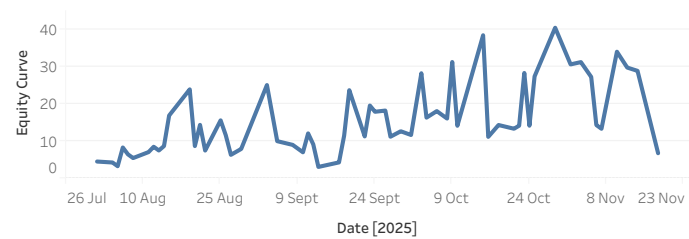


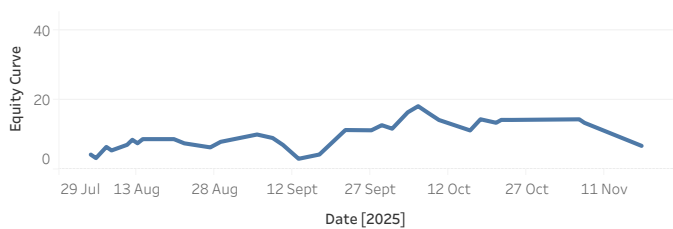
Trade Frequency vs Performance — Why Fewer Trades Perform Better

Key takeaway: Capping trades per day improves consistency and total performance.

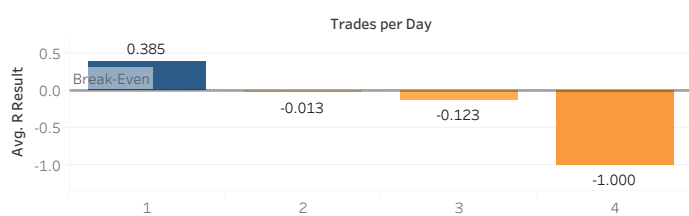
Equity Curve - Original



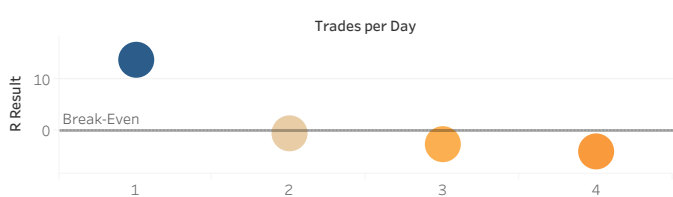
Equity Curve - 1 Trade/Day Cap



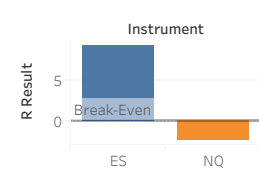
Avg R by Trades per Day



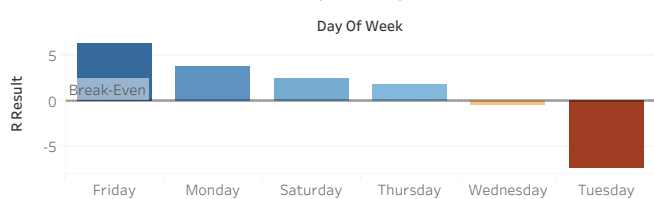
Trades per Day by Total R



Instrument Performance



Performance by Day of Week (Total R)



November: Trades per Day vs Total R

