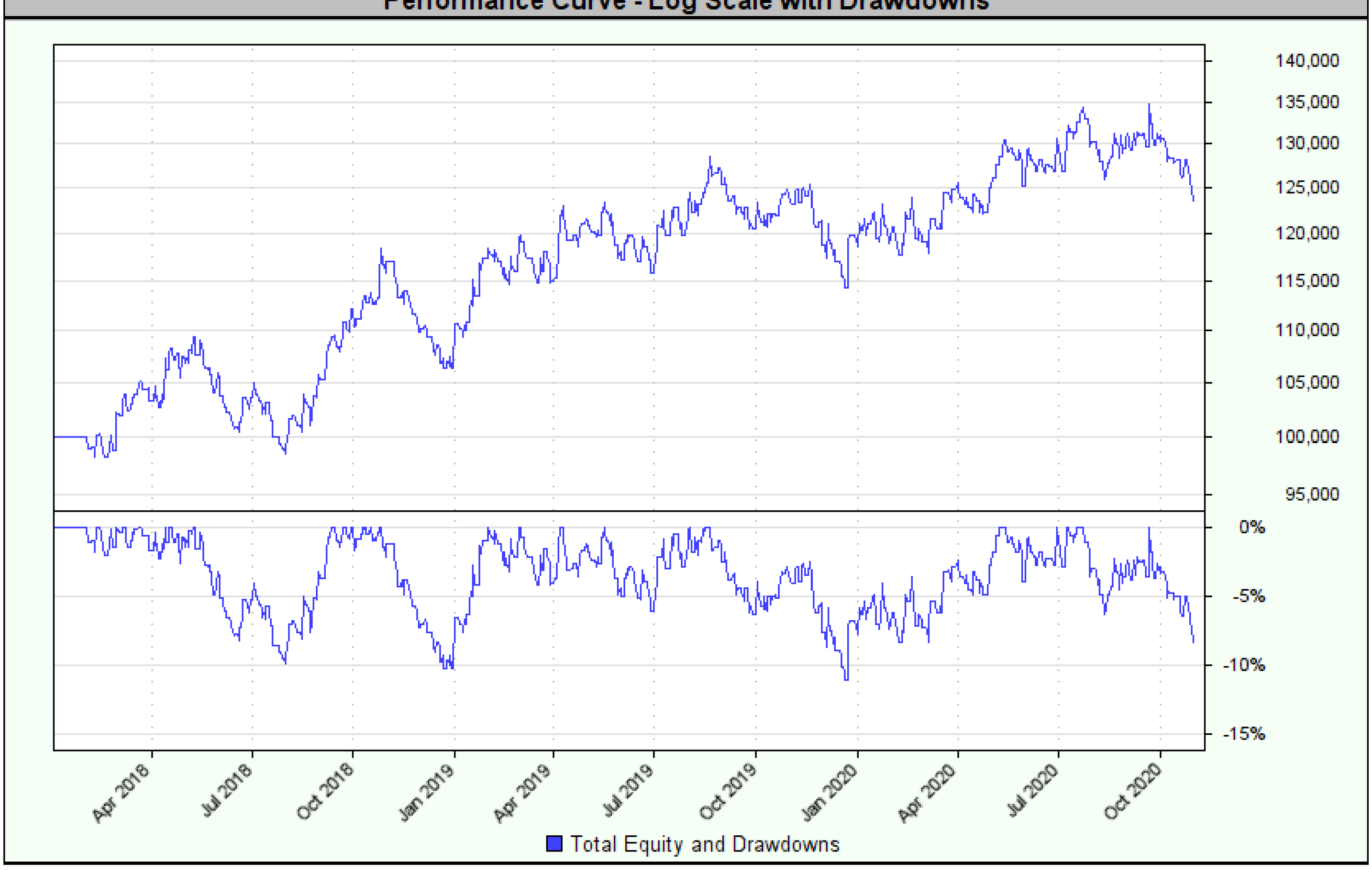
C_SimpleFX SUITE Summary Results

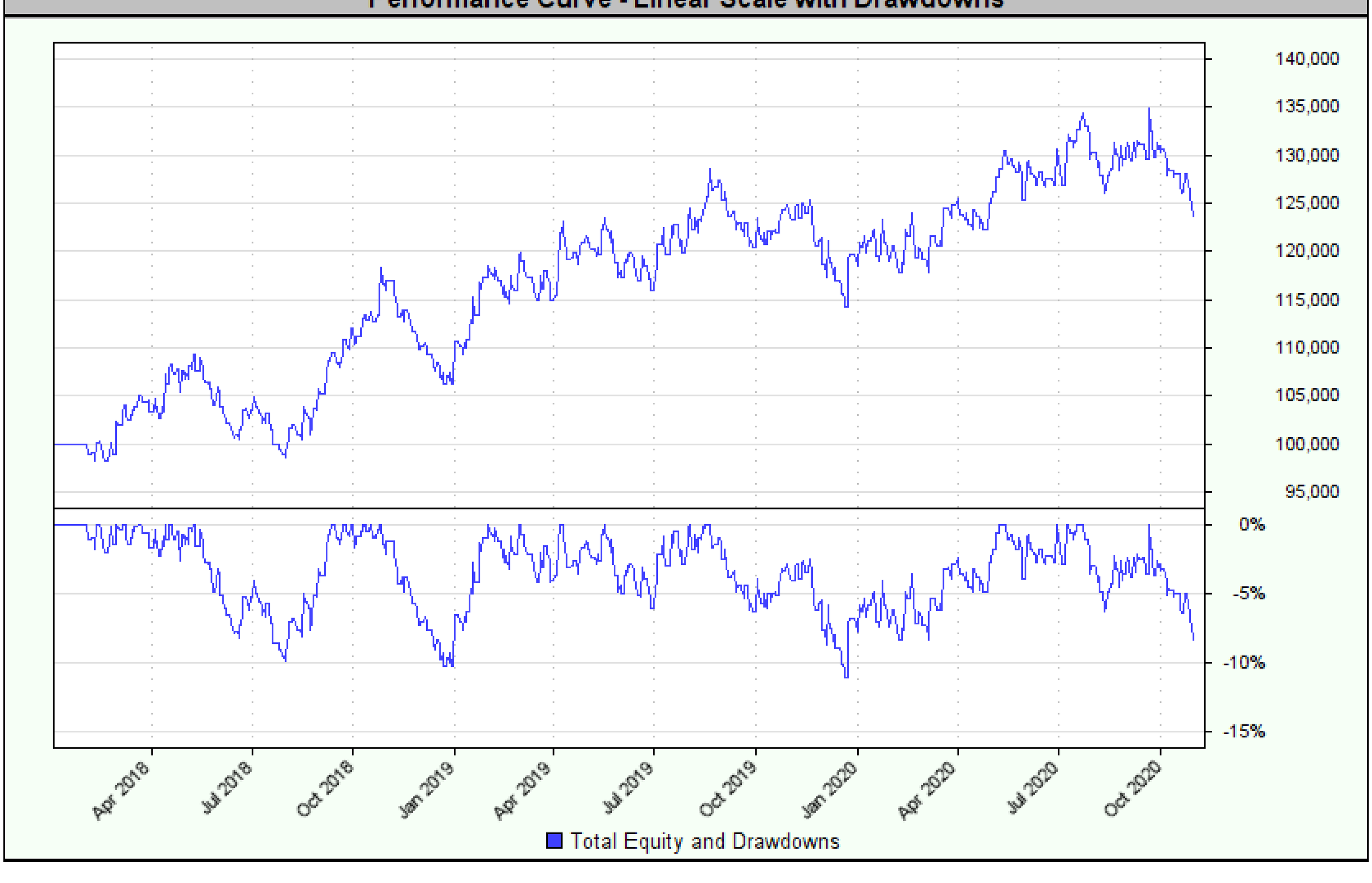
Stepped Parameter Summary Performance

Test	Ending Balance	Ending VADI	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades	Commissions	Slippage
1	123,592.86	123,592.86	7.78%	0.70	0.68	2.94	11.0%	8.6	1,231	18,423.00	26,824.95

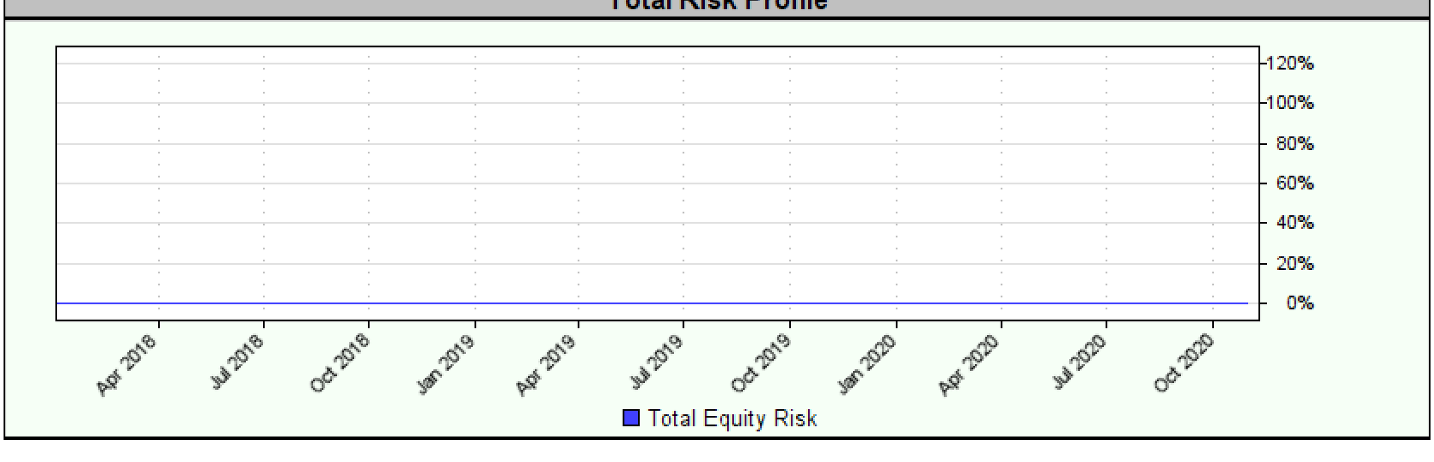
Performance Curve - Log Scale with Drawdowns



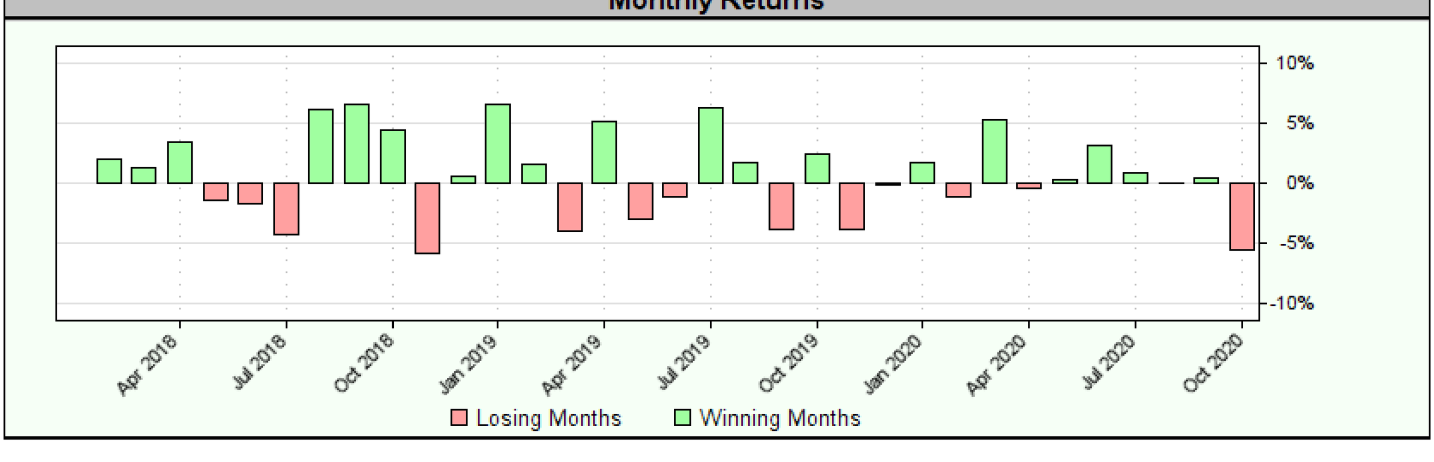
Performance Curve - Linear Scale with Drawdowns



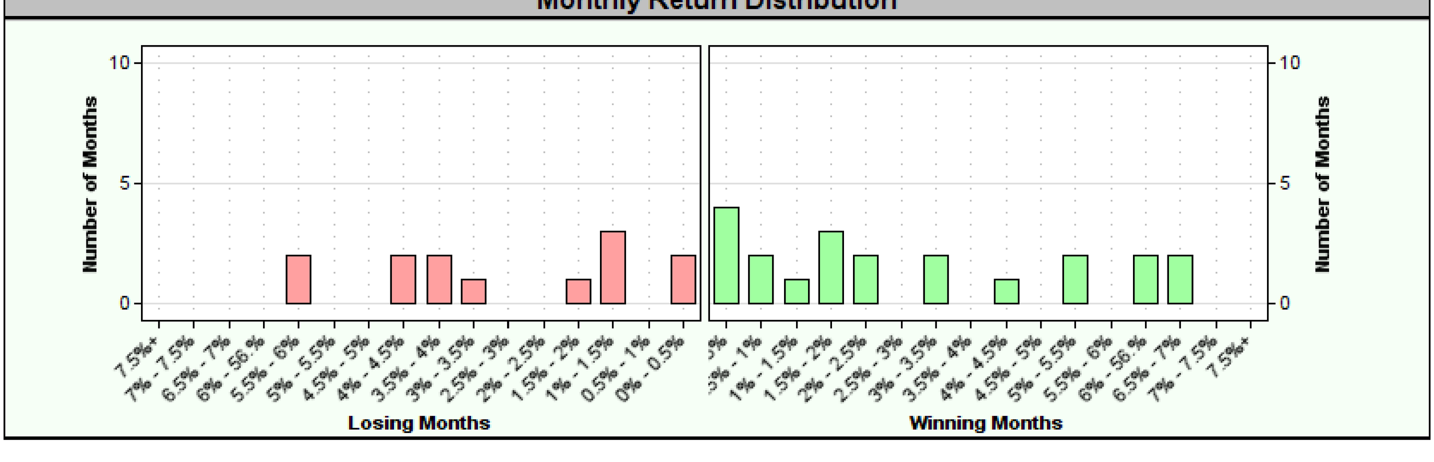
Total Risk Profile



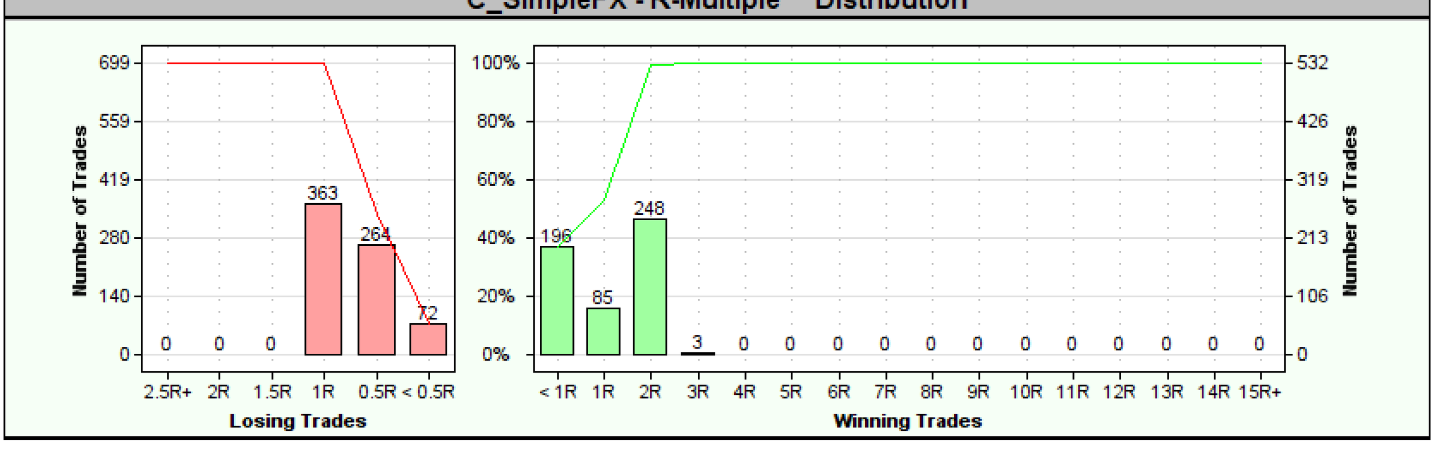
Monthly Returns



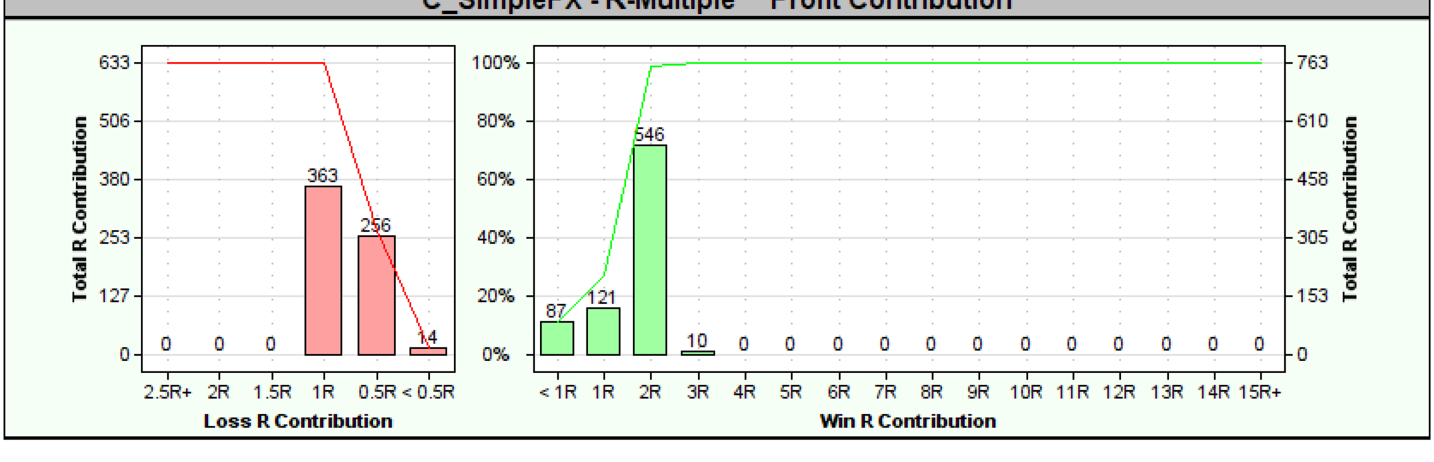
Monthly Return Distribution



C_SimpleFX - R-Multiple™ Distribution



C_SimpleFX - R-Multiple™ Profit Contribution



Yearly Performance Summary

Year	Days	Closed Balance	End Total Equity	End VADI	Total Equity Gain	Gain %	# Trades
2018	365	110,728.31	110,728.31	110,728.31	10,728.31	10.7%	395
2019	365	118,544.06	118,544.06	118,544.06	7,815.75	7.1%	477
2020	304	123,592.86	123,592.86	123,592.86	5,048.80	4.3%	359

Instrument Performance Summary

Symbol	Wins	%	Losses	%	Trades	Win Months	%	Loss Months	%	Avg. Win %	Avg. Loss %	Avg. Trade %	% Profit Factor
AUDJPY-1M	0	0.0%	2	100.0%	2	33	97.1%	1	2.9%	0.00%	0.48%	-0.48%	0.00
AUDUSD-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
CADCHF-1M	2	66.7%	1	33.3%	3	34	100.0%	0	0.0%	0.22%	0.31%	0.05%	1.43
CADJPY-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
CHFJPY-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
EURAUD-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
EURCAD-1M	5	35.7%	9	64.3%	14	32	94.1%	2	5.9%	0.50%	0.49%	-0.13%	0.57
EURCHF-1M	13	34.2%	25	65.8%	38	30	88.2%	4	11.8%	0.56%	0.45%	-0.10%	0.66
EURGBP-1M	81	47.6%	89	52.4%	170	23	67.6%	11	32.4%	0.72%	0.43%	0.12%	1.53
EURHUF-1M	71	50.7%	69	49.3%	140	24	70.6%	10	29.4%	0.84%	0.45%	0.20%	1.91
EURJPY-1M	6	27.3%	16	72.7%	22	31	91.2%	3	8.8%	0.57%	0.37%	-0.12%	0.57
EURNZD-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
EURSEK-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
EURUSD-1M	21	37.5%	35	62.5%	56	26	76.5%	8	23.5%	0.70%	0.46%	-0.02%	0.92
GBPAUD-1M	50	47.6%	55	52.4%	105	18	52.9%	16	47.1%	0.62%	0.44%	0.06%	1.28
GBPCHF-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
GBPJPY-1M	50	43.1%	66	56.9%	116	16	47.1%	18	52.9%	0.71%	0.44%	0.05%	1.21
GBPNZD-1M	36	43.9%	46	56.1%	82	22	64.7%	12	35.3%	0.59%	0.42%	0.02%	1.11
GBPUSD-1M	51	38.9%	80	61.1%	131	20	58.8%	14	41.2%	0.81%	0.42%	0.06%	1.22
NZDCHF-1M	0	0.0%	1	100.0%	1	33	97.1%	1	2.9%	0.00%	0.47%	-0.47%	0.00
NZDJPY-1M	26	46.4%	30	53.6%	56	21	61.8%	13	38.2%	0.56%	0.35%	0.07%	1.38
USDCAD-1M	26	28.9%	64	71.1%	90	21	61.8%	13	38.2%	0.71%	0.45%	-0.12%	0.64
USDCHF-1M	6	26.1%	17	73.9%	23	30	88.2%	4	11.8%	0.78%	0.48%	-0.15%	0.58
USDCZK-1M	4	44.4%	5	55.6%	9	32	94.1%	2	5.9%	0.14%	0.39%	-0.16%	0.29
USDJPY-1M	39	55.7%	31	44.3%	70	26	76.5%	8	23.5%	0.72%	0.42%	0.22%	2.17
USDMXN-1M	45	43.7%	58	56.3%	103	24	70.6%	10	29.4%	0.54%	0.44%	-0.01%	0.95
USDSGD-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
USDZAR-1M	0	0.0%	0	0.0%	0	34	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00

Test Period for parameter run 1.

First Test Date	2018-01-01
Last Test Date	2020-10-30

Trading Performance

CAGR %	7.78%
MAR Ratio	0.70
RAR %	9.97%
R-Squared	0.859
R-Cubed	3.18
Avg Margin to Equity Ratio	-0.15%
Daily Return %	0.0234%
Average Monthly Return %	0.6851%
Daily Geometric Return %	0.0205%
Daily Standard Deviation %	0.77%
Annualized Daily StandDev %	14.74%
Monthly Standard Deviation %	3.48%
Annualized Monthly StandDev %	12.04%
Daily Downside Deviation %	0.44%
Daily Sharpe Ratio	0.030
Daily Geo Sharpe Ratio	0.027
Modified Sharpe Ratio	0.68
Annual Sharpe Ratio	2.94
Monthly Sharpe Ratio	0.20
Robust Sharpe Ratio	0.83
Daily Sortino Ratio	0.053
Annual Sortino Ratio	+ ∞
Monthly Sortino Ratio	0.33
Calmar Ratio	1.08
Maximum Total Equity Drawdown %	11.04%
Longest Total Equity Drawdown (months)	8.61
Average Max TE Drawdown %	9.16%
Average Max TE Drawdown Length (months)	4.10
Maximum Monthly Total Equity Drawdown %	7.19%
Maximum Monthly Closed Equity Drawdown %	7.19%
Maximum Closed Equity Drawdown %	11.04%
Average Closed Equity Drawdown %	3.06%
Round Turns Per Million	55,587
Round Turns	18,396
Total Trades	1,231
Start Account Balance	100,000.00
Total Win Dollars	426,701.62
Total Loss Dollars	357,860.81
Total Profit	68,840.81
Earned Interest	0.00
Margin Interest	0.00
End Closed Equity	123,592.86
End Open Equity	0.00
End Total Equity	123,592.86
Highest Total Equity	134,850.78
Highest Closed Equity	134,850.78
Total Commissions	0.00
Commission per Round Turn	0.00
Total Slippage	0.00
Slippage per Round Turn	0.00
Total Forex Carry	0.00
Total Dividends	0.00
Total Other Expenses	45,247.95
Fees Incentive Accrued	0.00
Fees Management Accrued	0.00
Fees Incentive Total	0.00
Fees Management Total	0.00
Capital Adds Draws Total	0.00

Win/Loss Statistics

Wins	532	43.2%
Losses	699	56.8%
Total	1231	100.0%
Winning Months	21	61.8%
Losing Months	13	38.2%
Total	34	100.0%
Average Risk Percent		0.48%
Average Win Percent		0.69%
Average Loss Percent		0.43%
Win/Loss Percent Ratio		1.58
Average Win Dollars		802.07
Average Loss Dollars		511.96
Win/Loss Dollars Ratio		1.57
Average Trade Percent		0.05%
Average Trade Duration		0.00
Average Trade Dollars		55.92
Profit Factor		1.19
Percent Profit Factor		1.21
Expectation		0.11

Equity Management

Test Starting Equity	100,000.00
Order Generation Equity	0.00
Order Generation Equity High	0.00
Leverage (fraction)	1.00000000
Trading Equity Base	Total Equity
Drawdown Reduction Threshold (%)	0.00%
Drawdown Reduction Amount (%)	0.00%

Custom Statistics

Commissions	18,423.00
Slippage	26,824.95