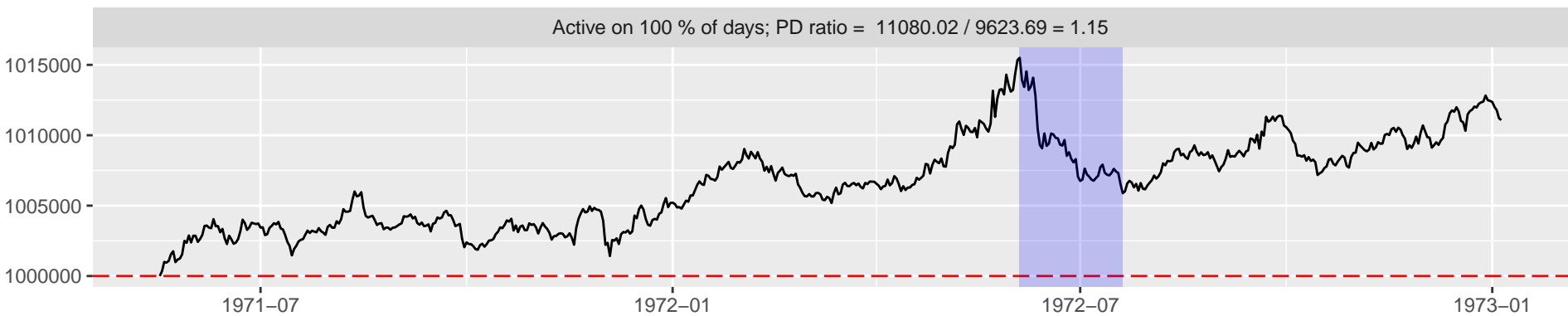
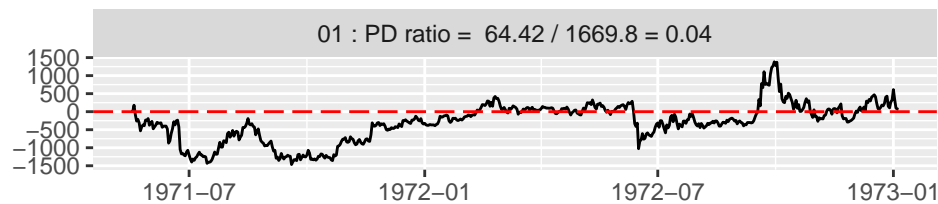


Position sizes inversely proportional to Open

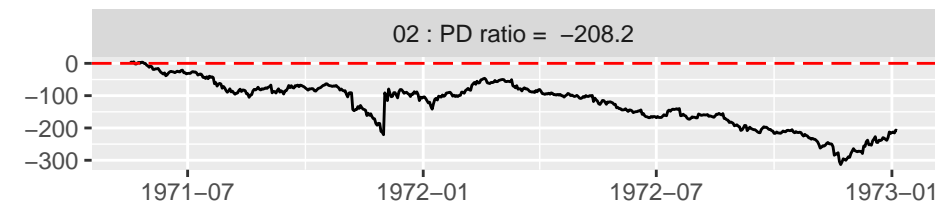
Active on 100 % of days; PD ratio = $11080.02 / 9623.69 = 1.15$



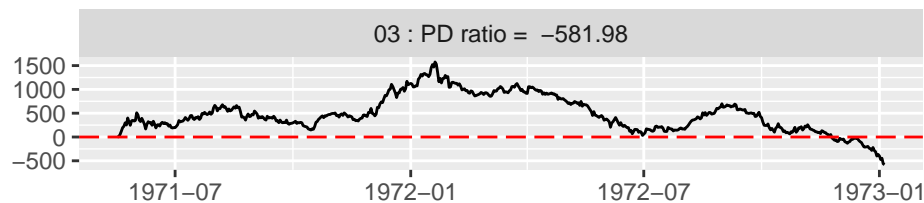
01 : PD ratio = $64.42 / 1669.8 = 0.04$



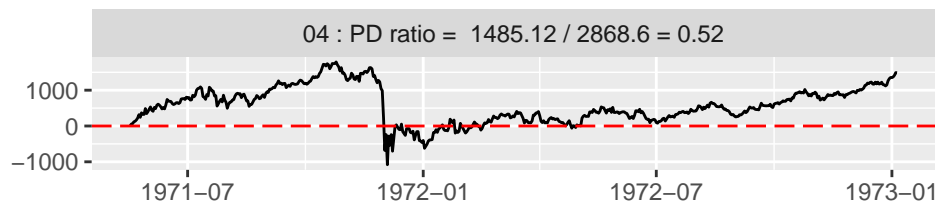
02 : PD ratio = -208.2



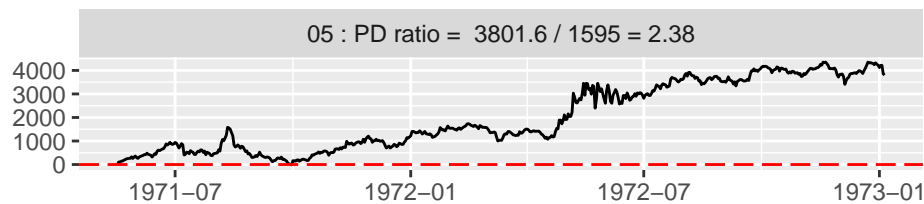
03 : PD ratio = -581.98



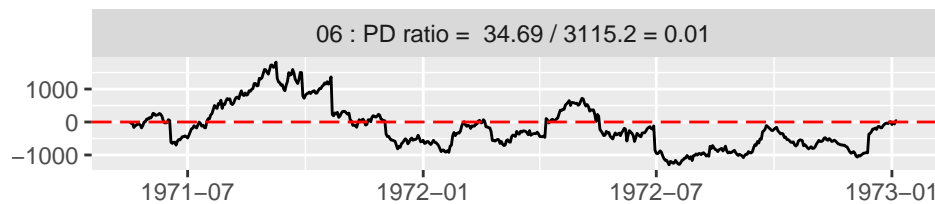
04 : PD ratio = $1485.12 / 2868.6 = 0.52$



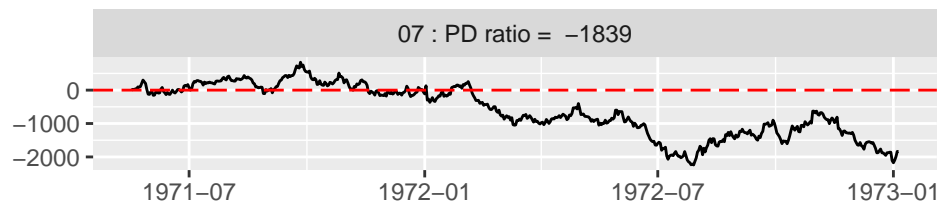
05 : PD ratio = $3801.6 / 1595 = 2.38$



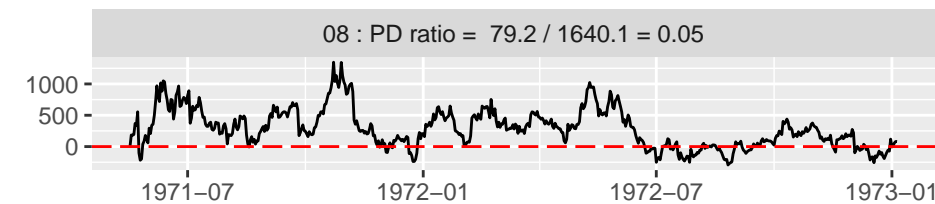
06 : PD ratio = $34.69 / 3115.2 = 0.01$



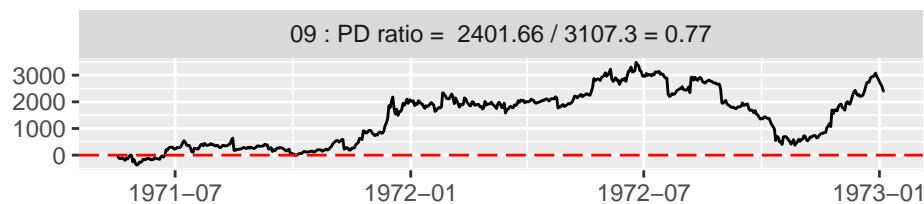
07 : PD ratio = -1839



08 : PD ratio = $79.2 / 1640.1 = 0.05$



09 : PD ratio = $2401.66 / 3107.3 = 0.77$



10 : PD ratio = $5842.51 / 5934.24 = 0.98$

