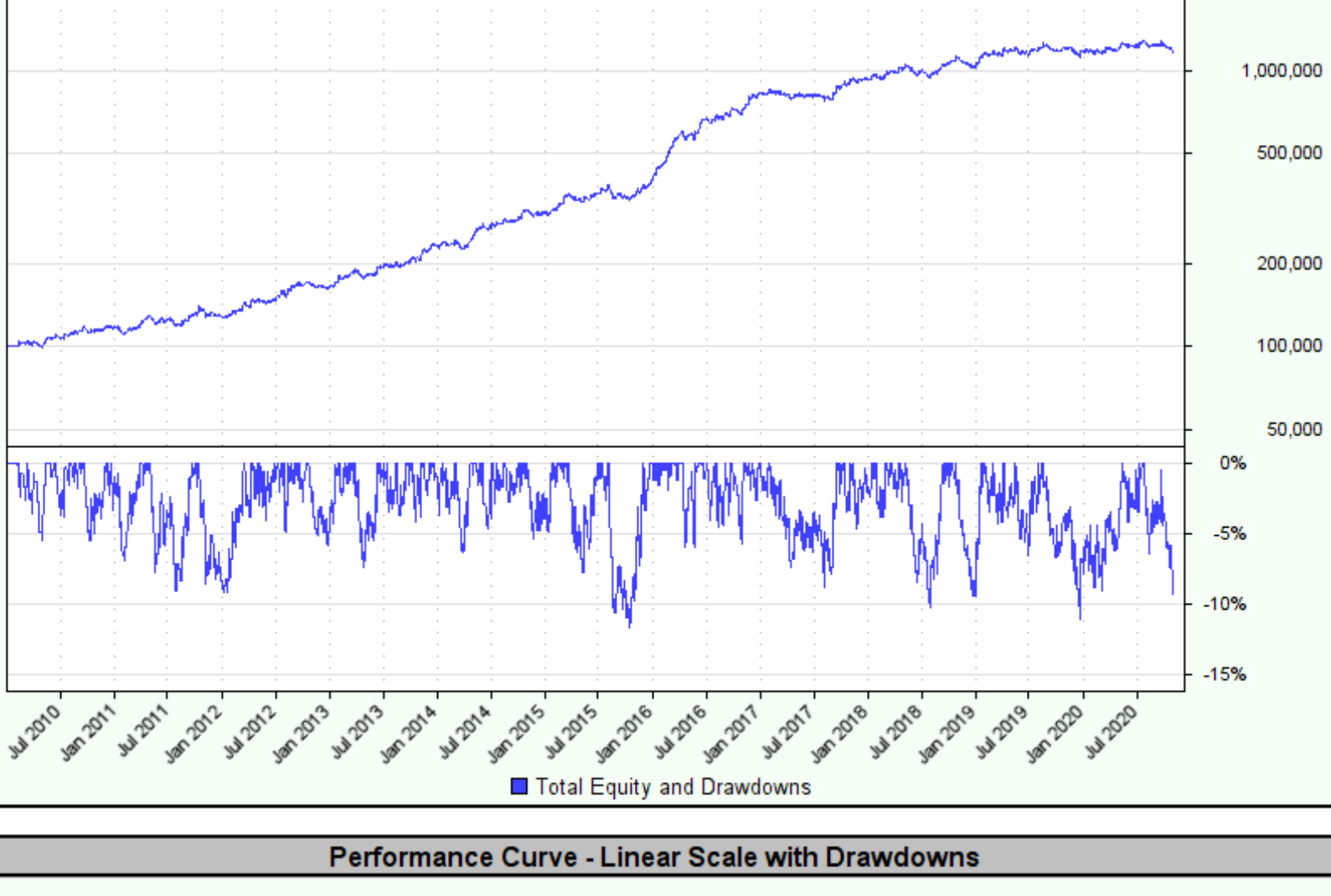


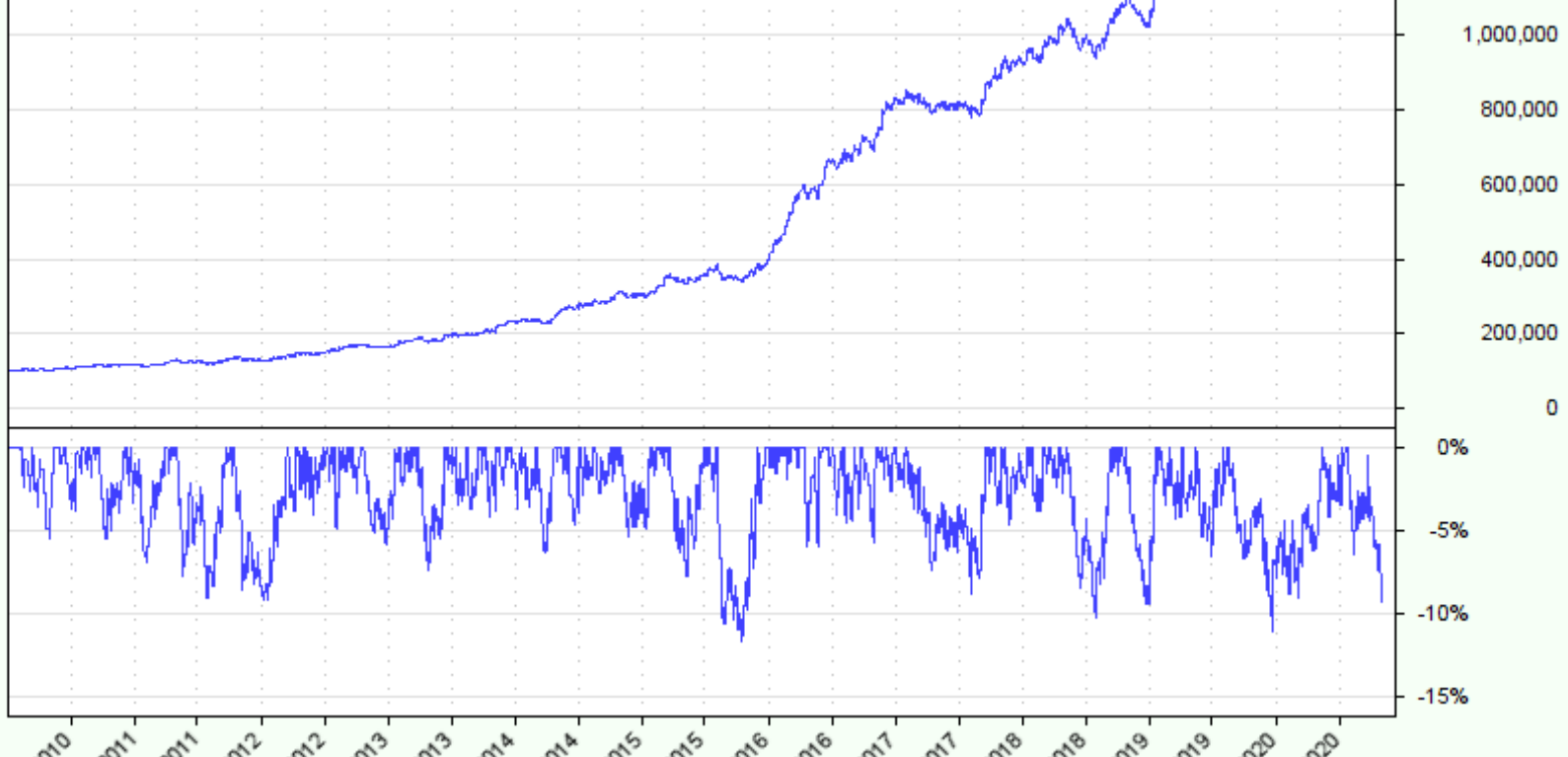
Stepped Parameter Summary Performance

Test	Ending Balance	Ending VADI	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades	Commissions	Slippage
1	1,164,958.48	1,164,958.48	25.45%	2.18	1.57	0.96	11.7%	8.7	4,687	302,332.00	392,966.79

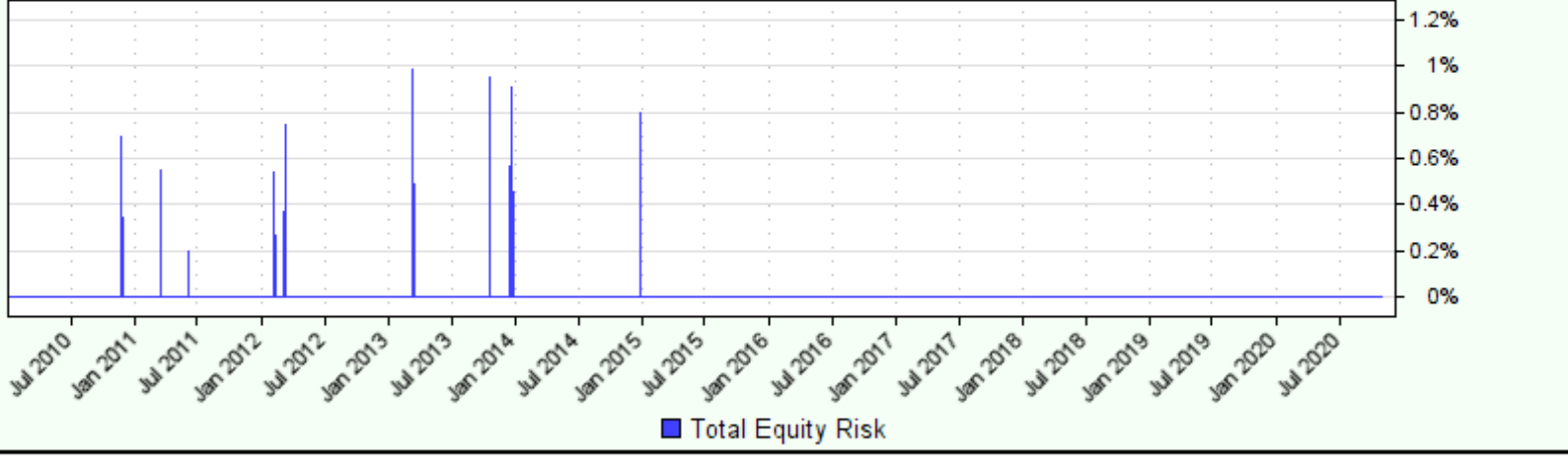
Performance Curve - Log Scale with Drawdowns



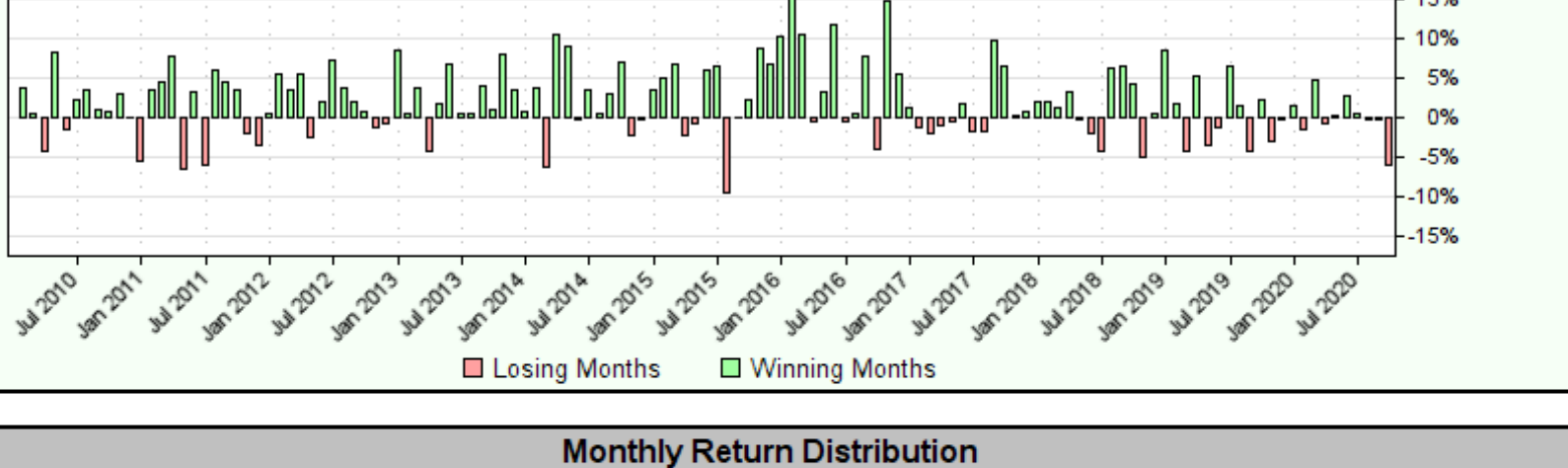
Performance Curve - Linear Scale with Drawdowns



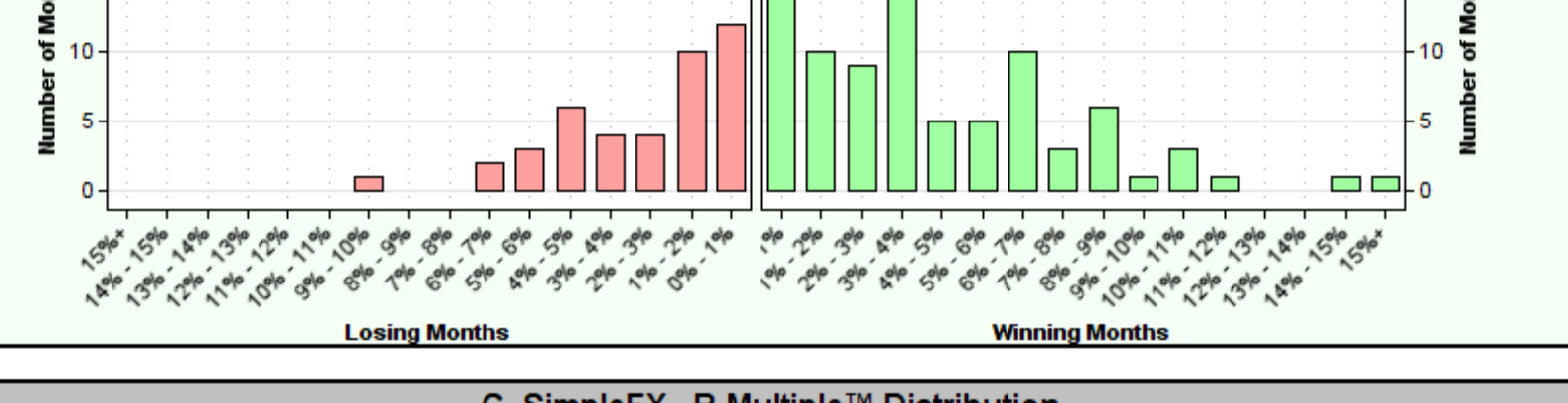
Total Risk Profile



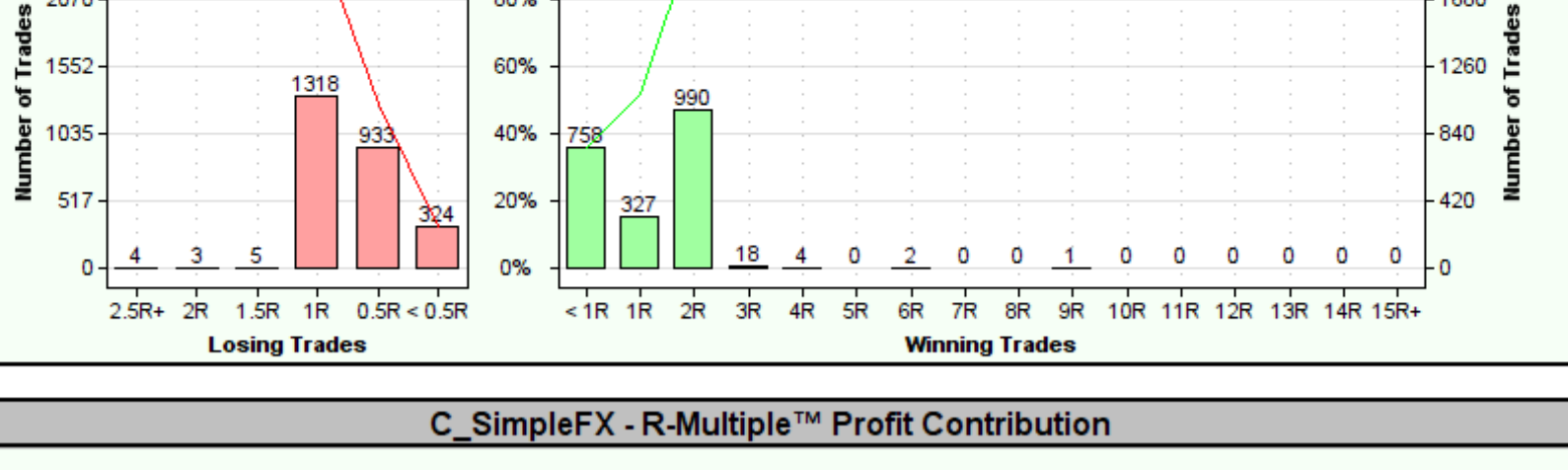
Monthly Returns



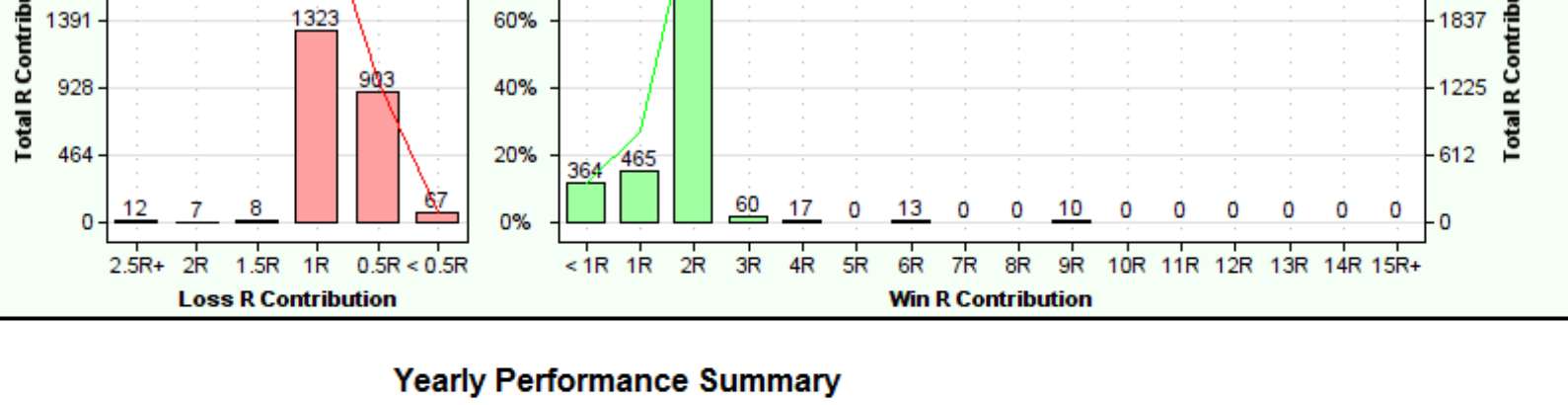
Monthly Return Distribution



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
2010	365	117,979.89	117,979.89	117,979.89	17,979.89	18.0%	332
2011	365	128,344.07	128,344.07	128,344.07	10,364.18	8.8%	431
2012	366	165,090.50	165,090.50	165,090.50	36,746.42	28.6%	425
2013	365	230,540.82	230,540.82	230,540.82	65,450.32	39.6%	438
2014	365	302,593.23	302,593.23	302,593.23	72,052.41	31.3%	404
2015	365	412,726.27	412,726.27	412,726.27	110,133.04	36.4%	497
2016	366	834,473.52	834,473.52	834,473.52	421,747.25	102.2%	482
2017	365	929,703.88	929,703.88	929,703.88	95,230.36	11.4%	416
2018	365	1,066,139.63	1,066,139.63	1,066,139.63	136,435.74	14.7%	426
2019	365	1,155,297.88	1,155,297.88	1,155,297.88	89,158.25	8.4%	477
2020	304	1,164,958.48	1,164,958.48	1,164,958.48	9,660.60	0.8%	359

Instrument Performance Summary

Symbol	Wins	%	Losses	%	Trades	Win Months	%	Loss Months	%	Avg. Win %	Avg. Loss %	Avg. Trade %	% Profit Factor
AUDJPY-1M	3	17.6%	14	82.4%	17	126	96.9%	4	3.1%	0.82%	0.48%	-0.25%	0.37
AUDUSD-1M	48	45.3%	58	54.7%	106	111	85.4%	19	14.6%	0.68%	0.41%	0.08%	1.37
CADCHF-1M	14	29.8%	33	70.2%	47	123	94.6%	7	5.4%	0.74%	0.41%	-0.07%	0.76
CADJPY-1M	45	43.7%	58	56.3%	103	119	91.5%	11	8.5%	0.71%	0.43%	0.07%	1.29
CHFJPY-1M	30	34.5%	57	65.5%	87	120	92.3%	10	7.7%	0.70%	0.44%	-0.05%	0.84
EURAUD-1M	96	49.7%	97	50.3%	193	107	82.3%	23	17.7%	0.71%	0.41%	0.15%	1.73
EURCAD-1M	9	30.0%	21	70.0%	30	125	96.2%	5	3.8%	0.60%	0.46%	-0.14%	0.57
EURCHF-1M	30	36.6%	52	63.4%	82	117	90.0%	13	10.0%	0.60%	0.46%	-0.07%	0.75
EURGBP-1M	260	47.5%	287	52.5%	547	91	70.0%	39	30.0%	0.75%	0.44%	0.13%	1.55
EURHUF-1M	114	49.1%	118	50.9%	232	113	86.9%	17	13.1%	0.75%	0.46%	0.14%	1.58
EURJPY-1M	96	45.7%	114	54.3%	210	105	80.8%	25	19.2%	0.74%	0.43%	0.11%	1.47
EURNZD-1M	14	35.9%	25	64.1%	39	123	94.6%	7	5.4%	0.58%	0.39%	-0.04%	0.82
EURSEK-1M	63	41.4%	89	58.6%	152	114	87.7%	16	12.3%	0.79%	0.42%	0.08%	1.32
EURUSD-1M	145	46.5%	167	53.5%	312	94	72.3%	36	27.7%	0.69%	0.45%	0.08%	1.33
GBPAUD-1M	127	45.4%	153	54.6%	280	90	69.2%	40	30.8%	0.64%	0.42%	0.06%	1.26
GBPCHF-1M	40	38.8%	63	61.2%	103	121	93.1%	9	6.9%	0.73%	0.41%	0.06%	1.22
GBPJPY-1M	195	48.3%	209	51.7%	404	82	63.1%	48	36.9%	0.70%	0.45%	0.11%	1.47
GBPNZD-1M	56	40.3%	83	59.7%	139	110	84.6%	20	15.4%	0.59%	0.39%	0.00%	1.01
GBPUSD-1M	173	43.6%	224	56.4%	397	96	73.8%	34	26.2%	0.80%	0.46%	0.09%	1.36
NZDCHF-1M	54	45.4%	65	54.6%	119	114	87.7%	16	12.3%	0.70%	0.42%	0.09%	1.38
NZDJPY-1M	29	49.2%	30	50.8%	59	117	90.0%	13	10.0%	0.57%	0.36%	0.10%	1.52
USDCAD-1M	61	36.1%	108	63.9%	169	109	83.8%	21	16.2%	0.81%	0.46%	-0.00%	0.99
USDCHE-1M	63	41.4%	89	58.6%	152	115	88.5%	15	11.5%	0.72%	0.46%	0.03%	1.11
USDCZK-1M	62	44.3%	78	55.7%	140	112	86.2%	18	13.8%	0.65%	0.46%	0.03%	1.13
USDJPY-1M	137	51.7%	128	48.3%	265	90	69.2%	40	30.8%	0.72%	0.45%	0.15%	1.70
USDMXN-1M	48	41.7%	67	58.3%	115	117	90.0%	13	10.0%	0.59%	0.47%	-0.03%	0.91
USDSGD-1M	0	0.0%	0	0.0%	0	130	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
USDZAR-1M	88	46.8%	100	53.2%	188	110	84.6%	20	15.4%	0.72%	0.43%	0.11%	1.47

Test Period for parameter run 1.

First Test Date	2010-01-01
Last Test Date	2020-10-30

Trading Performance			Win/Loss Statistics		
CAGR %	25.45%	Wins	2100	44.8%	
MAR Ratio	2.18	Losses	2587	55.2%	
RAR %	32.30%	Total	4687	100.0%	
R-Squared	0.972	Winning Months	88	67.7%	
Avg Margin to Equity Ratio	-0.34%	Losing Months	42	32.3%	
Daily Return %	0.0654%	Total	130	100.0%	
Average Monthly Return %	2.0017%	Average Risk Percent		0.49%	
Daily Geometric Return %	0.0621%	Average Win Percent		0.72%	
Daily Standard Deviation %	0.82%	Average Loss Percent		0.44%	
Annualized Daily StandDev %	15.73%	Win/Loss Percent Ratio		1.63	
Monthly Standard Deviation %	4.42%	Average Win Dollars		3,928.62	
Annualized Monthly StandDev %	15.32%	Average Loss Dollars		2,508.63	
Daily Downside Deviation %	0.44%	Win/Loss Dollars Ratio		1.57	
Daily Sharpe Ratio	0.079	Average Trade Percent		0.08%	
Daily Geo Sharpe Ratio	0.075	Average Trade Duration		0.00	
Modified Sharpe Ratio	1.57	Average Trade Dollars		375.56	
Annual Sharpe Ratio	0.96	Profit Factor		1.27	
Monthly Sharpe Ratio	0.45	Percent Profit Factor		1.32	
Robust Sharpe Ratio	2.11	Expectation		0.16	
Daily Sortino Ratio	0.149	Equity Management			
Annual Sortino Ratio	+ ∞	Test Starting Equity		100,000.00	
Monthly Sortino Ratio	1.04	Order Generation Equity		0.00	
Calmar Ratio	2.70	Order Generation Equity High		0.00	
Maximum Total Equity Drawdown %	11.69%	Leverage (fraction)		1.00000000	
Longest Total Equity Drawdown (months)	8.74	Trading Equity Base		Total Equity	
Average Max TE Drawdown %	10.33%	Drawdown Reduction Threshold (%)		0.00%	
Average Max TE Drawdown Length (months)	6.06	Drawdown Reduction Amount (%)		0.00%	
Maximum Monthly Total Equity Drawdown %	9.42%				
Maximum Monthly Closed Equity Drawdown %	9.42%				
Maximum Closed Equity Drawdown %	11.69%				
Average Closed Equity Drawdown %	2.22%				
Round Turns Per Million	44.410				
Round Turns	302,249				
Total Trades	4,687				
Start Account Balance	100,000.00				
Total Win Dollars	8,250,094.84				
Total Loss Dollars	6,489,837.57				
Total Profit	1,760,257.27				
Earned Interest	0.00				
Margin Interest	0.00				
End Closed Equity	1,164,958.48				
End Open Equity	0.00				
End Total Equity	1,164,958.48				
Highest Total Equity	1,265,018.45				
Highest Closed Equity	1,285,018.45				
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	695,298.79				
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				

Custom Statistics

Commissions	302,332.00
Slippage	392,966.79