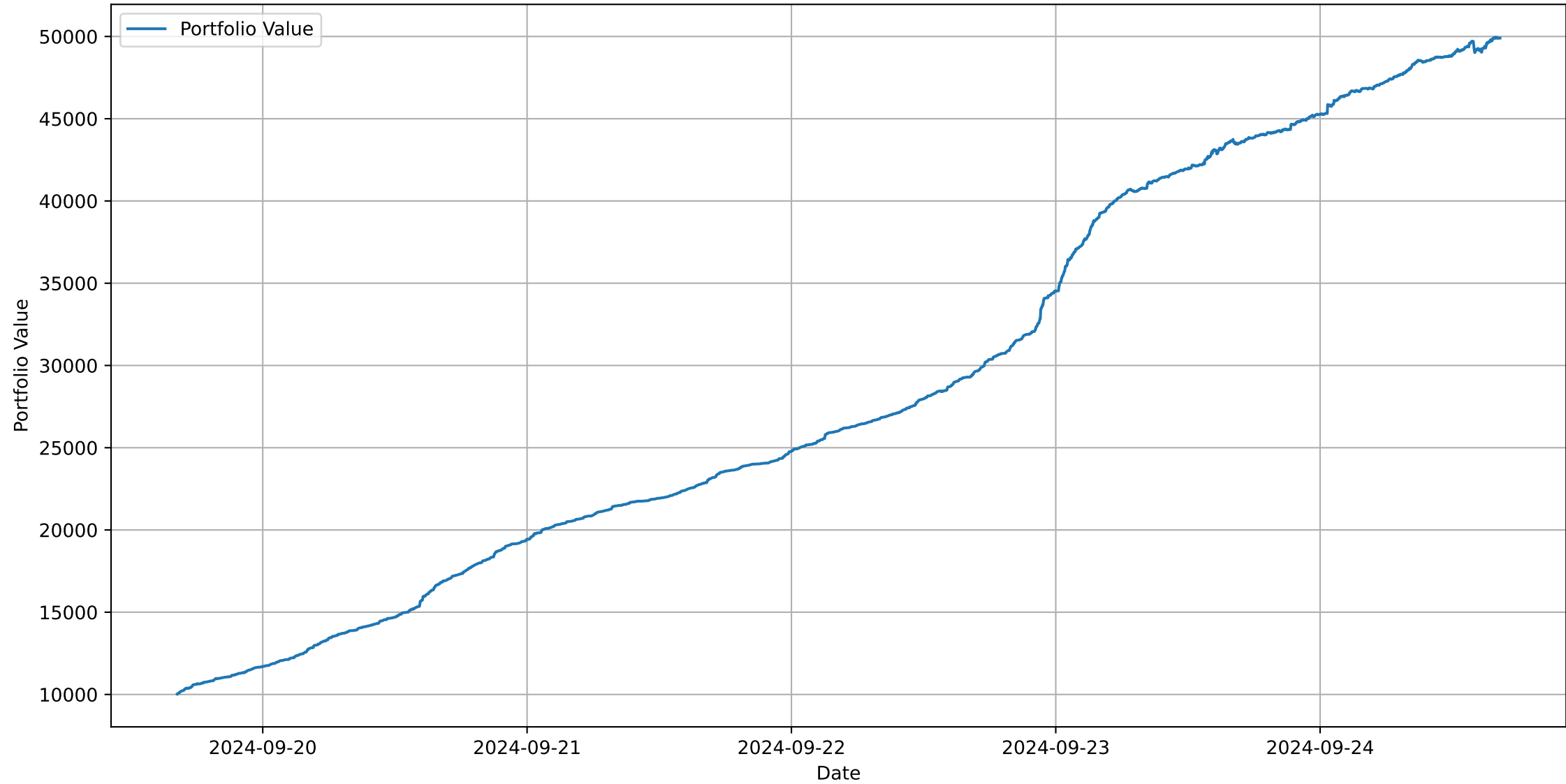


Portfolio Value Over Time



Metric	Value
Initial Cash	10000
Final Portfolio Value	49902.14282094549
Net Profit	39902.14282094549
Cumulative Returns	3.977114158688165
Max Drawdown	-1.4139777862824958
Avg. Drawdown	-0.028793606637924903
Max Drawdown Duration	0
Avg. Drawdown Duration	-0.0012673762921741882
Annualized Volatility	0.009009580544484903
Exposure Time [%]	100.0
Return [%]	399.0214282094549
Buy & Hold Return [%]	0.33179551363378135
Return (Ann.) [%]	5.786629132722032
Sharpe Ratio	0
Sortino Ratio	0
Calmar Ratio	0
Win Rate [%]	86.83274021352312
Best Trade [%]	6.352799999999989
Worst Trade [%]	-2.3497000000000114
Avg. Trade [%]	0.38229085683000014
Max. Trade Duration	0
Avg. Trade Duration	0
Profit Factor	12.131700003108719
Expectancy [%]	0.38229085683000014
SQN	362684.64813996025
Number of Trading Hoursertry	120.1